Universal Approximation with Certified Networks



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Adversarial Examples



[1] Goodfellow et. al. Explaining and Harnessing Adversarial Examples. ICLR 2015

ℓ^{∞} -robustness

A neural network N is $\varepsilon \, \ell^{\infty}$ -robust around an image x, if for all images x' having ℓ^{∞} -distance to x of at most ε , it holds that N(x) = N(x').



Goal: Prove N(x) = N(x') for all x'

l[∞]-robustness certification via Interval analysis

A common method to prove ℓ^{∞} -robustes is linear relaxation to intervals ([2], [3], [4]). **Interval analysis** is the **fastest** non probabilistic certification method (~4x slower than classification time), can **scale to large networks** and when used for training **produces state-of-the-art results** ([3], [4]).

However, interval analysis loses precision -- it can induce too large of an over-approximation of the actual values.

[2] Gehr et al. Al2: Safety and Robustness Certification of Neural Networks with Abstract Interpretation. IEEE S&P 2018.
[3] Mirman et al. Differentiable Abstract Interpretation for Provably Robust Neural Networks. ICML 2018.
[4] Gowal et al. On the Effectiveness of Interval Bound Propagation for Training Verifiably Robust Models. arXiv 2018.

Certification with Interval Analysis

Example: Assume we have a 2 pixel image x = (0.6, 0.7), $\varepsilon = 0.1$. The intervals for x_1 and x_2 are $[0.6-\varepsilon, 0.6+\varepsilon] = [0.5,0.7]$ and $[0.7-\varepsilon, 0.7+\varepsilon] = [0.6,0.8]$ respectively.

Let the network N be:



Certification with Interval Analysis



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We can prove $y_1 > y_2$, thus classification is robust.

Key challenge

Neural networks trained to be amenable to certification with interval analysis often have unsatisfactory accuracy (< 60%) and certifiability (< 40%, ϵ =8/255) on standard datasets (CIFAR-10). This is unfortunate as intervals scale to large networks.

Fundamental Question

Do interval-certifiable networks actually exist, which approximate any continuous function?

Implication: If yes, it can mean that there may actually be hope in using interval analysis for creating accurate and provable large neural networks!

Classical Universal Approximation is insufficient:

Two networks can approximate the same function f, but they behave different under interval analysis:



Here, we cannot prove $N_1([0,1]) \subseteq [0,1]$, but $N_2([0,1]) \subseteq [0,1]$ although $N_1(x) = N_2(x)$ for all x in \mathbb{R} .

In this work we prove:

Theorem: Let $f : [0,1]^m \rightarrow \mathbb{R}$ be a continuous function.

For all $\delta > 0$ exists a ReLU network N such that for all $x \in [0,1]^m$ and for $\varepsilon > 0$ interval analysis can prove that N approximates f up to δ .

Specifically if I = min $f([x-\varepsilon, x+\varepsilon])$ and u = max $f([x-\varepsilon, x+\varepsilon])$ then N[#]([x-\varepsilon, x+\varepsilon]) satisfies

 $[I + \delta, u - \delta] \subseteq \mathsf{N}^{\#}([x - \varepsilon, x + \varepsilon]) \subseteq [I - \delta, u + \delta].$

ReLU networks can interval provably approximate continuous functions!

Future work: optimize the construction and study interval training in depth