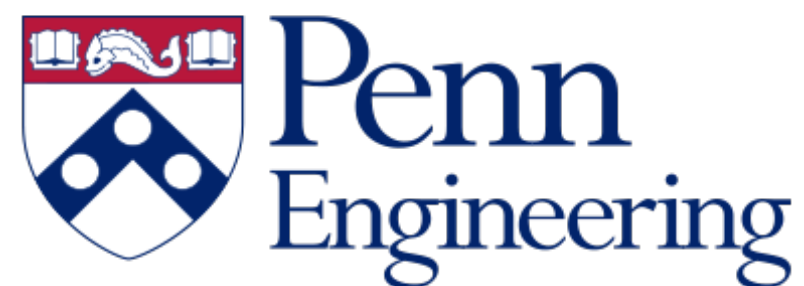


Probabilistically Robust Learning

Balancing Average- and Worst-case Performance



Alex Robey, Luiz F. O. Chamon, George J. Pappas, Hamed Hassani



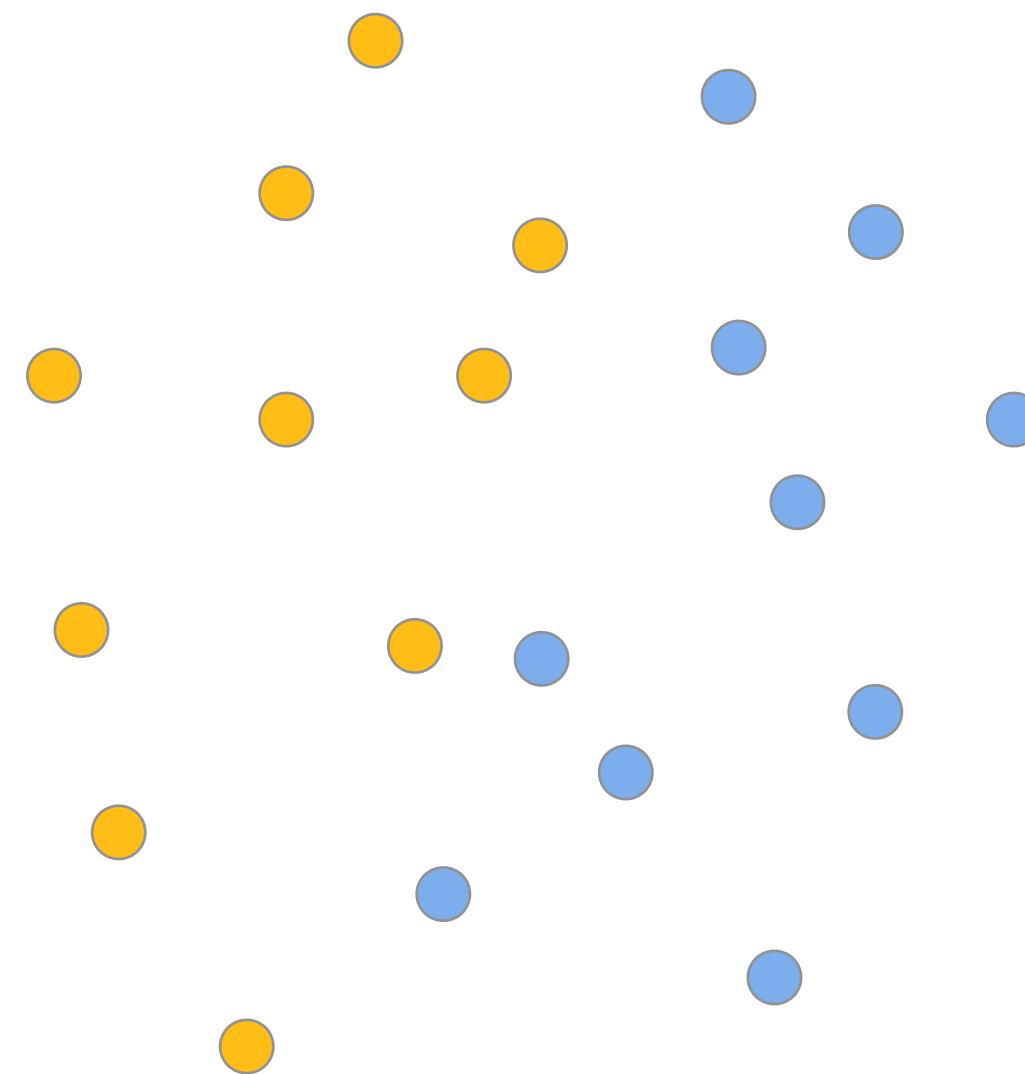
How should we learn from data?

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$$(x, y) = (\bigcirc, \color{blue}{\color{yellow}{\triangle}}) \sim \mathbb{P}(X, Y)$$

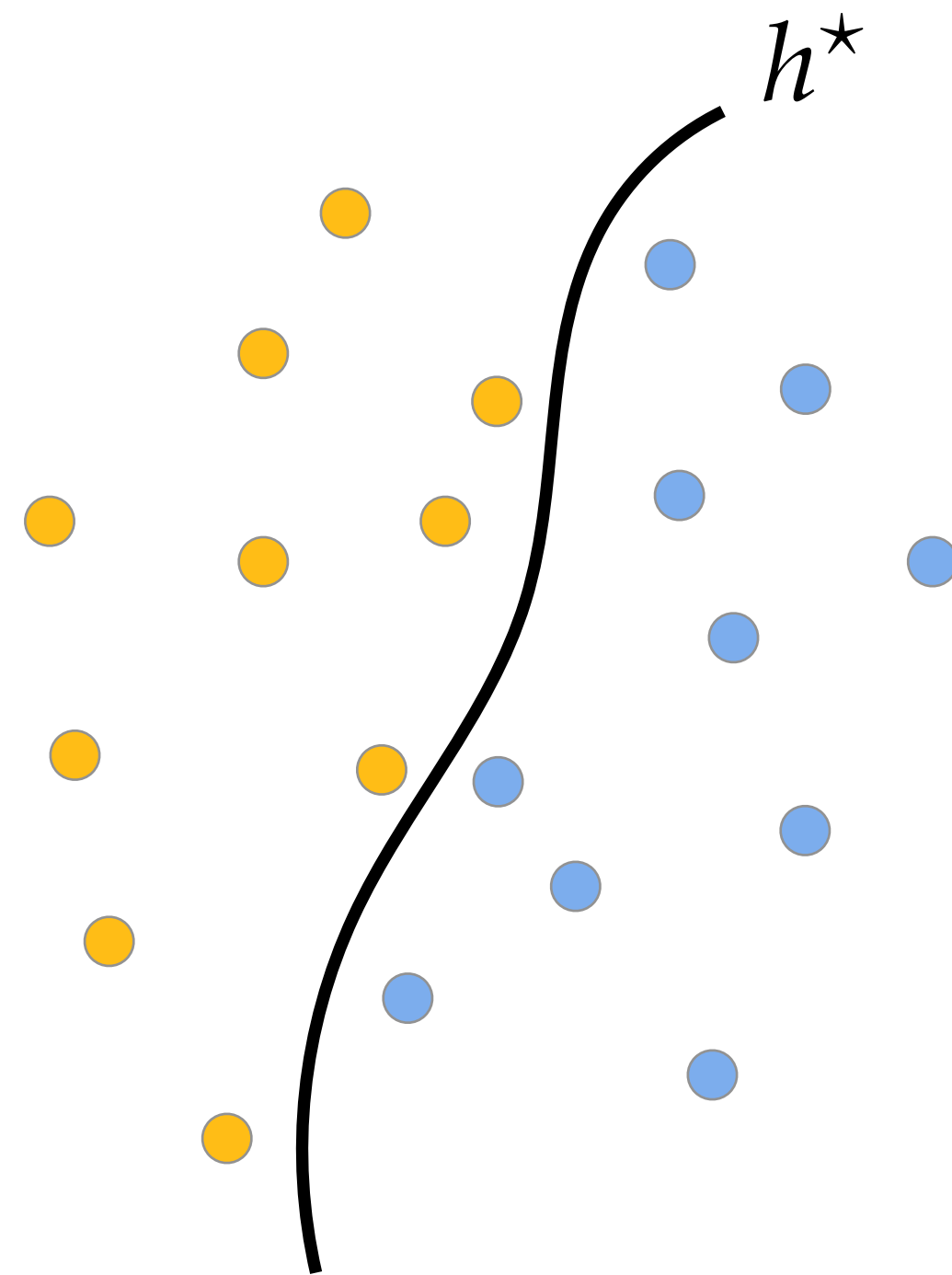
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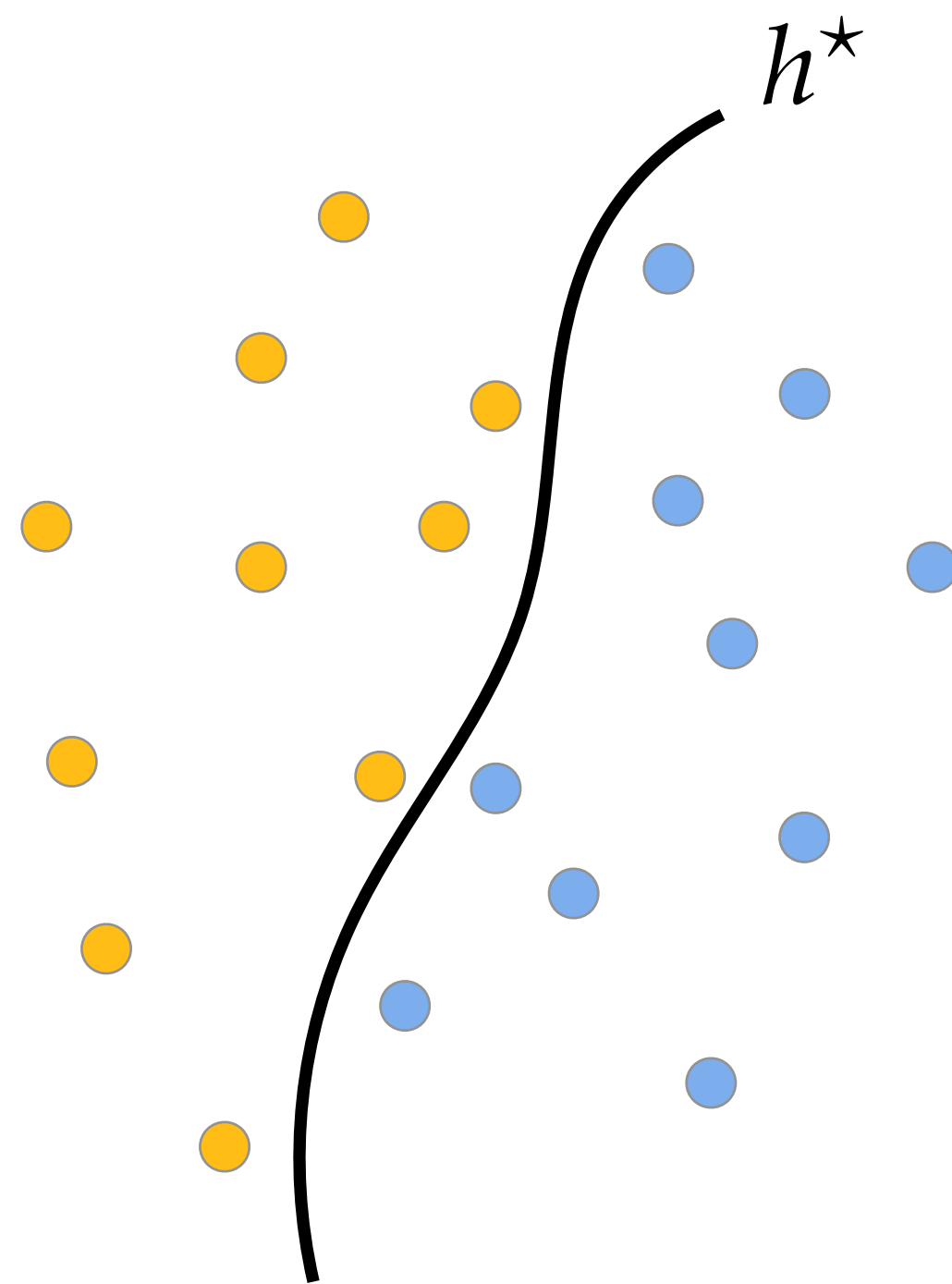
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$$\min_{h \in \mathcal{H}} \text{SR}(h) \triangleq \mathbb{E}_{(x,y)} [\ell(h(x), y)]$$

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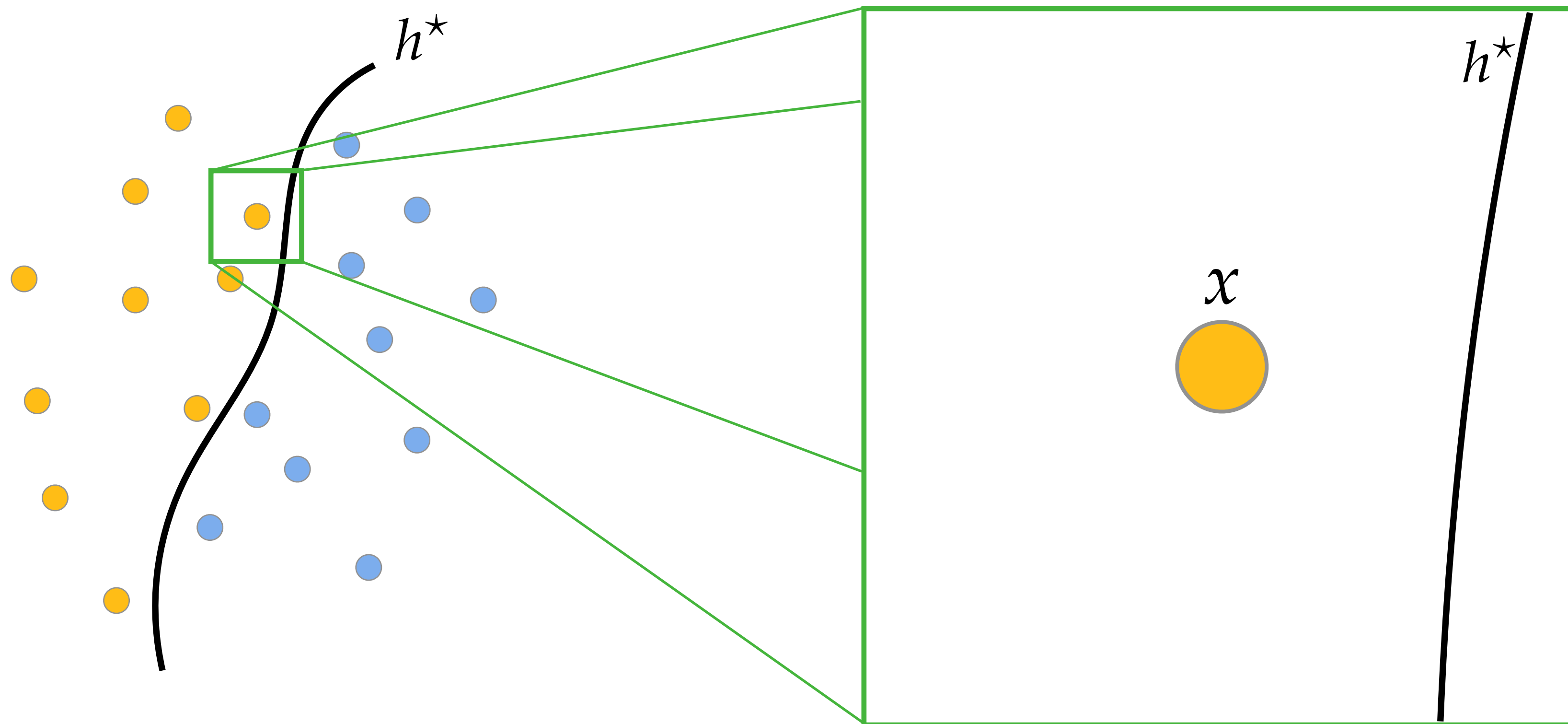
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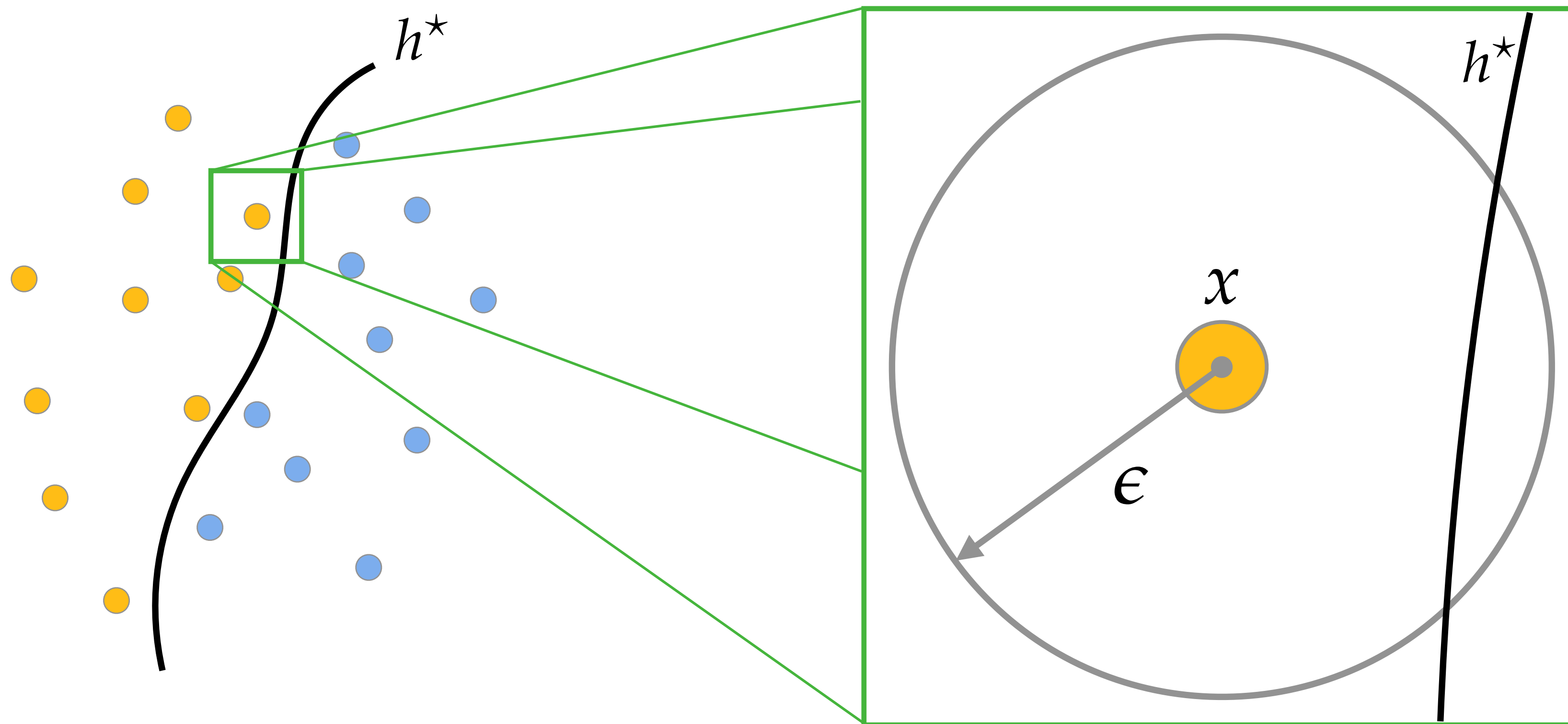
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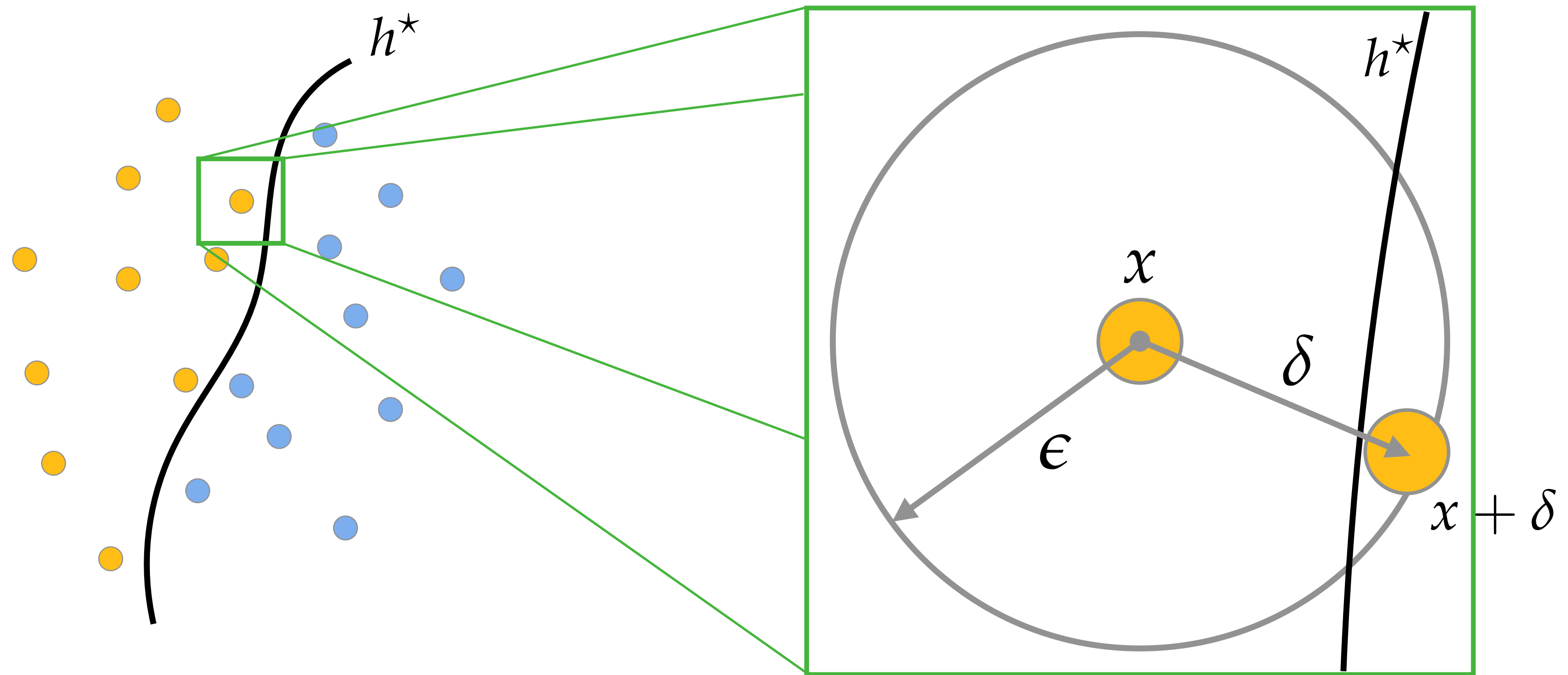
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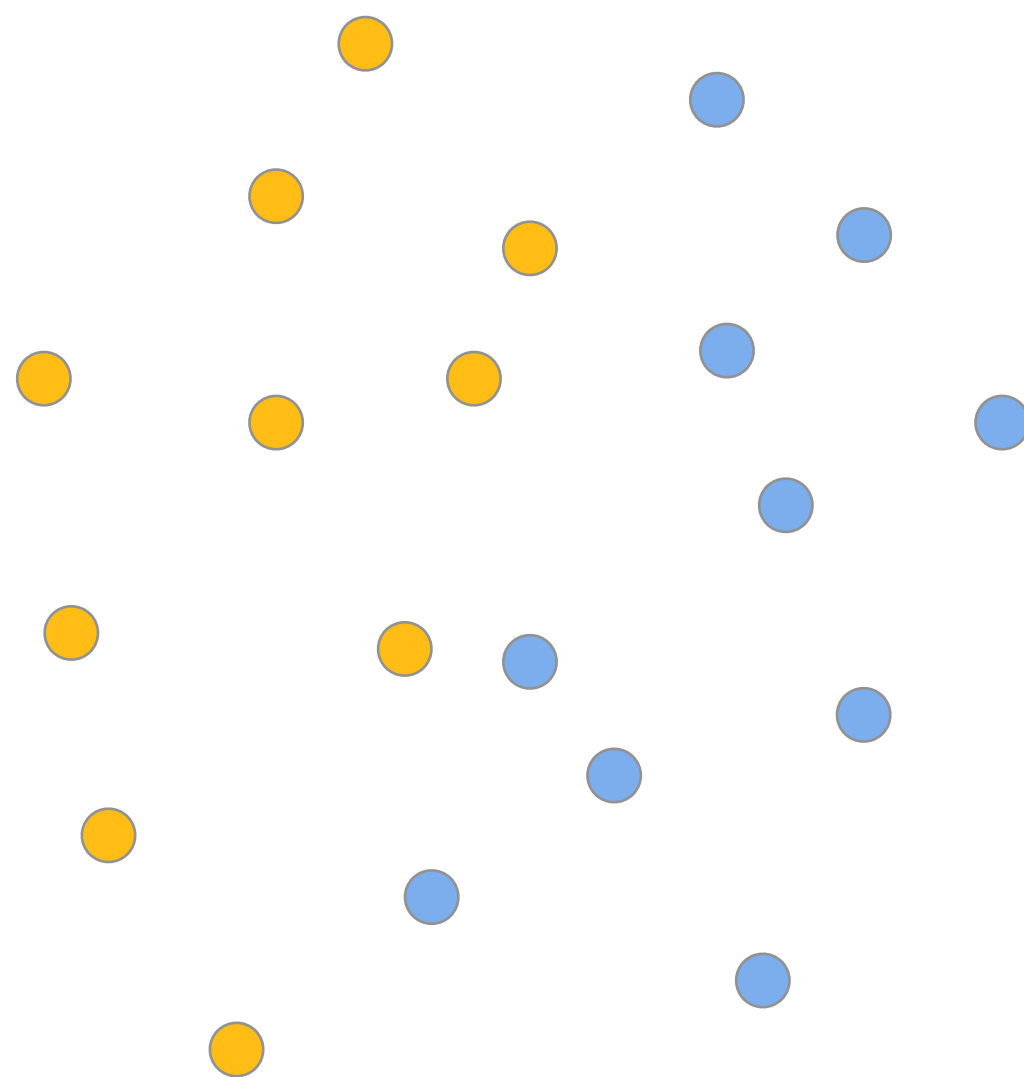
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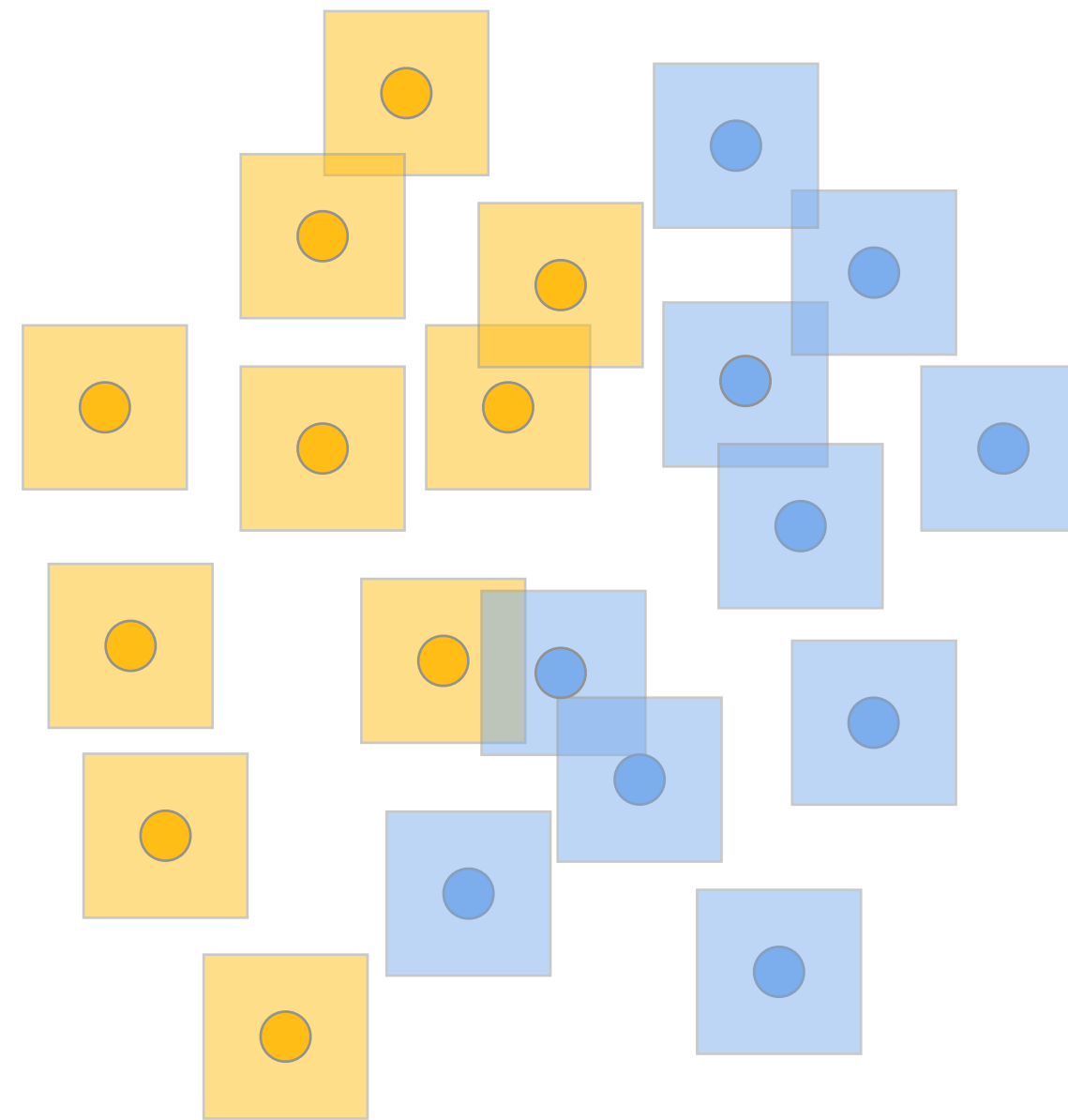
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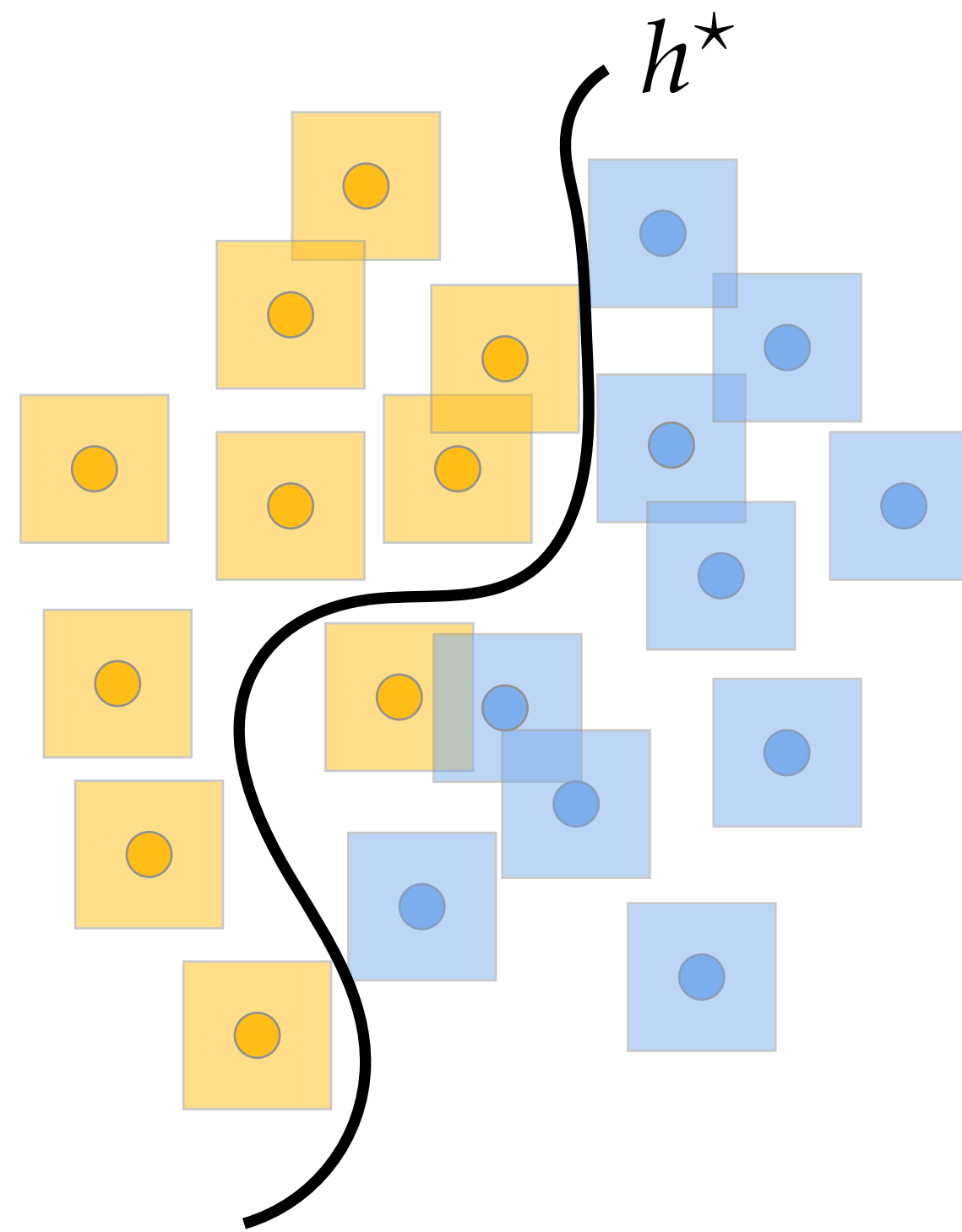
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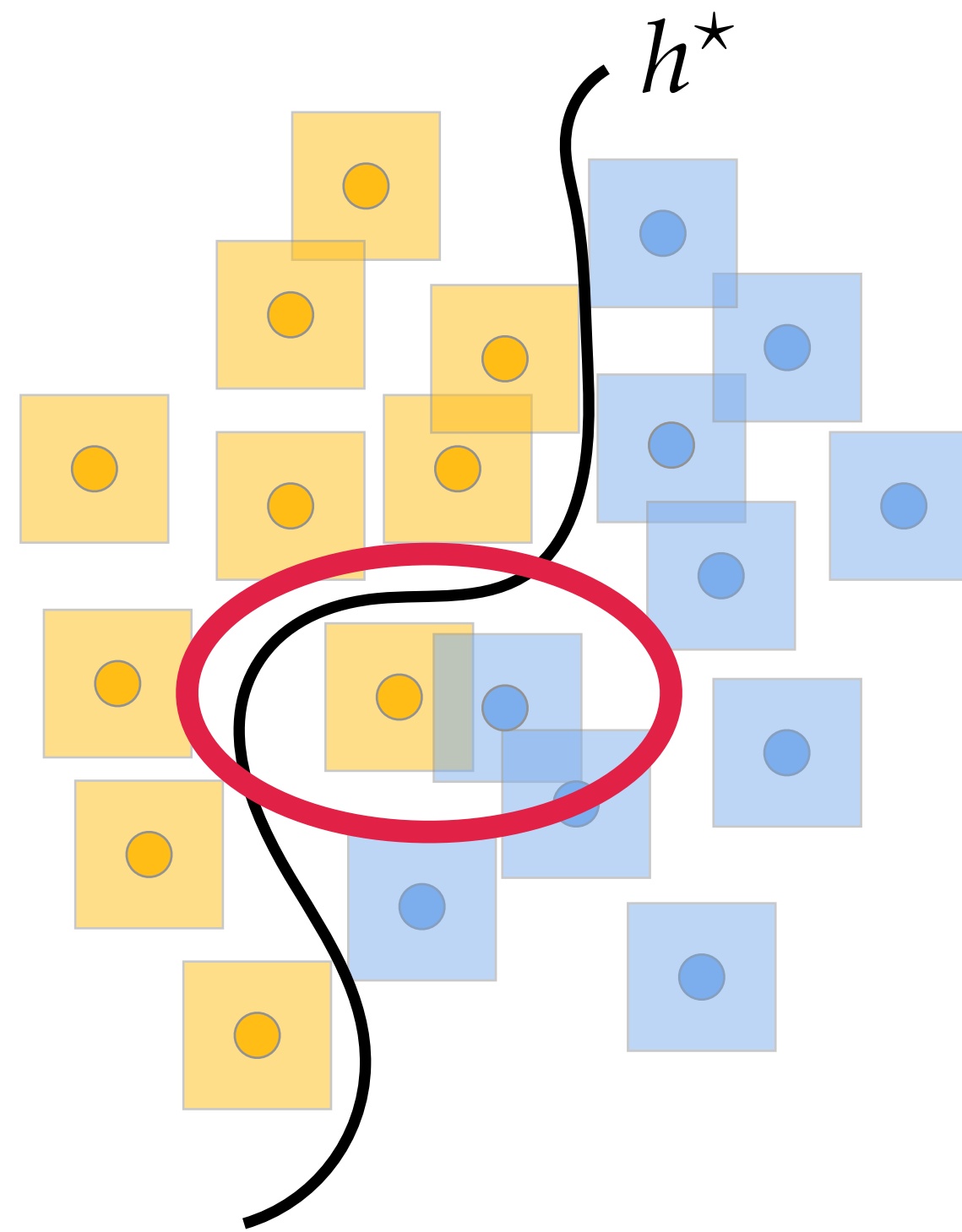


How should we learn from data?



$$\min_{h \in \mathcal{H}} \text{AR}(h) \triangleq \mathbb{E}_{(x,y)} \left[\max_{\delta \in \Delta} \ell(h(x + \delta), y) \right]$$

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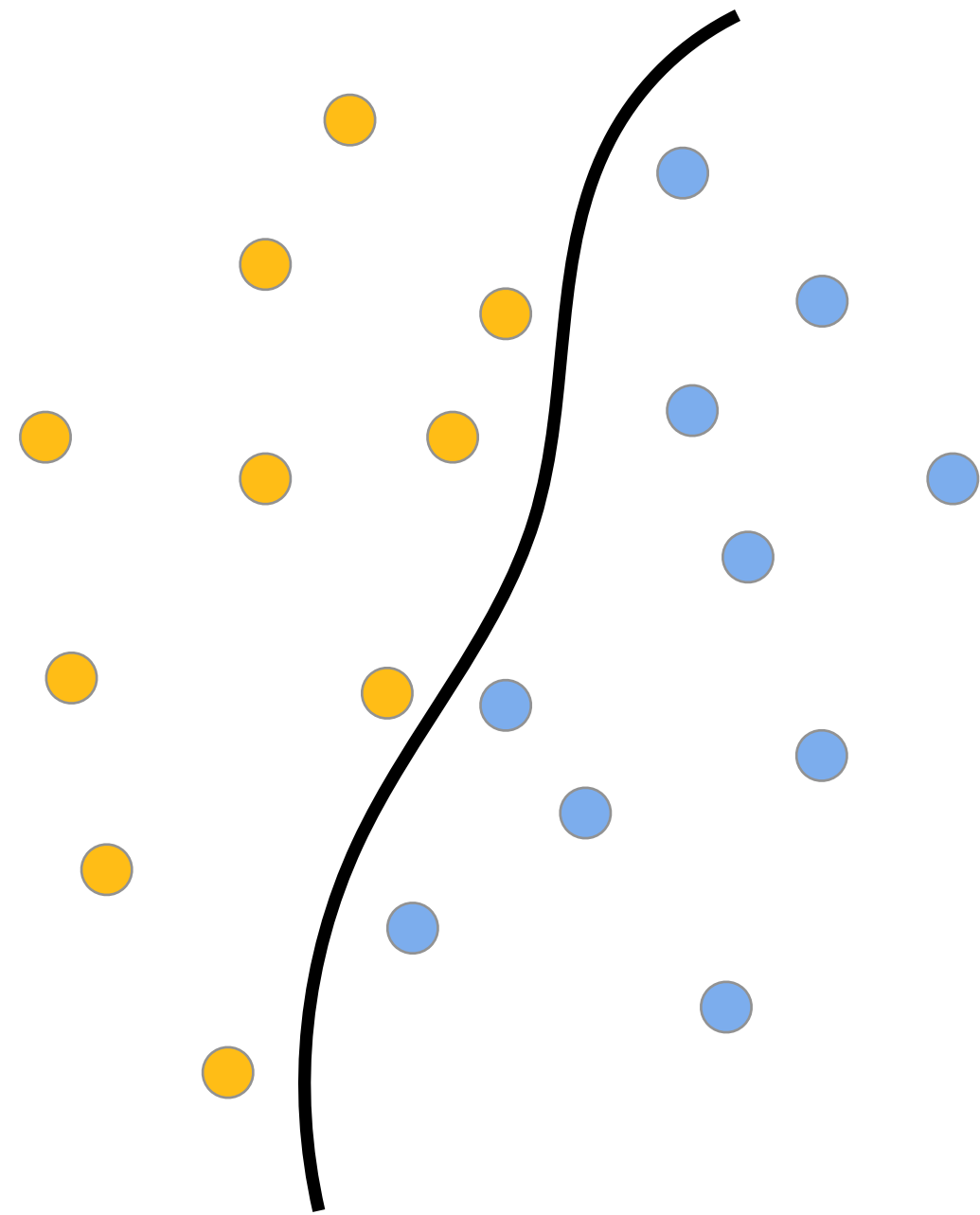


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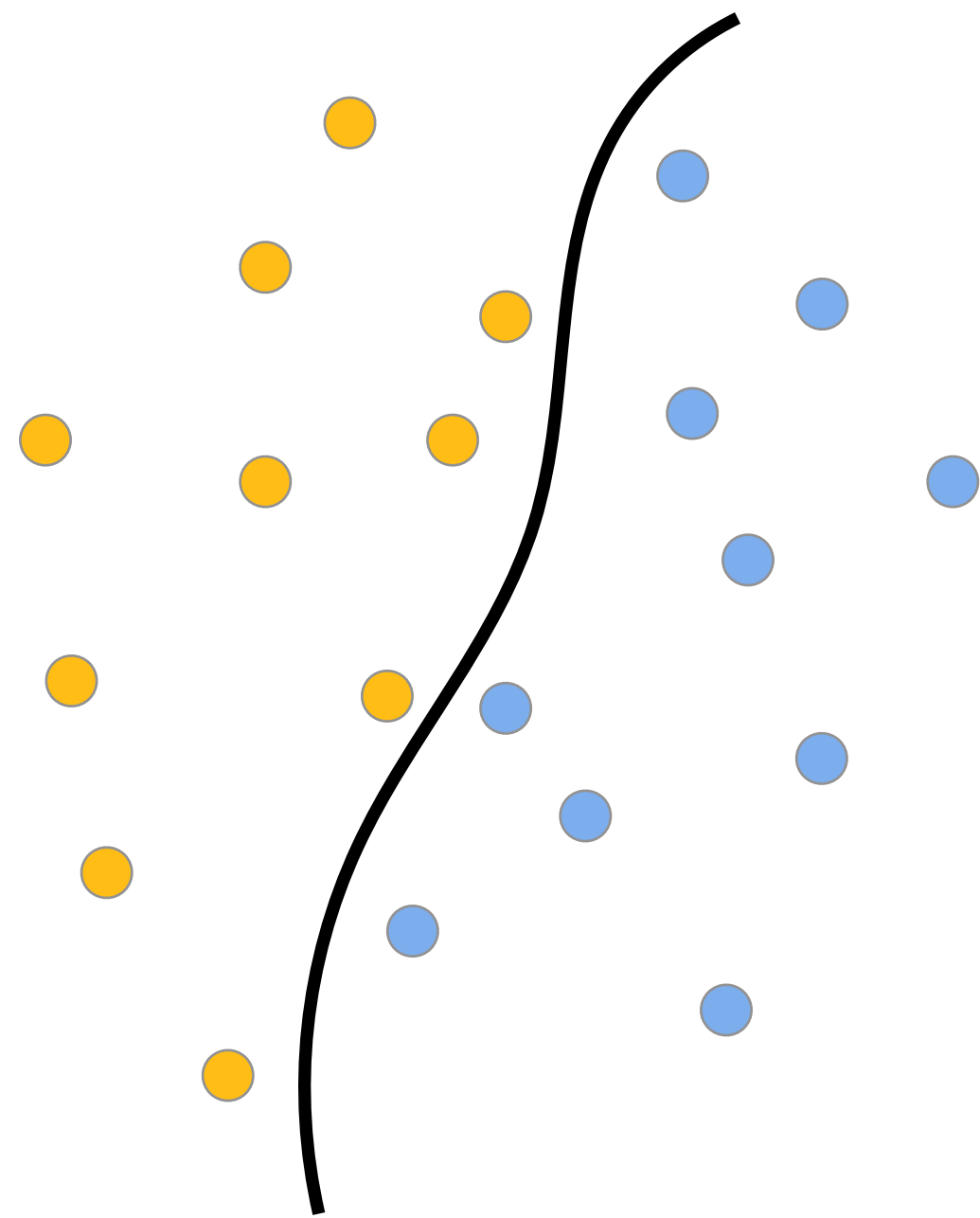
Standard risk minimization



“Accurate, yet brittle”

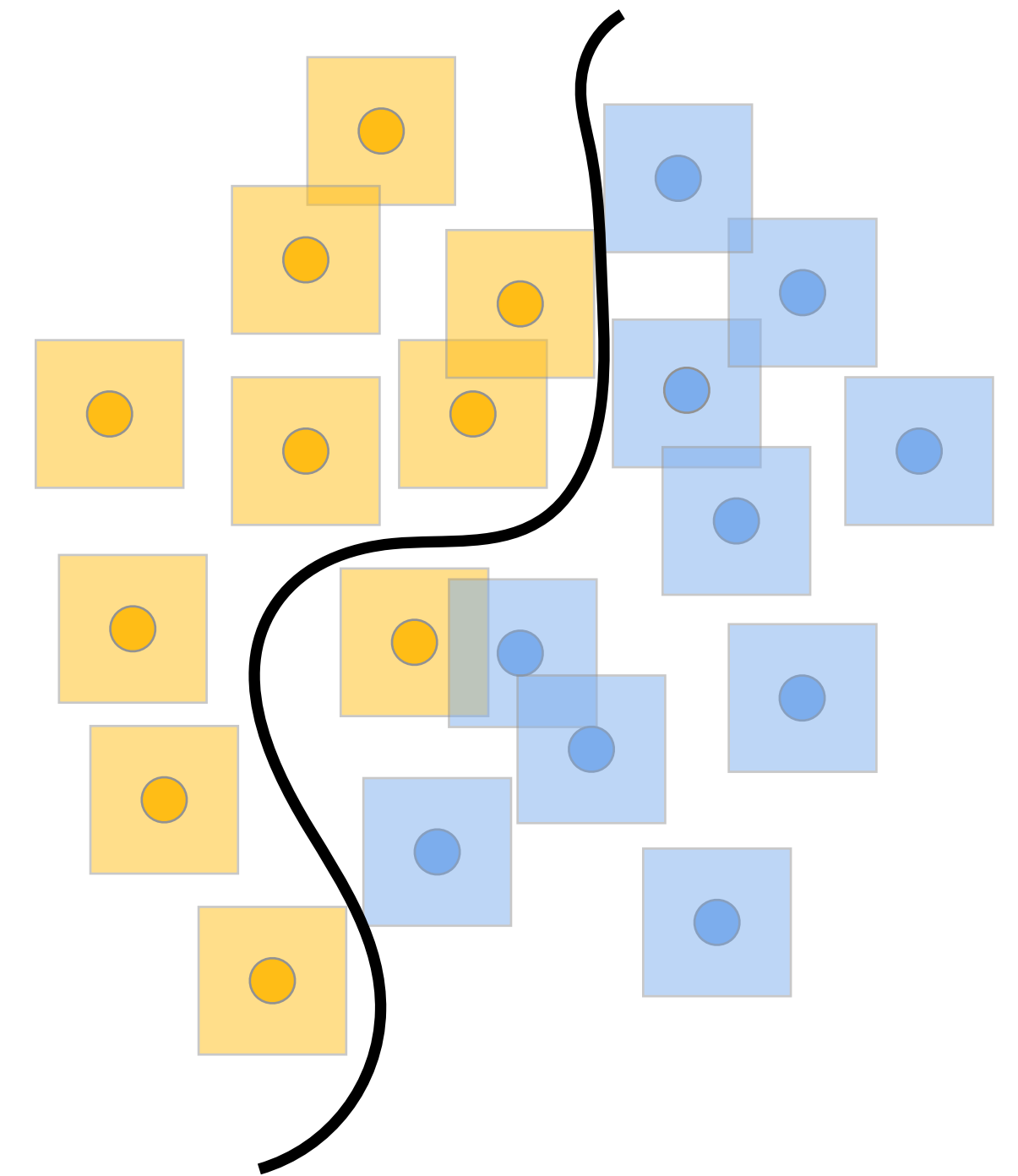
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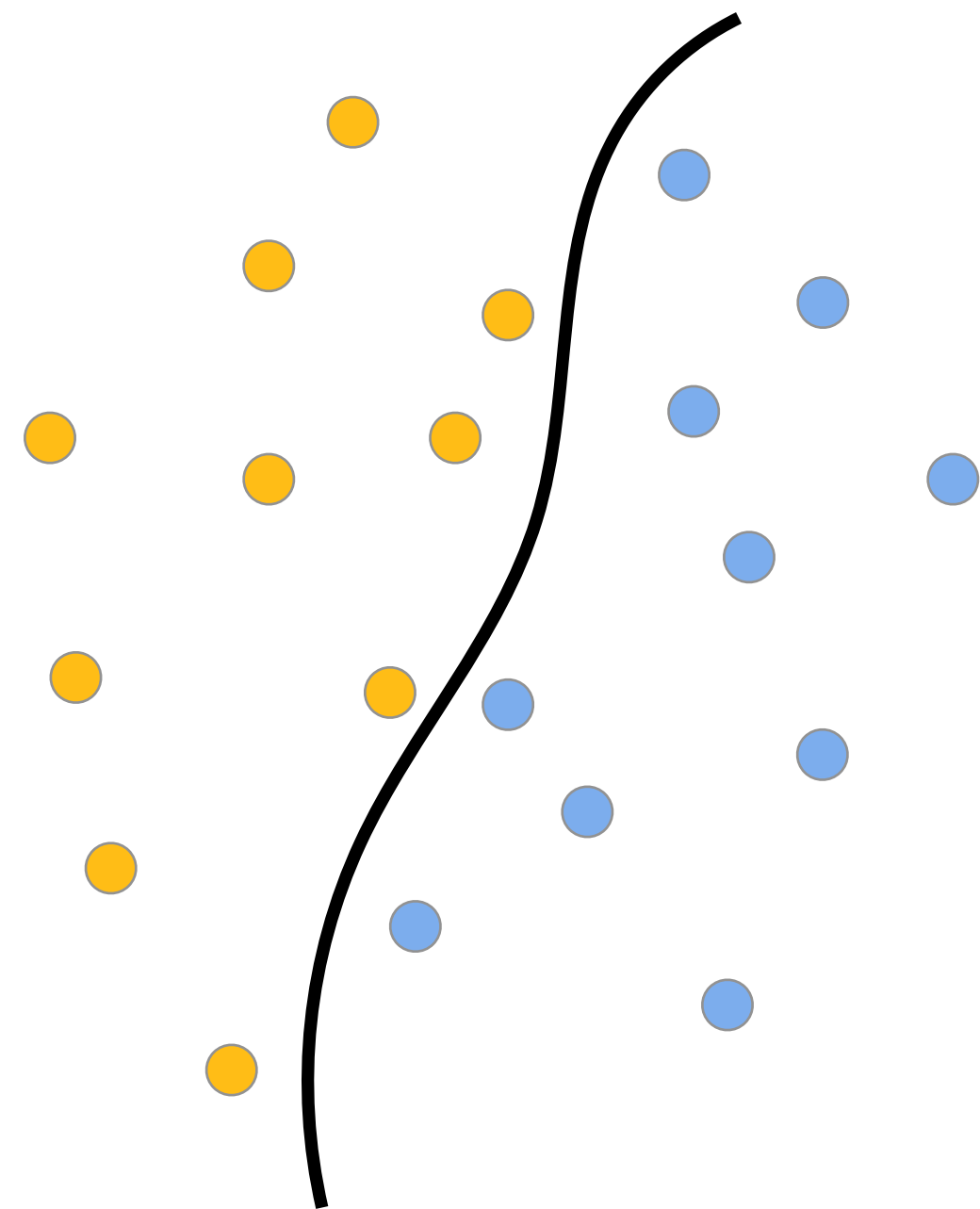
Adversarial training



“Robust, yet conservative”

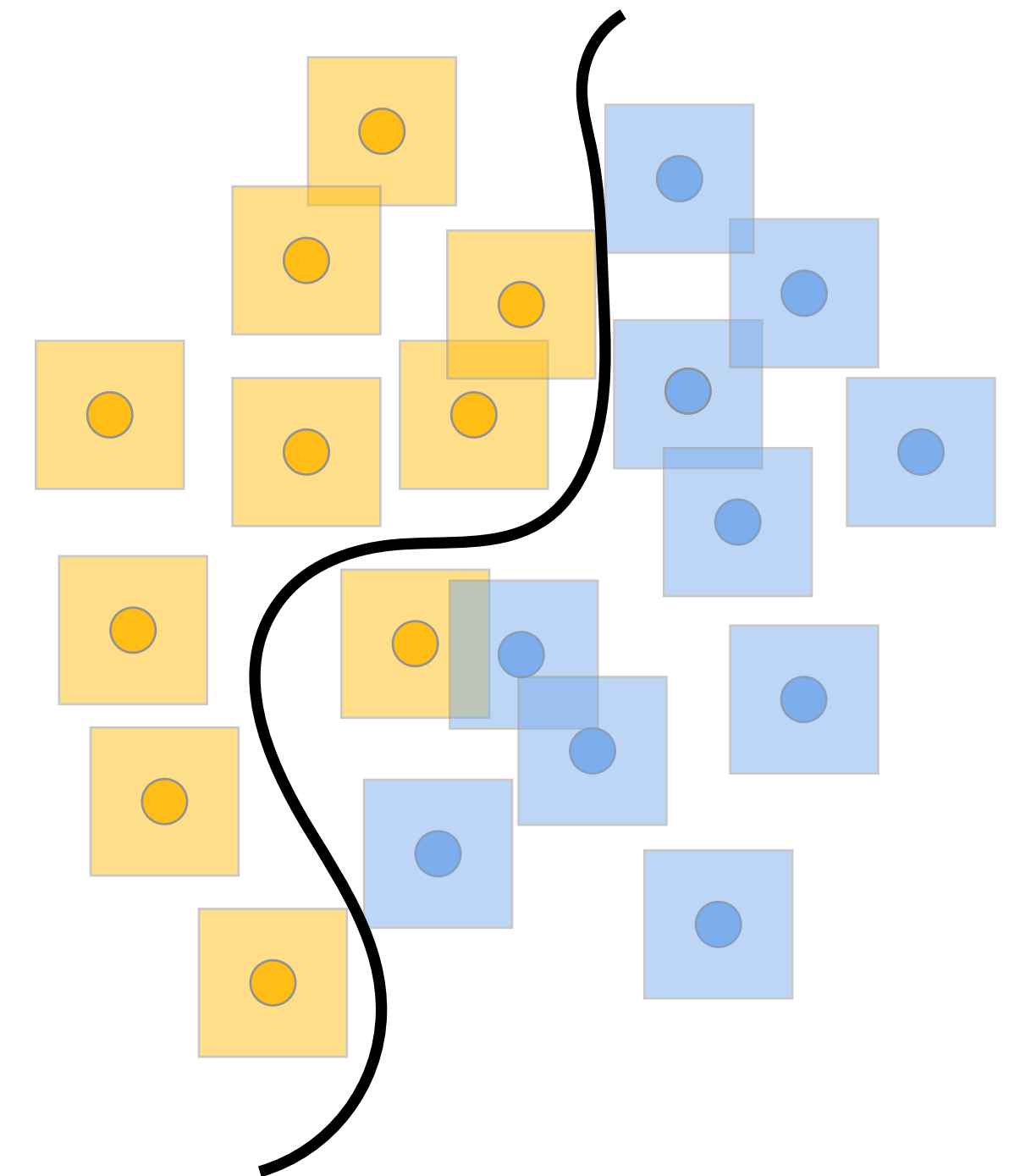
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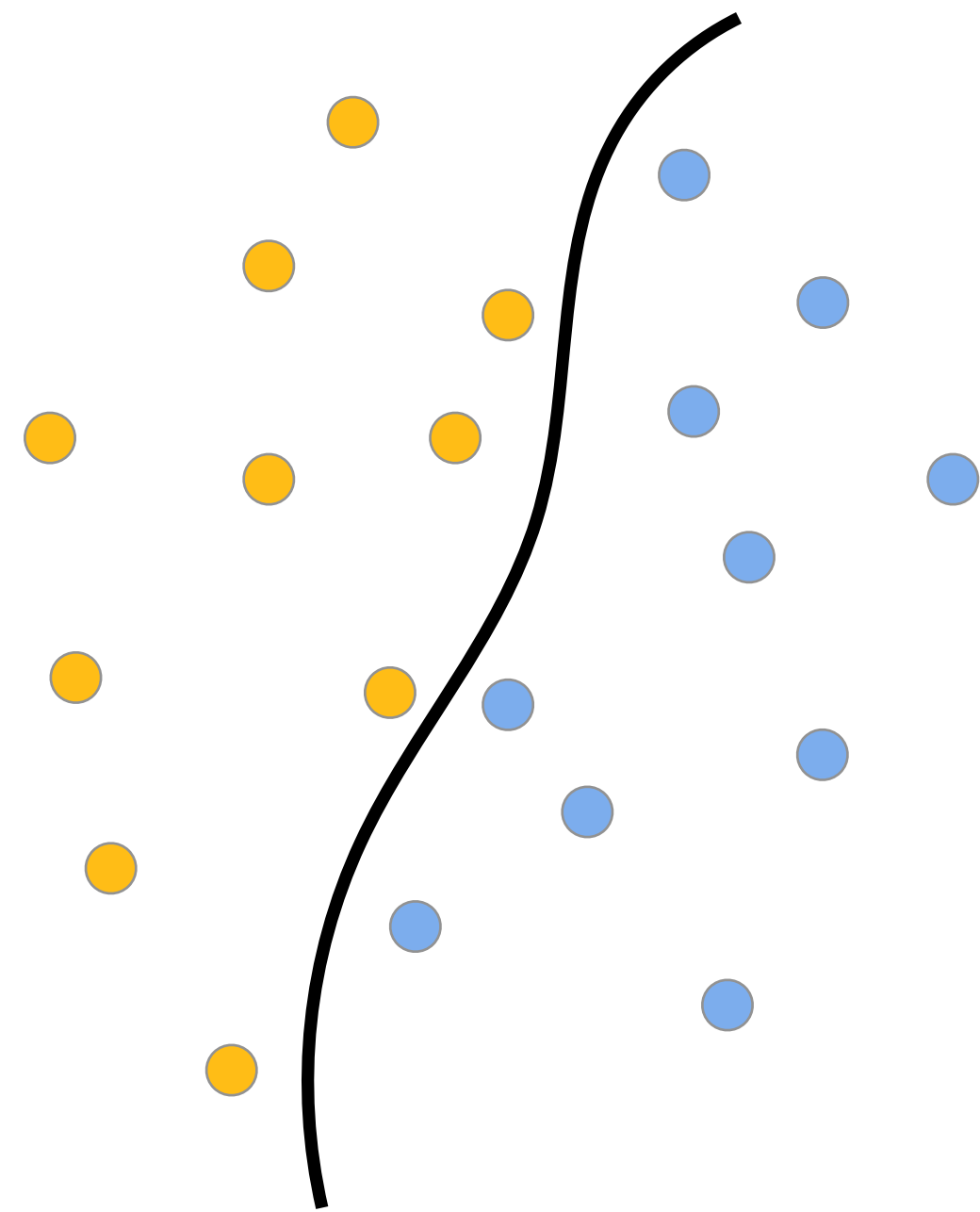
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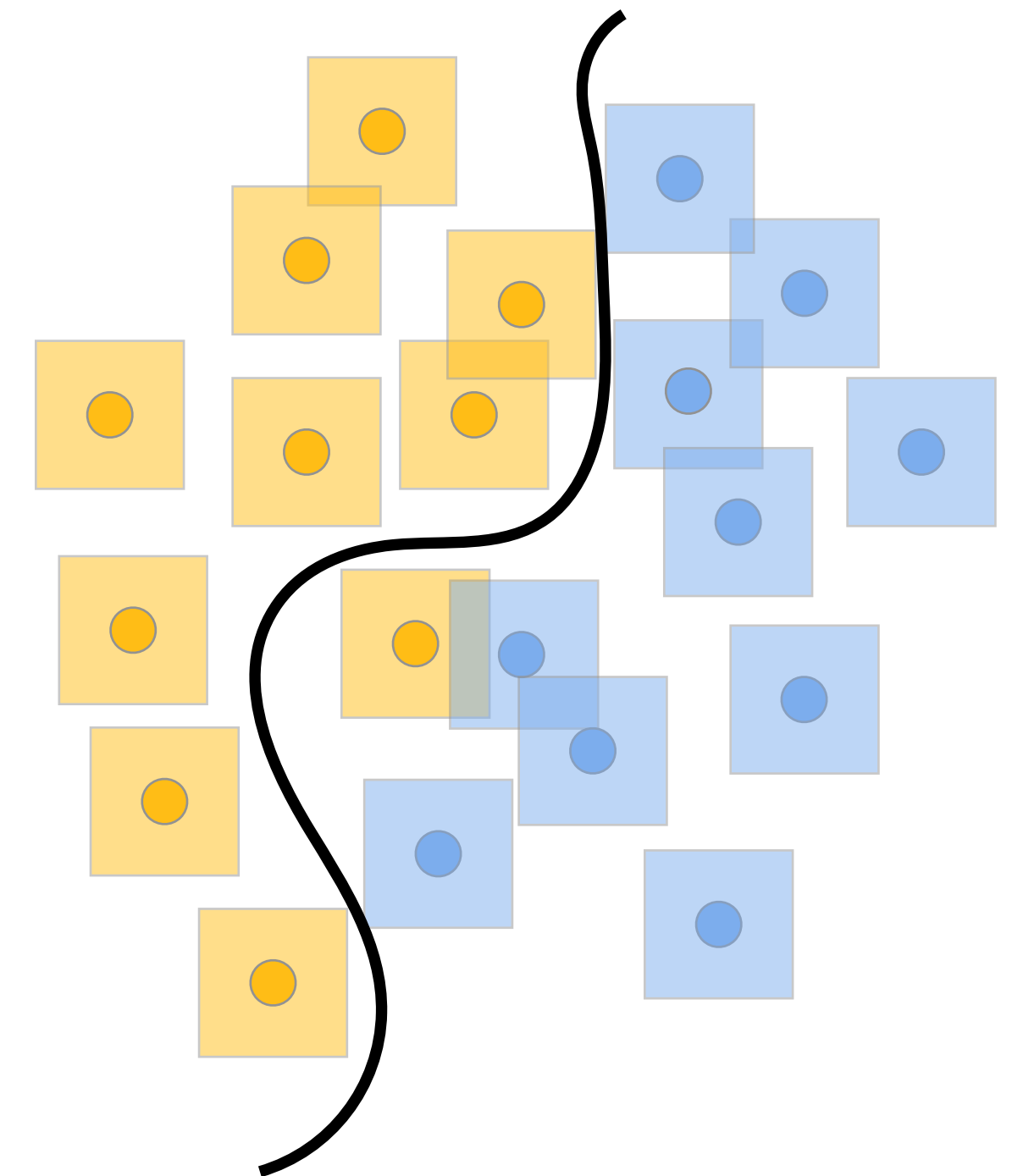
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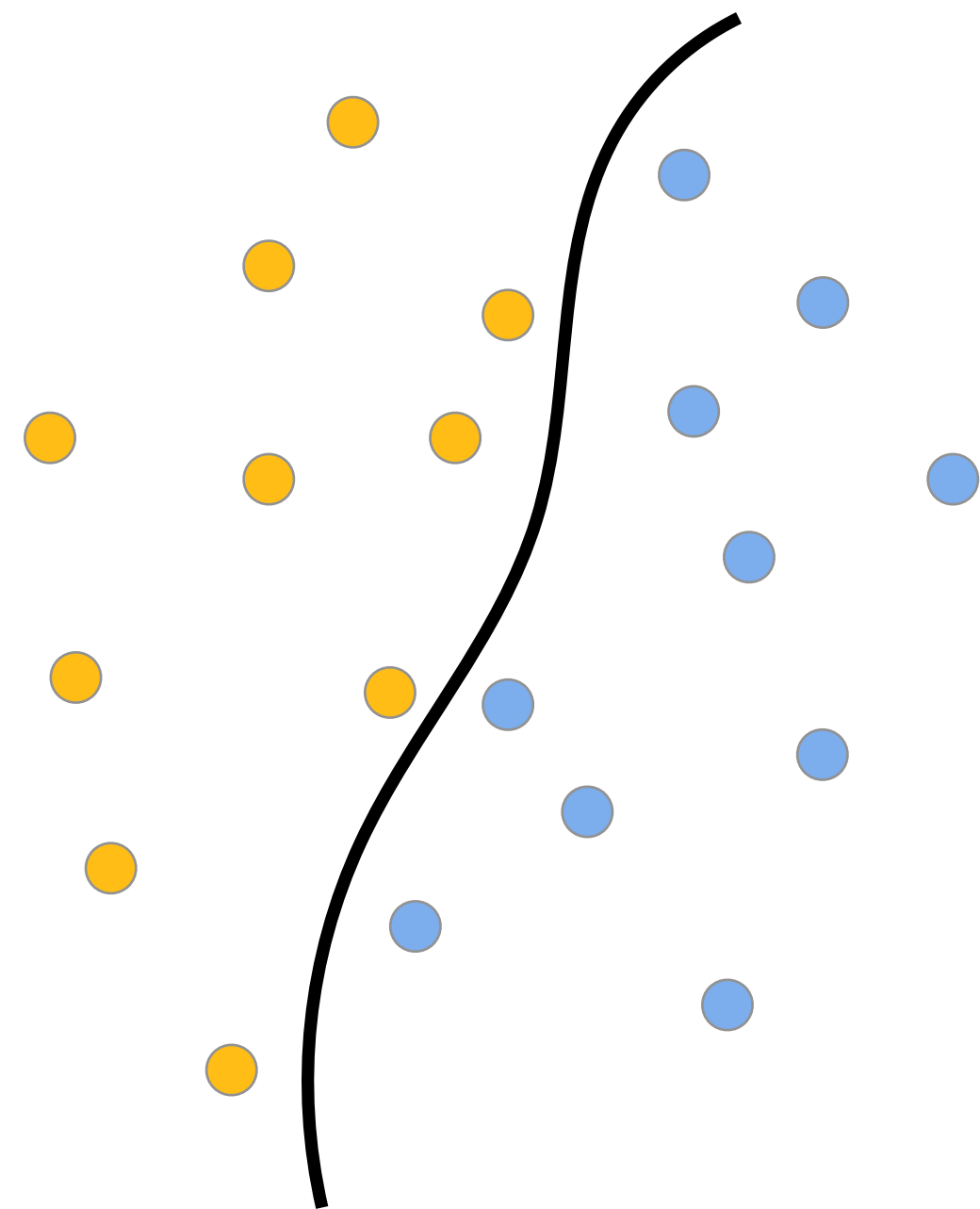


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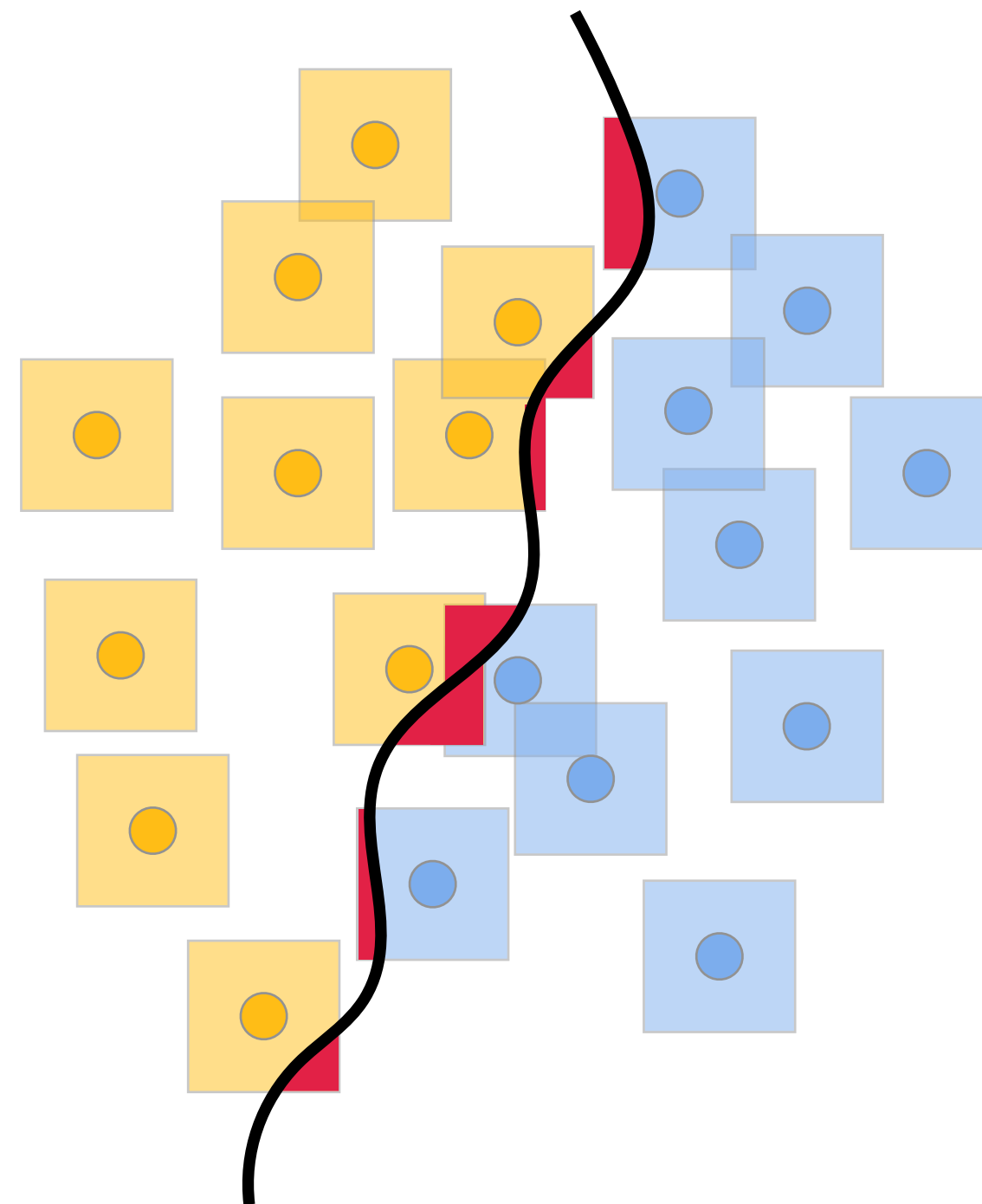
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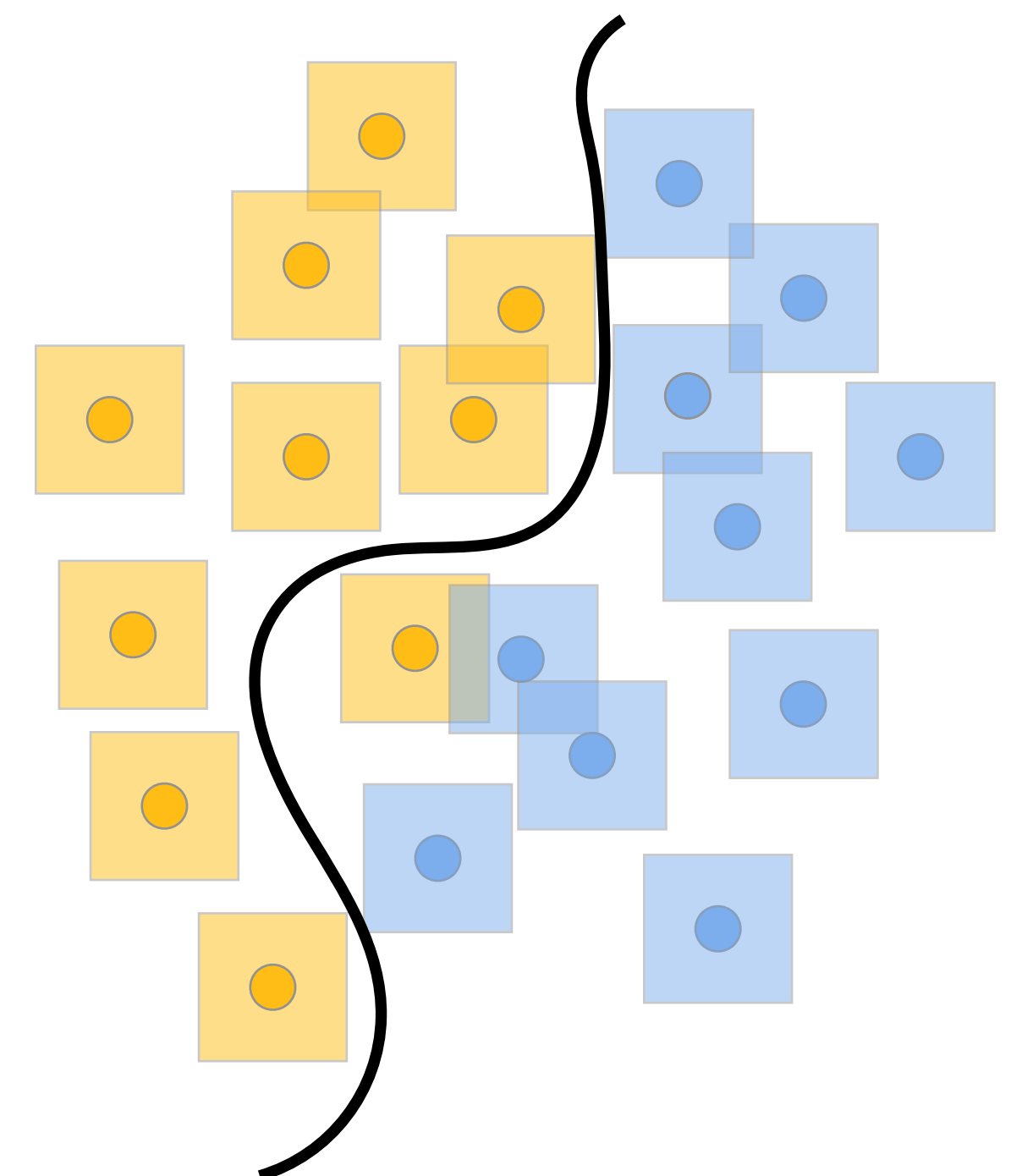


“Accurate, yet brittle”

PRL



Adversarial training

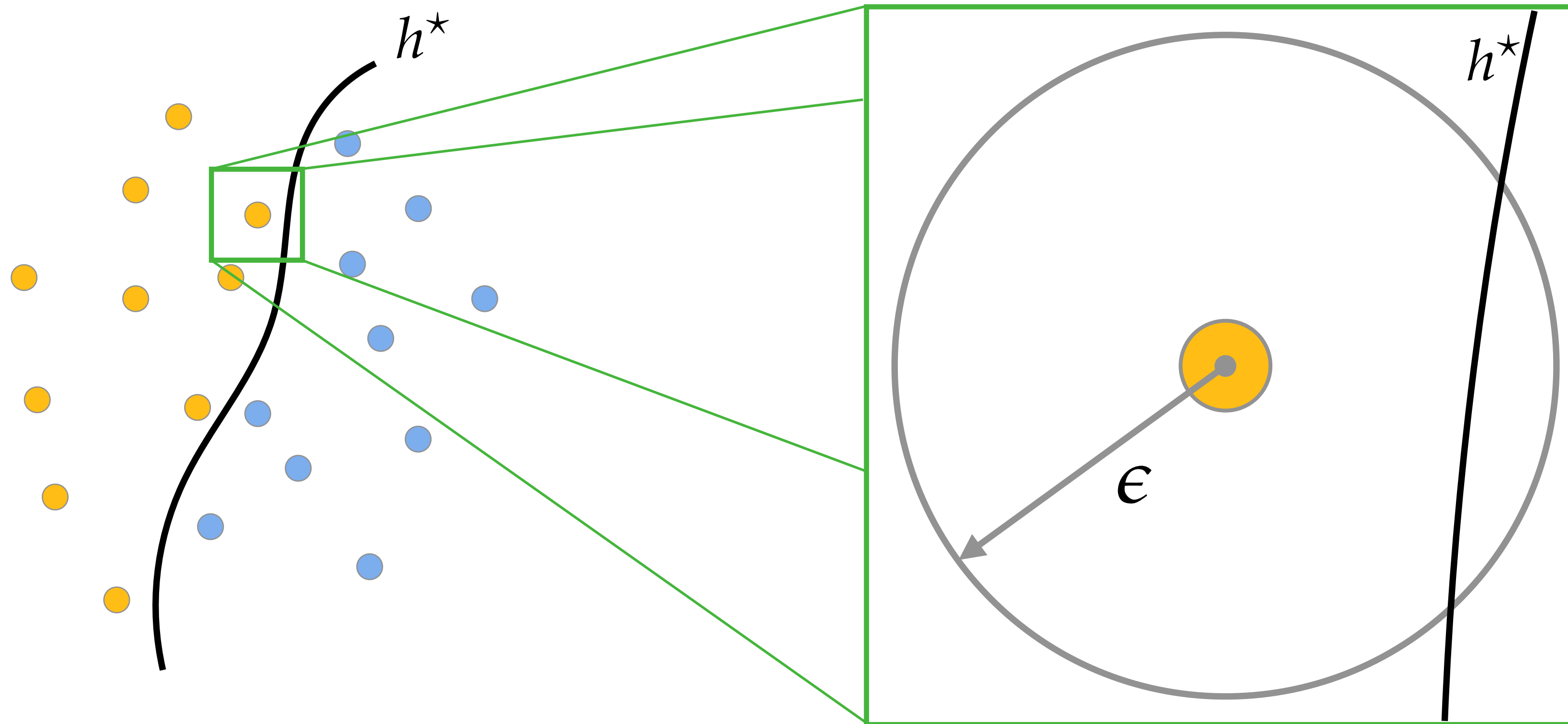


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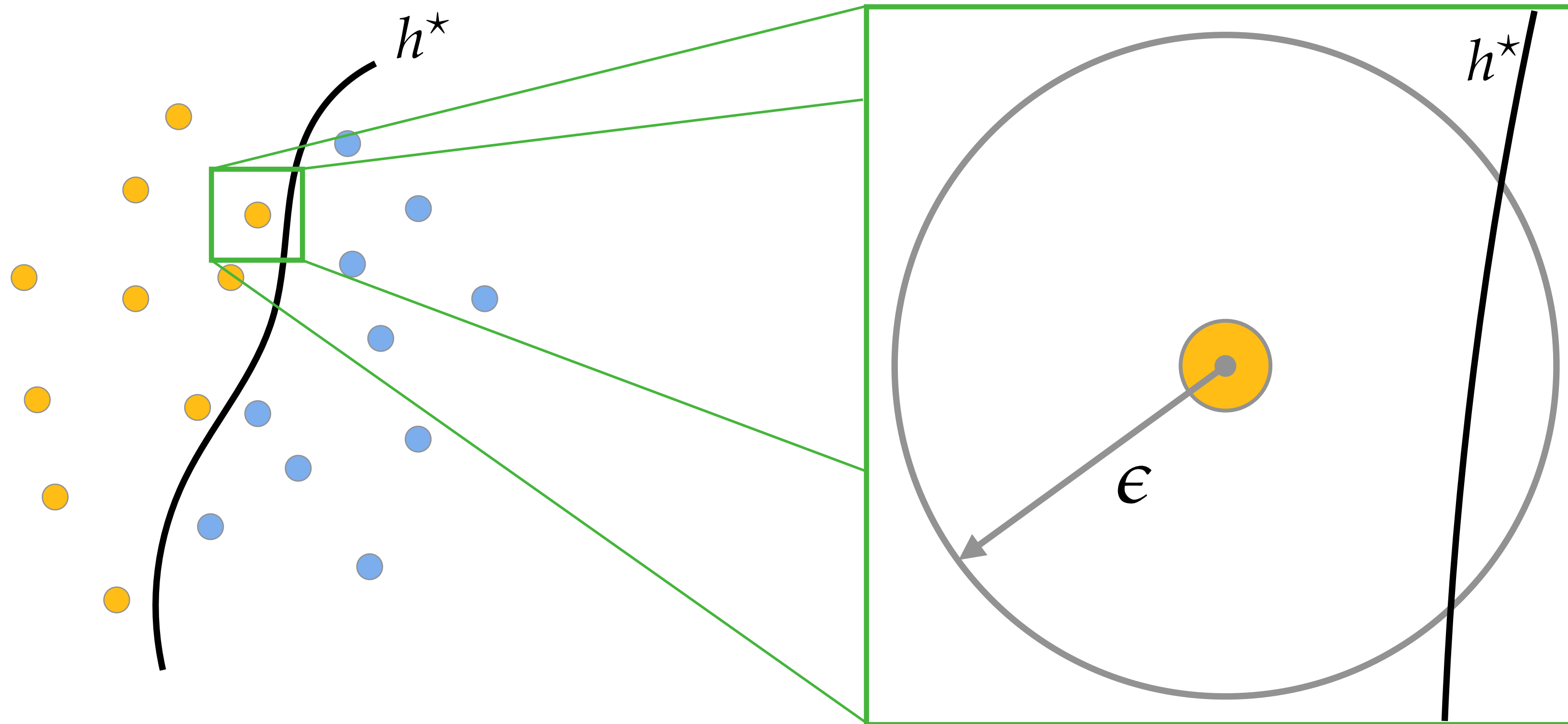
Our solution: *Probabilistically Robust Learning (PRL)*

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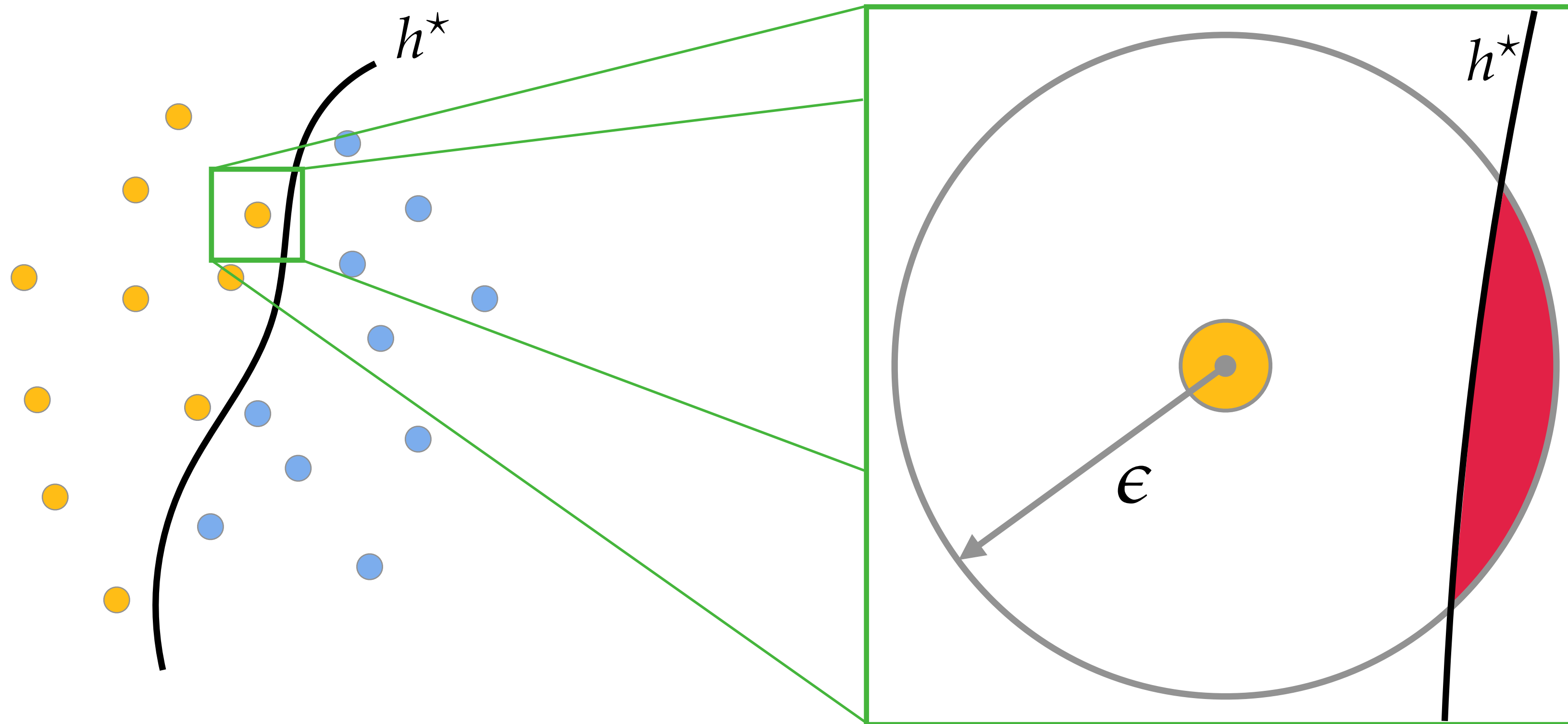


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Core idea: Enforce robustness to most — not all — perturbations.

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Theoretical

Algorithmic

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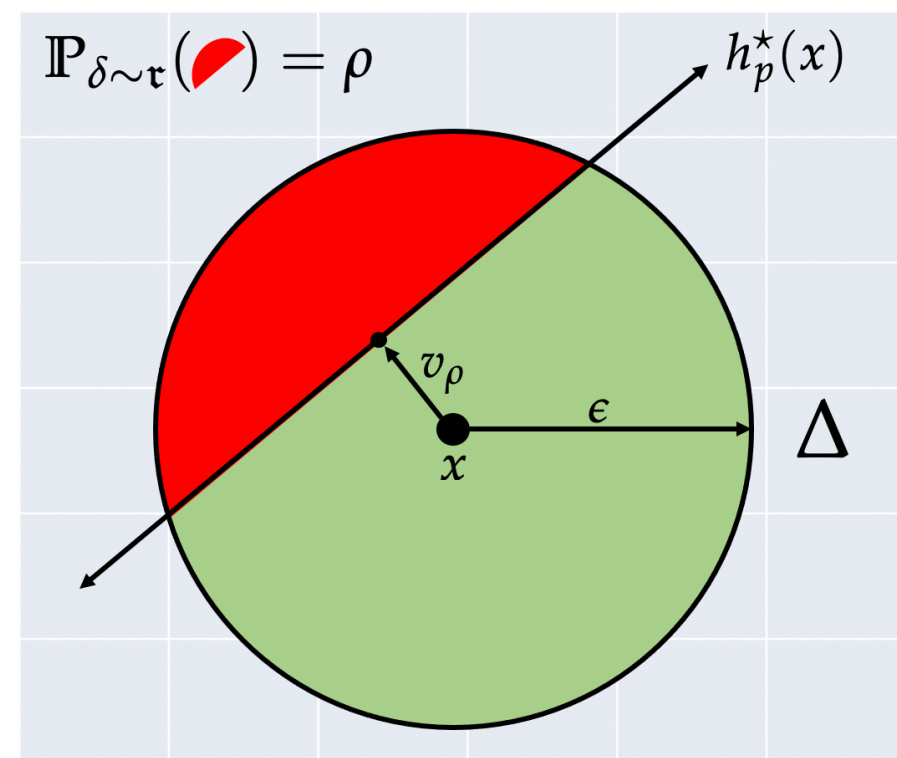
- ▶ *(Lack of) Provable **tradeoffs***: Probabilistic robustness is **not** at odds with accuracy

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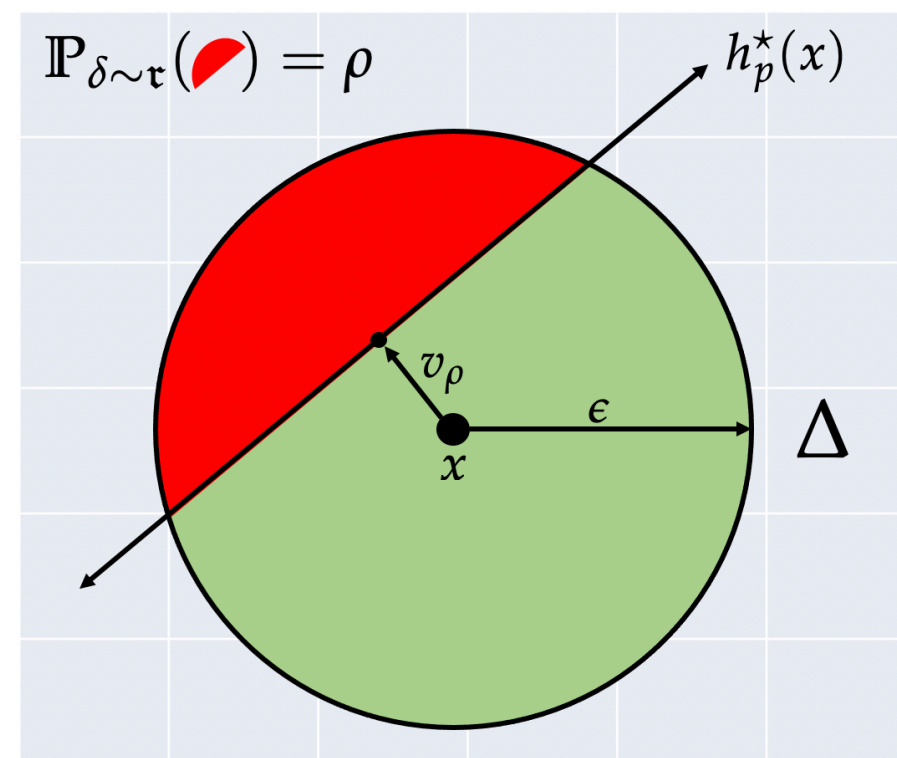


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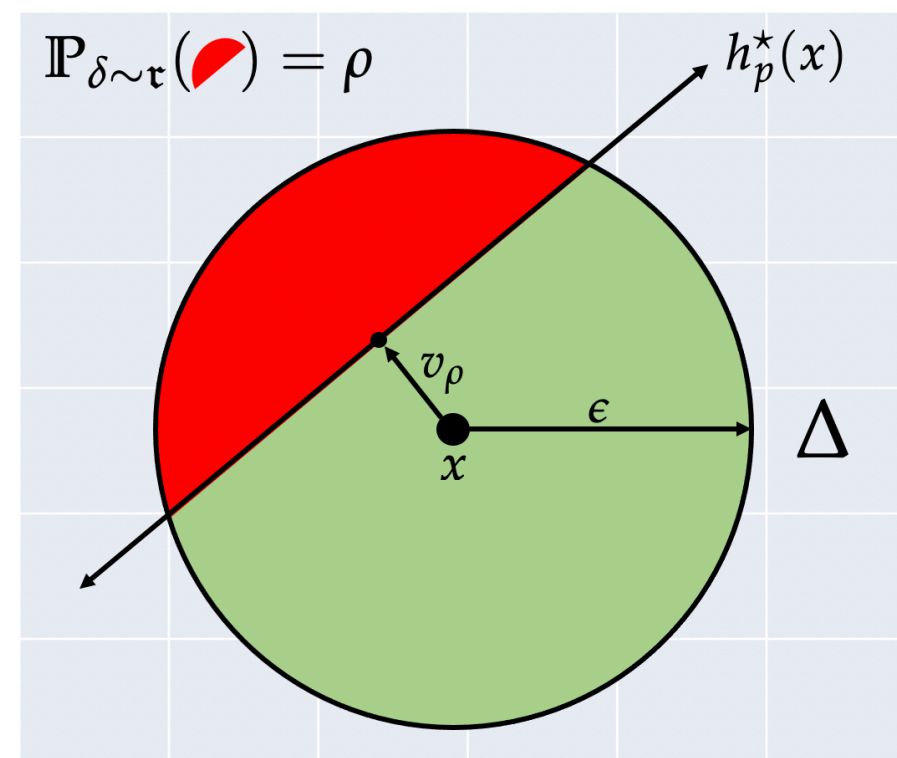
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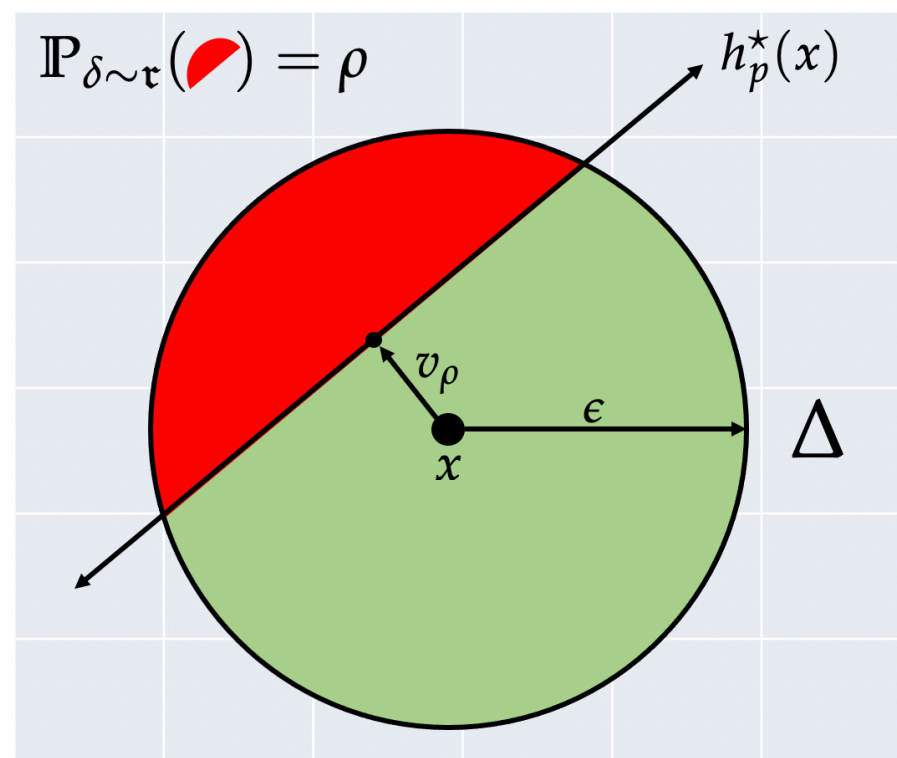
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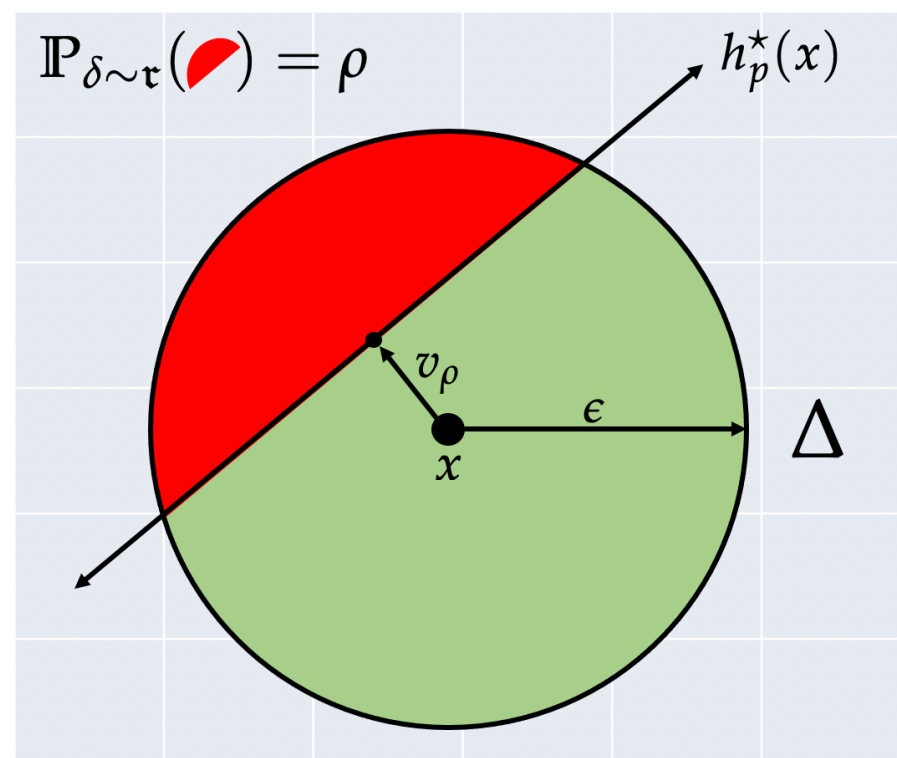
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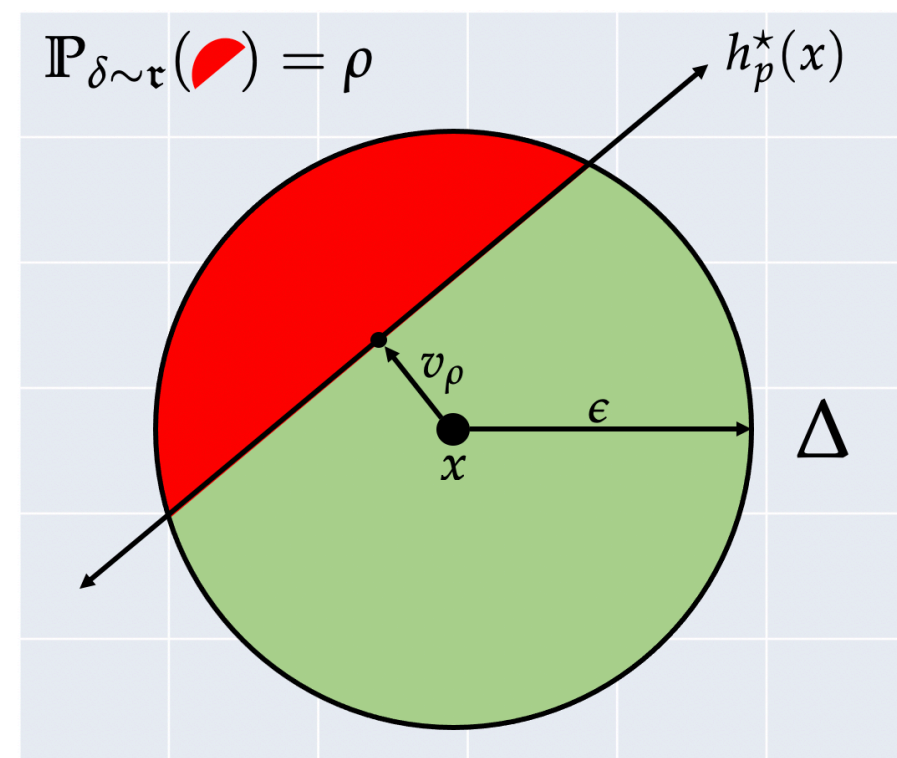
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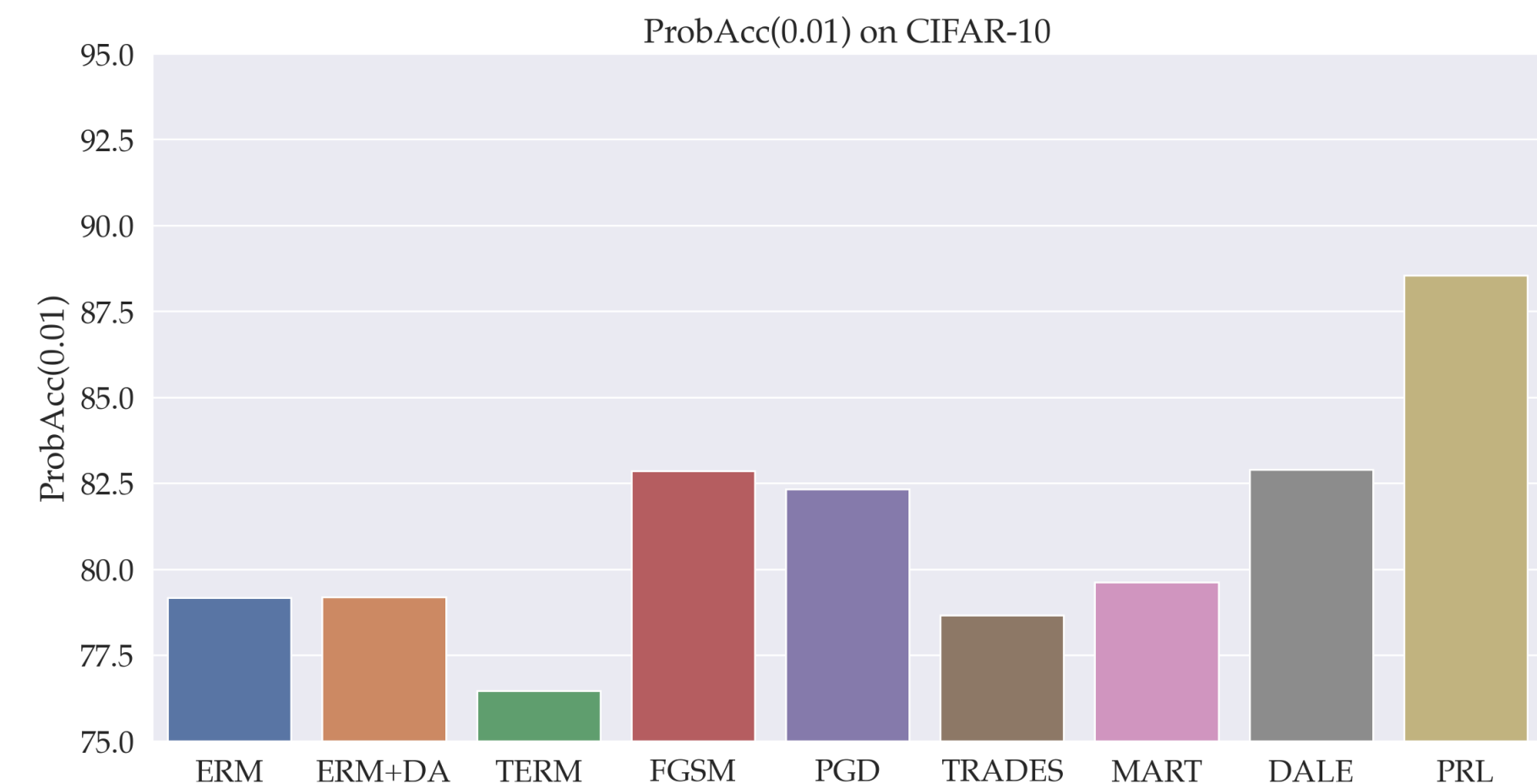


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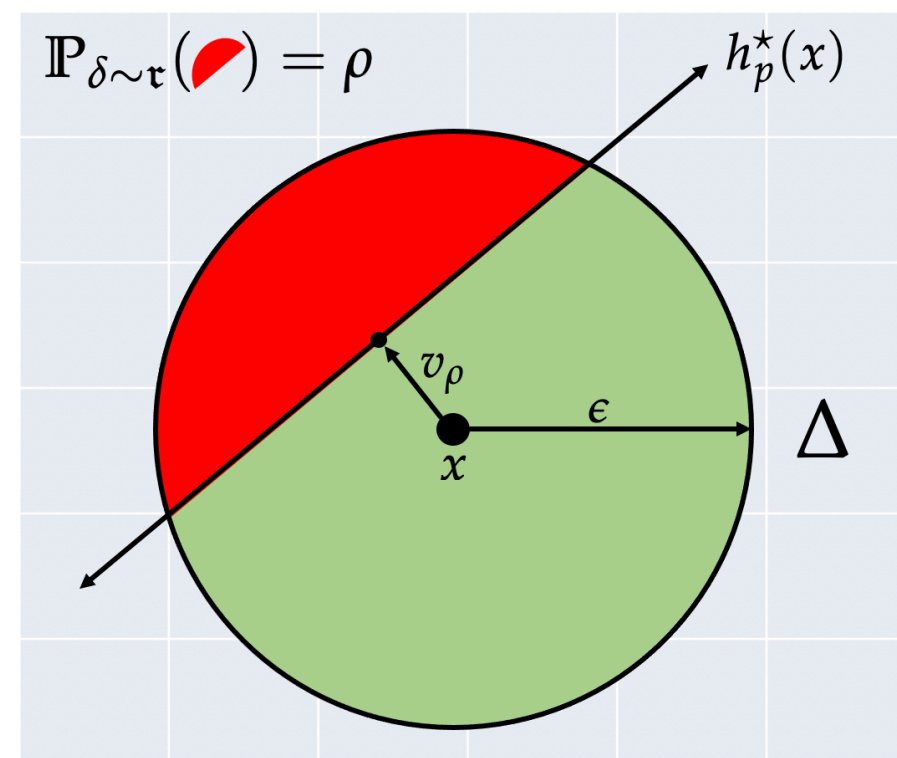
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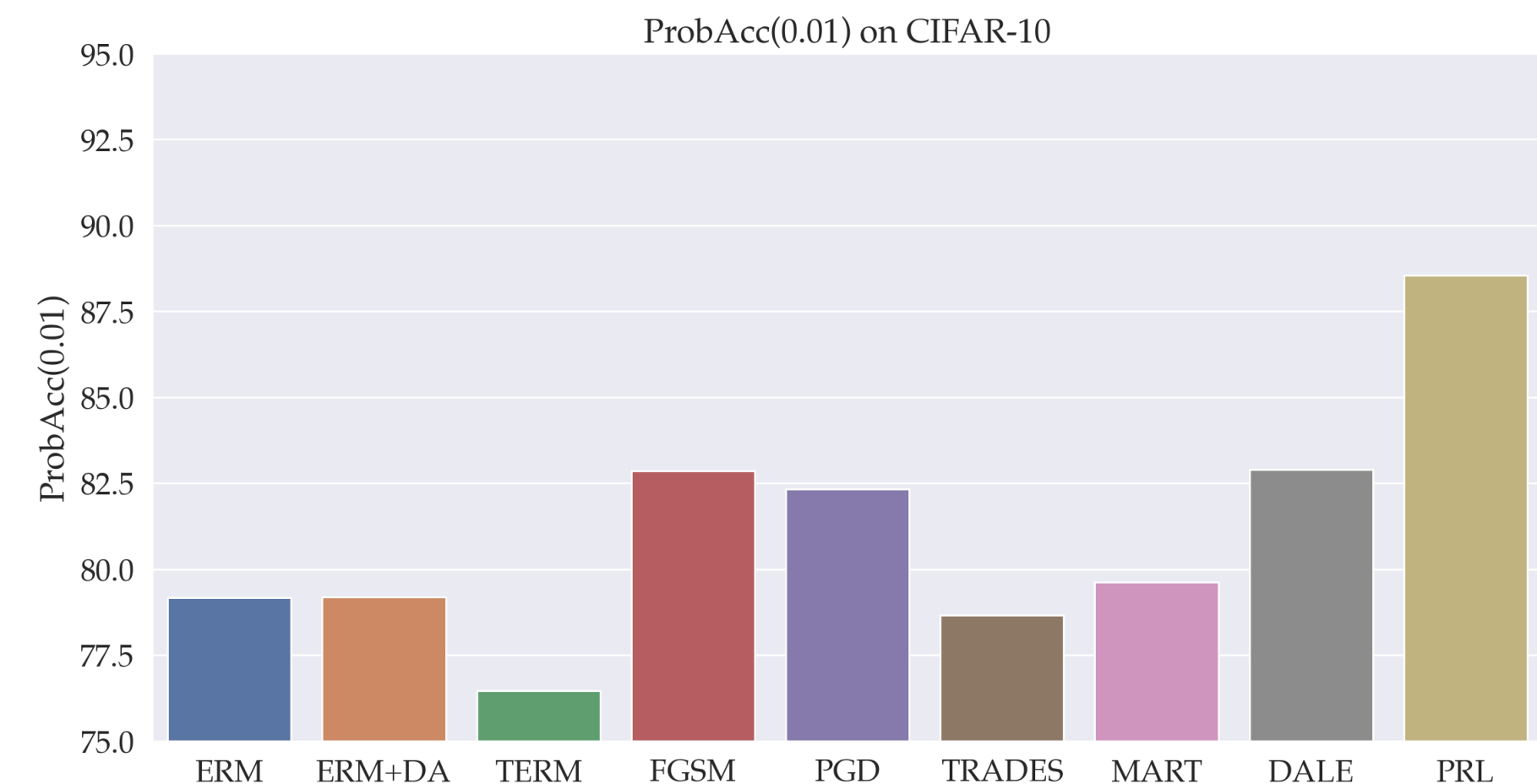
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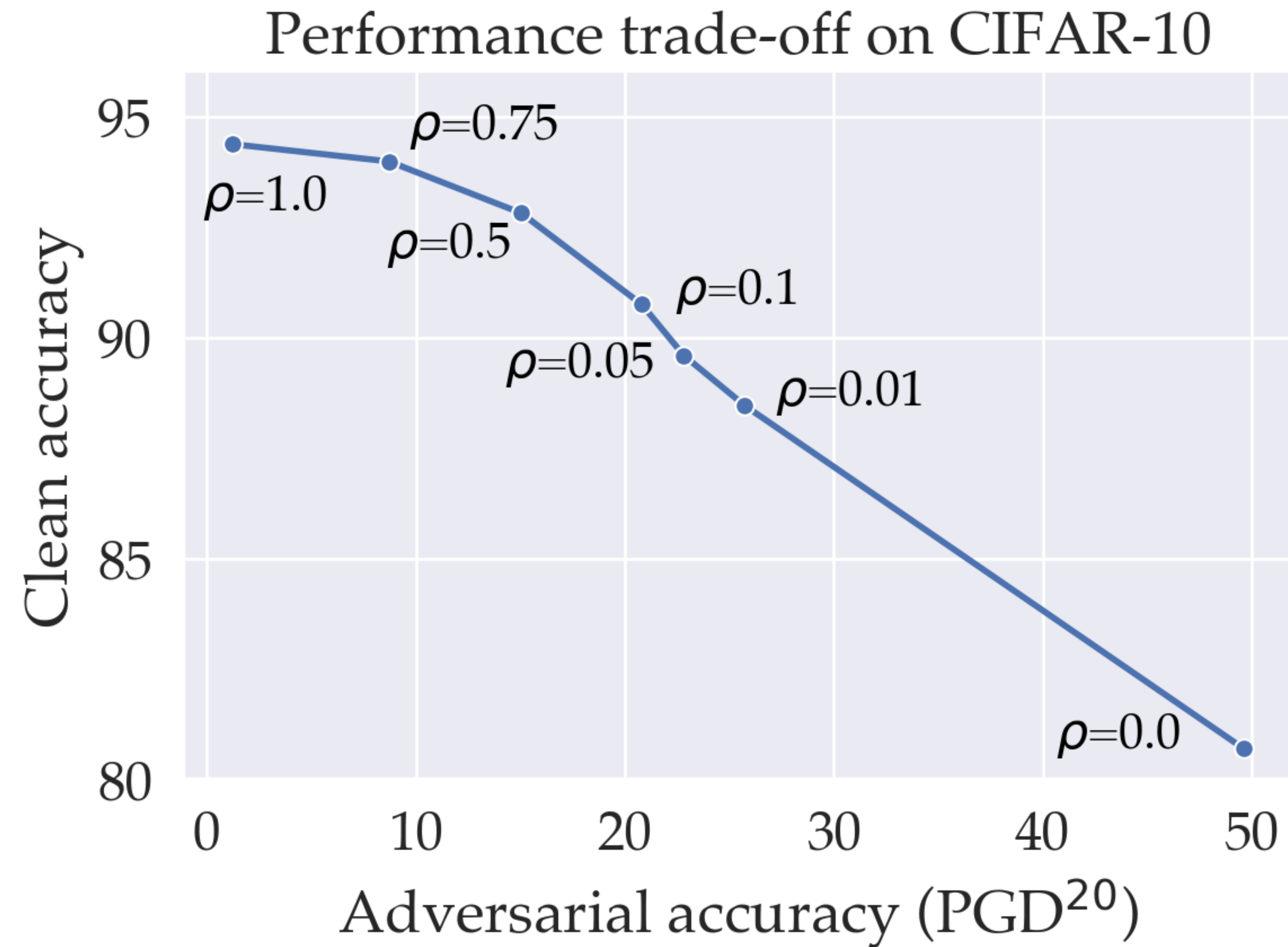
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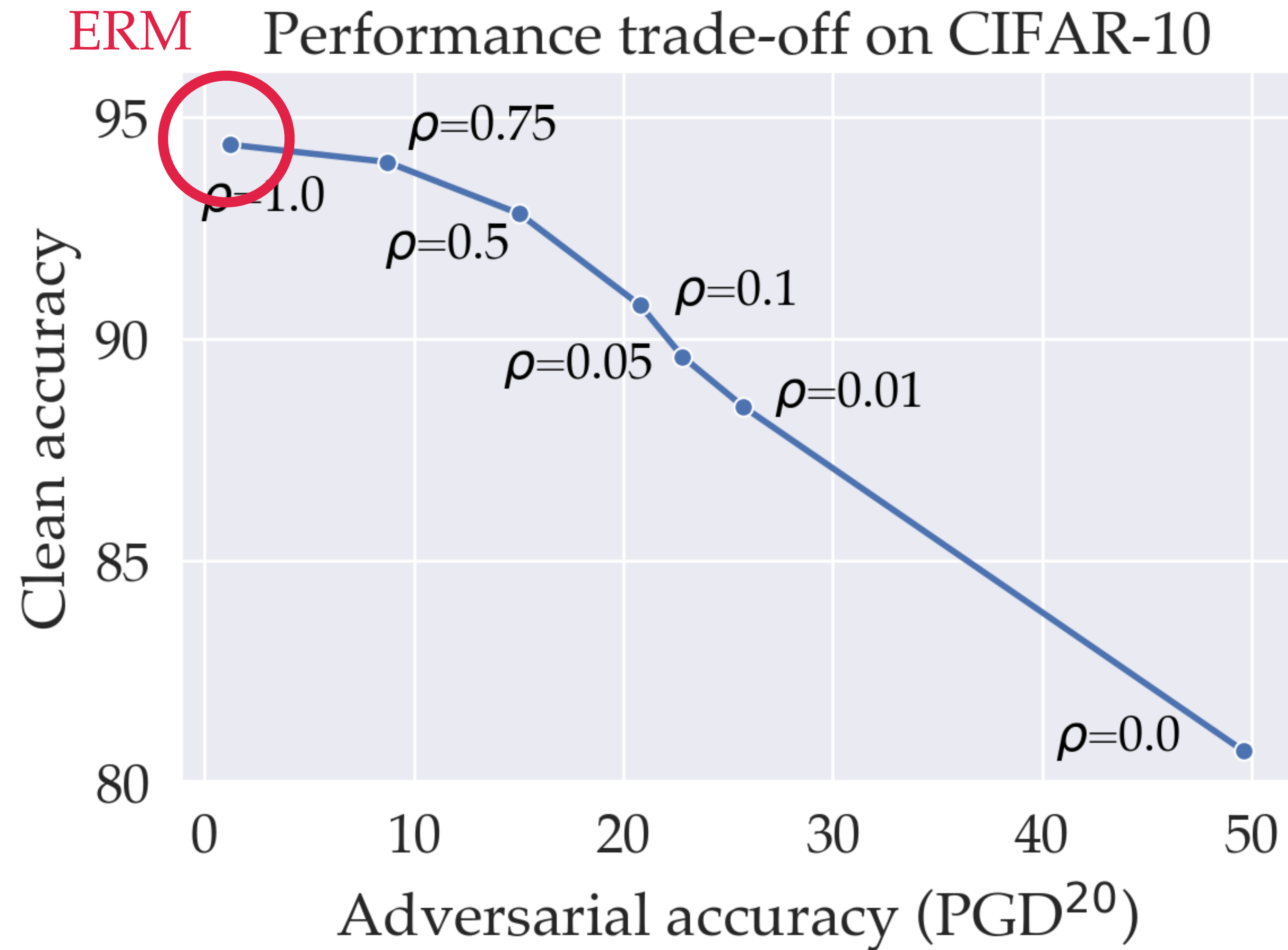
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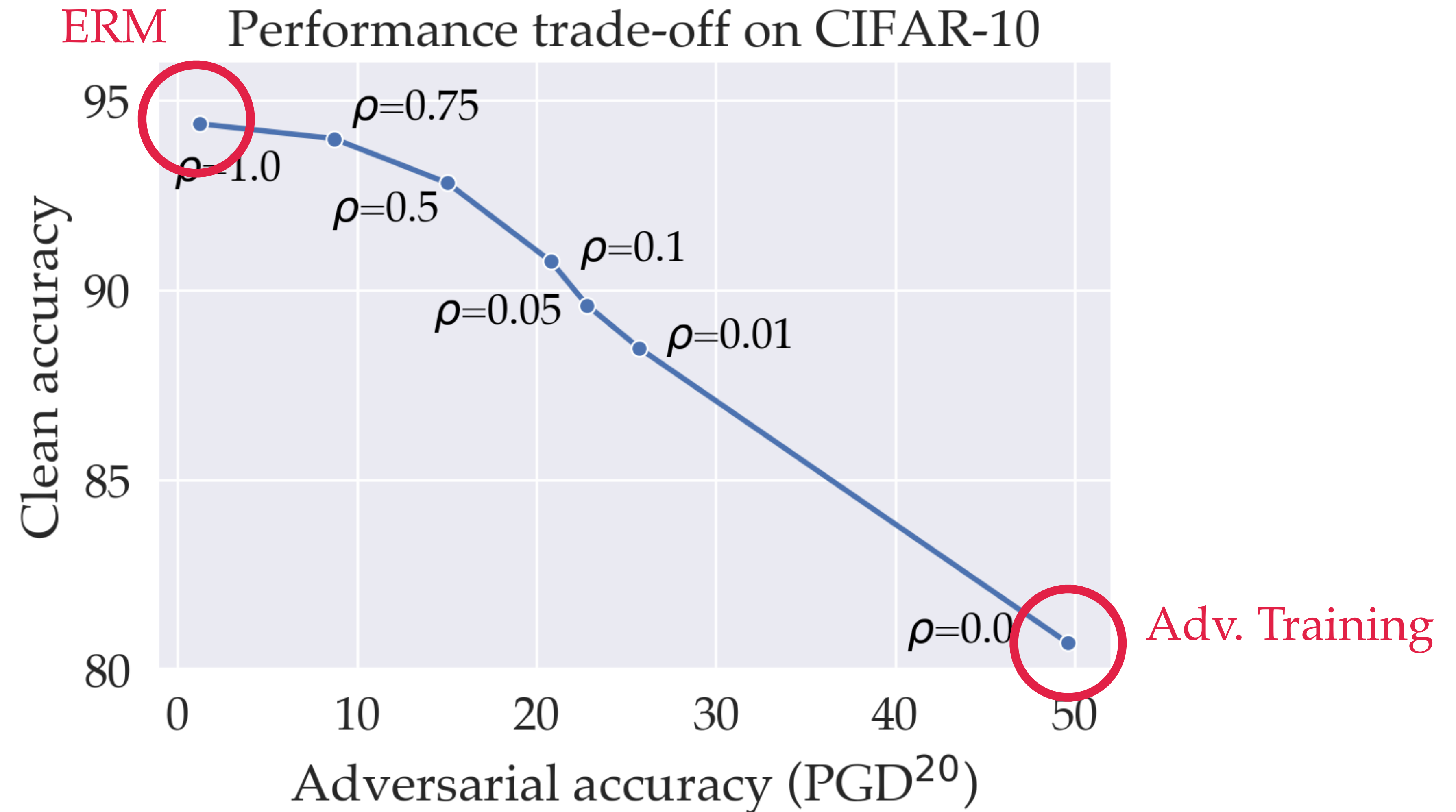
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Any questions?



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