

Optimal Feature Manipulation Attacks Against Linear Regression

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Abstract—In this paper, we investigate how to manipulate the coefficients obtained via linear regression by adding carefully designed poisoning data points to the dataset or modifying the original data points. Given the energy budget, we first provide the closed-form solution of the optimal poisoning data point when our target is modifying one designated regression coefficient. We then extend the analysis to a more challenging scenario where the attacker aims to change one particular regression coefficient while making others to be changed as small as possible. For this scenario, we introduce a semidefinite relaxation method to design the best attack scheme. Finally, we study a more powerful adversary who can perform a rank-one modification on the feature matrix. We propose an alternating optimization method to find the optimal rank-one modification matrix. Numerical examples are provided to illustrate the analytical results obtained in this paper.

Index Terms—Linear regression, adversarial robustness, poisoning attack, non-convex optimization.

I. INTRODUCTION

Linear regression plays a fundamental role in machine learning and is used in a wide spectrum of applications [1]–[5]. In linear regression, one assumes that there is a simple linear relationship between the explanatory variables and the response variable. The goal of linear regression is to find out the regression coefficients through the methods of ordinary least square (OLS), ridge regression, Lasso [6], etc. Having the regression coefficients learned from the data points, one can predict the response values given the values of the explanatory variables. The regression coefficients also help us explain the variation in the response variable that can be attributed to the variation in the explanatory variables. They can quantify the strength of the relationship between certain explanatory variables and the response variable. Large magnitude of the regression coefficient usually indicates a strong relationship while small valued regression coefficient means a weak relationship. This is especially true when linear regression is accomplished by the parameter regularized method such as ridge regression and Lasso. In addition, the sign of the regression coefficients indicates whether the value of the response variable increases or decreases when the value of an explanatory variable changes, which is very important in biologic science [7], financial analysis [8], and environmental science [9].

Machine learning is being used in various applications, including security and safety critical applications such as medical image analysis [10] and autonomous driving [11]. For these applications, it is important to understand the robustness of machine learning algorithms in adversarial environments [12]–[17]. In such an environment, there may exist a malicious

adversary who has the full knowledge of the machine learning system and has the ability to observe the whole data points. After seeing the data points, the adversary can add some carefully designed poisoning data points or directly modify the data points so as to corrupt the learning system or leave a backdoor in this system [18]. Recent studies also reveal that it is easy to carry out evasion attacks against deep neural networks [12], [17].

The goal of this paper is to investigate the optimal way to attack linear regression methods. In the considered linear regression system, there exists an adversary who can observe the whole dataset and then inject carefully designed poisoning data points or directly modify the original dataset in order to manipulate the regression coefficients. The manipulated regression coefficients can later be used by the adversary as a backdoor of this learning system or mislead our interpretation of the linear regression model. For example, by changing the magnitude of a regression coefficient to be small, it makes us believe that its corresponding explanatory variable is irrelevant. Similarly, the adversary can change the magnitude of a regression coefficient to a larger value to increase its importance. Furthermore, changing the sign of a regression coefficient can also lead us to misinterpret the correlation between its explanatory variable and the response variable.

Depending on the objective of the adversary and the way the adversary changes the regression coefficients, we have different problem formulations. We first consider a scenario where the adversary tries to manipulate one specific regression coefficient by adding one carefully designed poisoning data point that has a limited energy budget to the dataset. We show that finding the optimal attack data point is equivalent to solve an optimization problem where the objective function is a ratio of two quadratic functions with a quadratic inequality constraint. Even though this type of problem is non-convex in general, our particular problem has a hidden convex structure. With the help of this convex structure, we further convert the optimization problem into a quadratic constrained quadratic program (QCQP). Since strong duality exists in this problem [19], we manage to identify its closed-form optimal solutions from its Karush-Kuhn-Tucker (KKT) conditions.

We next consider a more sophisticated objective where the attacker aims to change one particular regression coefficient while making others to be changed as small as possible. We show that the problem of finding the optimal attack data point is equivalent to solving an optimization problem where the objective function is a ratio of two fourth order multivariate polynomials with a quadratic inequality constraint. This optimization problem is much more complicated than the

optimization above. We introduce a semidefinite relaxation method to solve this problem. The numerical examples show that we can find the global optimal solutions with very low relaxation order. Hence, the complexity of this method is low in practical problems.

Finally, we consider a more powerful adversary who can directly modify the feature matrix. Particularly, we consider a rank-one modification attack [20], where the attacker carefully designs a rank-one matrix and adds it to the existing data matrix. A rank-one modification attack is general enough to capture most of the common modifications, such as modifying one feature, deleting or adding one data point, changing one entry of the data matrix, etc. Hence, studying the rank-one modification provides us universal bounds on these kinds of attacks. By leveraging the rank-one structure, we develop an alternating optimization method to find the optimal modification matrix. We also prove that the solution obtained by the proposed optimization method is one of the critical points of the optimization problem.

Our study is related to several recent works on the adversarial machine learning. For example, Pimentel-Alarcón et al. studied how to add one adversarial data point in order to maximize the error of the subspace estimated by principal component [21], Li et al. derived a closed-form optimal modification to the original dataset in order to maximize the subspace distance between the original one and the one after modification [20], Alfeld et al. studied how to manipulate the training data so as to increase the validation or test error for the linear regression task [22], [23], Biggio et al. used a gradient based algorithm to design one poisoning data point with the aim of worsening the testing error in a support vector machine (SVM) learning system and they also proposed a heuristic approach to flip parts of the training labels in order to achieve a similar goal [24], [25]. Furthermore, a series of works focused on the adversarial robustness of deep neural network based image classification system and examined its robustness against poisoning, evasion, and backdoor attacks [12], [13], [15], [26]–[29]. In addition, there are recent work that focus on the adversarial robustness of machine learning in various other applications. For example, Kwon et al. proposed a gradient based method to generate adversarial audio examples [30], Li et al. presented an ensemble method to enhance the robustness of the malware detection system against adversarial attacks [17], and Flowers et al. demonstrated the vulnerability of communication system against adversarial noises [31]. Most of the papers mentioned above focused on how to manipulate the data in order to deteriorate the overall performance of the learned model, evade their attacks, or leave a backdoor in the model. Different from these papers, in our paper, we target maneuvering the interpretation of the linear regression models by adding poisoning data points or modifying the original data.

The work that is most relevant to our paper is [32], where the authors develop a bi-level optimization framework to design the attack matrix. [32] used the projected gradient descent method to solve the bi-level optimization problem. However, a general bi-level problem is known to be NP hard and solving it depends on the convexity of the lower level problem. In addition, the convergence of projected gradient

descent for a non-convex problem is not clear. Compared with [32], we obtain the global optimal solution for the case with adding one poisoning data point, and we also prove that the proposed alternating optimization method converges to one of the critical points for the case where the attacker can perform rank-one modification attack. Furthermore, for the projected gradient descent method, different datasets need different parameters, which means we must do parameter tuning before applying this algorithm. By contrast, we provide a closed-form solution for the case with adding one poisoning data point to attack one of the regression coefficients, and the designed alternating optimization method for the case of rank-one attack does not need parameter tuning. Furthermore, compared with the projected gradient descent method, our alternating optimization method provides smaller objective values, faster convergence rate, and more stable behavior.

The remainder of this paper is organized as follows. In Section II, we consider the scenario where the attack add one carefully designed poisoning data point to the dataset. In Section III, we investigate the rank-one attack strategy. Numerical examples are provided in Section IV to illustrate the results we obtained in this paper. Finally, we provide concluding remarks in Section V.

II. ATTACKING WITH ONE ADVERSARIAL DATA POINT

In this section, we consider the scenario where the attacker can add one carefully crafted data point to the existing dataset. We will extend the analysis to the case with more sophisticated attacks in Section III.

A. Problem formulation

Consider a dataset with n data samples, $\{y_i, \mathbf{x}_i\}_{i=1}^n$, where y_i is the response variable, $\mathbf{x}_i \in \mathbb{R}^m$ is the feature vector, where each component of \mathbf{x}_i represents an explanatory variable. In this section, we consider an adversarial setup in which the adversary first observes the whole dataset $\{\mathbf{y}, \mathbf{X}\}$, in which $\mathbf{y} := [y_1, y_2, \dots, y_n]^\top$ and $\mathbf{X} := [\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_n]^\top$, and then carefully designs an adversarial data point, $\{y_0, \mathbf{x}_0\}$, and adds it into the existing data samples. After inserting this adversarial data point, we have the poisoned dataset $\{\hat{\mathbf{y}}, \hat{\mathbf{X}}\}$, where $\hat{\mathbf{y}} := [y_0, y_1, y_2, \dots, y_n]^\top$, $\hat{\mathbf{X}} := [\mathbf{x}_0, \mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_n]^\top$.

From the dataset, we intend to learn a linear regression model. From the poisoned dataset, the learned model is obtained by solving

$$\underset{\boldsymbol{\beta}}{\operatorname{argmin}} : \|\hat{\mathbf{y}} - \hat{\mathbf{X}}\boldsymbol{\beta}\|^2, \quad (1)$$

where $\|\cdot\|$ denotes the ℓ_2 norm for a vector and the induced 2-norm for a matrix throughout this paper. Let $\hat{\boldsymbol{\beta}}$ be the optimal solution to problem (1). The goal of the adversary is to minimize some objective function, $f(\hat{\boldsymbol{\beta}})$, by carefully designing the adversarial data point. The form of $f(\hat{\boldsymbol{\beta}})$ depends on the specific goal of the attacker. For example, the attacker can try to reduce the importance of feature i by setting $f(\hat{\boldsymbol{\beta}}) = |\hat{\beta}_i|$, in which $\hat{\beta}_i$ is the i th component of $\hat{\boldsymbol{\beta}}$. Or the attacker can try to increase the importance of feature i by setting $f(\hat{\boldsymbol{\beta}}) = -|\hat{\beta}_i|$. To make the problem meaningful, in this paper, we impose

the energy constraint on the adversarial data point and use the ℓ_2 norm to measure its energy. With the objective $f(\hat{\beta})$ and the energy constraint of the adversary data point, our problem can be formulated as

$$\begin{aligned} \min_{\|\mathbf{x}_0^\top, y_0\| \leq \eta} : & f(\hat{\beta}) \\ \text{s.t. } & \hat{\beta} = \operatorname{argmin}_{\beta} : \|\hat{\mathbf{y}} - \hat{\mathbf{X}}\beta\|^2, \end{aligned} \quad (2)$$

where η is the energy budget. The objective function, $f(\hat{\beta})$, depends on the poisoning data point, $\{\mathbf{x}_0, y_0\}$, not in a direct way, but through a lower level optimization problem. What makes this problem even harder is the complication of the objective function. Depending on the goal of the adversary, the objective can be in various forms. In the following two subsections, we will discuss two important objectives and their solutions, respectively. The methods and insights obtained from these two cases could then be extended to cases with other objectives.

B. Attacking one regression coefficient

In this subsection, the goal of the adversary is to design the adversarial data point $\{y_0, \mathbf{x}_0\}$ to decrease (or increase) the importance of a certain explanatory variable. If the goal is to decrease the importance of explanatory variable i , we can set $f(\hat{\beta}) = |\hat{\beta}_i|$, and the optimization problem can be written as

$$\begin{aligned} \min_{\|\mathbf{x}_0^\top, y_0\|_2 \leq \eta} : & |\hat{\beta}_i| \\ \text{s.t. } & \hat{\beta} = \operatorname{argmin}_{\beta} : \|\hat{\mathbf{y}} - \hat{\mathbf{X}}\beta\|^2. \end{aligned} \quad (3)$$

Similarly, if the goal of the adversary is to increase the importance of the explanatory variable i , we can set our objective as

$$\min : -|\hat{\beta}_i| \quad (4)$$

with the same constraints as in problem (3).

To solve the optimization problems (3) and (4), we first solve the following two optimization problems

$$\min_{\|\mathbf{x}_0^\top, y_0\| \leq \eta} : \hat{\beta}_i \quad (5)$$

$$\text{s.t. } \hat{\beta} = \min_{\beta} : \|\hat{\mathbf{y}} - \hat{\mathbf{X}}\beta\|^2, \quad (6)$$

and

$$\max_{\|\mathbf{x}_0^\top, y_0\| \leq \eta} : \hat{\beta}_i \quad (7)$$

$$\text{s.t. } \hat{\beta} = \min_{\beta} : \|\hat{\mathbf{y}} - \hat{\mathbf{X}}\beta\|^2. \quad (8)$$

It is easy to check that the solutions to problems (3) and (4) can be obtained from the solutions to problem (5) and (7). In particular, let $(\hat{\beta}_i^*)_{\min}$ and $(\hat{\beta}_i^*)_{\max}$ be optimal values of problem (5) and (7) respectively. Then, if $\hat{\beta}_i \geq 0$, we can check that $\max\{0, (\hat{\beta}_i^*)_{\min}\}$ and $\max\{|\hat{\beta}_i^*|, |\hat{\beta}_i^*|_{\max}\}$ are the solutions to problem (3) and (4) respectively. Similar arguments can be made if $\hat{\beta}_i < 0$.

In the following, we will focus on solving the minimization problem (5). The solution to the maximization problem (7)

can be obtained by using a similar approach. To solve this bi-level optimization problem, we can first solve the optimization problem in the subjective. Assume \mathbf{X} is full column rank. Problem (6) is just an ordinary least squares problem, which has a simple closed-form solution: $\hat{\beta} = (\hat{\mathbf{X}}^\top \hat{\mathbf{X}})^{-1} \hat{\mathbf{X}}^\top \hat{\mathbf{y}}$. Substitute in $\hat{\mathbf{X}} = [\mathbf{x}_0, \mathbf{X}^\top]^\top$ and $\hat{\mathbf{y}} = [y_0, \mathbf{y}^\top]^\top$, and we have

$$\hat{\beta} = (\mathbf{X}^\top \mathbf{X} + \mathbf{x}_0 \mathbf{x}_0^\top)^{-1} [\mathbf{x}_0, \mathbf{X}^\top] [y_0, \mathbf{y}^\top]^\top.$$

According to the Sherman-Morrison formula [33], we have

$$(\mathbf{X}^\top \mathbf{X} + \mathbf{x}_0 \mathbf{x}_0^\top)^{-1} = \mathbf{A} - \frac{\mathbf{A} \mathbf{x}_0 \mathbf{x}_0^\top \mathbf{A}}{1 + \mathbf{x}_0^\top \mathbf{A} \mathbf{x}_0}, \quad (9)$$

where

$$\mathbf{A} = (\mathbf{X}^\top \mathbf{X})^{-1}. \quad (10)$$

The inverse of $\mathbf{X}^\top \mathbf{X} + \mathbf{x}_0 \mathbf{x}_0^\top$ always exists because $1 + \mathbf{x}_0^\top \mathbf{A} \mathbf{x}_0 \neq 0$ and $\mathbf{X}^\top \mathbf{X}$ is invertible. Plug this inverse in the expression of $\hat{\beta}$, we get

$$\hat{\beta} = \beta_0 + \frac{\mathbf{A} \mathbf{x}_0 (y_0 - \mathbf{x}_0^\top \beta_0)}{1 + \mathbf{x}_0^\top \mathbf{A} \mathbf{x}_0}, \quad (11)$$

where

$$\beta_0 = \mathbf{A} \mathbf{X}^\top \mathbf{y}. \quad (12)$$

We can observe that β_0 is the coefficient that is obtained from the clean data. Problem (5) is equivalent to

$$\begin{aligned} \min_{\mathbf{x}_0, y_0} : & \frac{\mathbf{a}^\top \mathbf{x}_0 (y_0 - \mathbf{x}_0^\top \beta_0)}{1 + \mathbf{x}_0^\top \mathbf{A} \mathbf{x}_0} \\ \text{s.t. } & \|\mathbf{x}_0^\top, y_0\| \leq \eta, \end{aligned} \quad (13)$$

where \mathbf{a} is the i th column of \mathbf{A} . The optimization problem (13) is the ratio of two quadratic functions with a quadratic constraint. To further simplify this optimization problem, we can write our objective and subjective in a more compact form by performing variable change: $\mathbf{u} = [\mathbf{x}_0^\top, y_0]^\top$. Using this compact representation, the optimization problem (13) can be written as

$$\begin{aligned} \min_{\mathbf{u}} : & \frac{\frac{1}{2} \mathbf{u}^\top \mathbf{H} \mathbf{u}}{1 + \mathbf{u}^\top [\mathbf{A} \mathbf{0}] \mathbf{u}} \\ \text{s.t. } & \mathbf{u}^\top \mathbf{u} \leq \eta^2, \end{aligned} \quad (14)$$

in which

$$\mathbf{H} = \begin{bmatrix} -\mathbf{a} \beta_0^\top - \beta_0 \mathbf{a}^\top & \mathbf{a} \\ \mathbf{a}^\top & 0 \end{bmatrix}. \quad (15)$$

(14) is a non-convex optimization problem. To solve this problem, we employ the technique introduced in [34]. We first perform variable change $\mathbf{u} = \frac{\mathbf{z}}{s}$ by introducing variable \mathbf{z} and scalar s . Inserting this into problem (14), adding constraint 1 to the denominator of the objective and moving it to the subjective, we have a new optimization problem

$$\min_{\mathbf{z}, s} : \frac{1}{2} \mathbf{z}^\top \mathbf{H} \mathbf{z} \quad (16)$$

$$\text{s.t. } s^2 + \mathbf{z}^\top [\mathbf{A} \mathbf{0}] \mathbf{z} = 1, \quad (17)$$

$$\mathbf{z}^\top \mathbf{z} \leq s^2 \eta^2. \quad (18)$$

To validate the equivalence between problem (14) and (16), we only need to check if the optimal value of problem (14) is less than the optimal value of problem (16) when $s = 0$ [34]. Firstly, since \mathbf{H} is not positive semi-definite (which will be shown later), the optimal value of problem (14) is less than zero. Secondly, when $s = 0$, the optimal value of problem (16) is zero, which is apparently larger than the optimal value of problem (14). Therefore, the two problems are equivalent.

To solve problem (16), we substitute s^2 in equation (17) for that in equation (18) and obtain

$$\min_{\mathbf{z}} : \frac{1}{2} \mathbf{z}^\top \mathbf{H} \mathbf{z} \quad (19)$$

$$\text{s.t. } \frac{1}{2} \mathbf{z}^\top \mathbf{D} \mathbf{z} \leq \eta^2, \quad (20)$$

where

$$\mathbf{D} = 2 \left(\mathbf{I} + \eta^2 \begin{bmatrix} \mathbf{A} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{bmatrix} \right). \quad (21)$$

Notice that \mathbf{H} is not positive semi-definite; hence problem (19) is not a standard convex QCQP problem [19]. However, it is proved that strong duality holds for this type of problem [19], [35]. Hence, to solve this problem, we can start by investigating its KKT necessary conditions. The Lagrangian of problem (19) is

$$\mathcal{L}(\mathbf{z}, \lambda) = \frac{1}{2} \mathbf{z}^\top \mathbf{H} \mathbf{z} + \lambda \left(\frac{1}{2} \mathbf{z}^\top \mathbf{D} \mathbf{z} - \eta^2 \right),$$

where λ is the dual variable. According to the KKT conditions, we have

$$(\mathbf{H} + \lambda \mathbf{D}) \mathbf{z} = \mathbf{0}, \quad (22)$$

$$\frac{1}{2} \mathbf{z}^\top \mathbf{D} \mathbf{z} \leq \eta^2, \quad (23)$$

$$\lambda \left(\frac{1}{2} \mathbf{z}^\top \mathbf{D} \mathbf{z} - \eta^2 \right) = 0, \quad (24)$$

$$\lambda \geq 0. \quad (25)$$

By inspecting the complementary slackness condition (24), we consider two cases based on the value of λ .

Case 1: $\lambda = 0$. In this case, we must have $\mathbf{H} \mathbf{z} = \mathbf{0}$ according to (22). As a result, the objective value of (19) is zero, which contradicts the fact that the optimal value should be negative. Hence, this case is not possible.

Case 2: $\lambda > 0$. In this case, equality in (23) must hold based on (24). According to the stationary condition (22), if the matrix $\mathbf{H} + \lambda \mathbf{D}$ is full rank, we must have $\mathbf{z} = \mathbf{0}$, for which equality in (23) cannot hold. Hence, $\mathbf{H} + \lambda \mathbf{D}$ is not full-rank and we have $\det(\mathbf{H} + \lambda \mathbf{D}) = 0$. As \mathbf{D} is positive definite, we also have $\det(\mathbf{D}^{-1/2} \mathbf{H} \mathbf{D}^{-1/2} + \lambda \mathbf{I}) = 0$. Since $\lambda > 0$, this equality tells us that $-\lambda$ belongs to one of the negative eigenvalues of $\mathbf{D}^{-1/2} \mathbf{H} \mathbf{D}^{-1/2}$. In the following, we will show that $\mathbf{D}^{-1/2} \mathbf{H} \mathbf{D}^{-1/2}$ has one and only one negative eigenvalue.

By definition, \mathbf{D} is a block diagonal matrix. Hence, its inverse is also block diagonal. Let us define $\mathbf{D}^{-1/2} = \text{diag}\{\mathbf{G}, g\}$, where $\mathbf{G} = 1/\sqrt{2}(\mathbf{I} + \eta^2 \mathbf{A})^{-1/2}$ and $g = 1/\sqrt{2}$. Thus, we have

$$\mathbf{D}^{-1/2} \mathbf{H} \mathbf{D}^{-1/2} = \begin{bmatrix} -\mathbf{c} \mathbf{h}^\top - \mathbf{h} \mathbf{c}^\top & g \mathbf{c} \\ g \mathbf{c}^\top & 0 \end{bmatrix},$$

where $\mathbf{c} = \mathbf{G} \mathbf{a}$ and $\mathbf{h} = \mathbf{G} \beta_0$. Define ξ as one eigenvalue of $\mathbf{D}^{-1/2} \mathbf{H} \mathbf{D}^{-1/2}$, and compute its eigenvalues by computing the characteristic polynomial:

$$\begin{aligned} & \det \left(\xi \mathbf{I} - \mathbf{D}^{-1/2} \mathbf{H} \mathbf{D}^{-1/2} \right) \\ &= \xi^{m-1} (\xi^2 + 2\xi \mathbf{c}^\top \mathbf{h} + \mathbf{c}^\top \mathbf{h} \mathbf{h}^\top \mathbf{c} - g^2 \mathbf{c}^\top \mathbf{c} - \mathbf{c}^\top \mathbf{h} \mathbf{h}^\top \mathbf{c}). \end{aligned}$$

Thus, the eigenvalues of $\mathbf{D}^{-1/2} \mathbf{H} \mathbf{D}^{-1/2}$ are $\xi = 0$ (($m-1$ multiplicities) and $\xi = -\mathbf{c}^\top \mathbf{h} \pm \|\mathbf{c}\| \sqrt{g^2 + \mathbf{h}^\top \mathbf{h}}$. Since $\|\mathbf{c}\| \sqrt{g^2 + \mathbf{h}^\top \mathbf{h}} > |\mathbf{c}^\top \mathbf{h}|$, the eigenvalues of $\mathbf{D}^{-1/2} \mathbf{H} \mathbf{D}^{-1/2}$ satisfy: $\xi_{m+1} < 0$, $\xi_m = \xi_{m-1} = \dots = \xi_2 = 0$, $\xi_1 > 0$. Now, it is clear that $\mathbf{D}^{-1/2} \mathbf{H} \mathbf{D}^{-1/2}$ has one and only one negative eigenvalue and one positive eigenvalue, respectively. Thus, we have $\lambda = -\xi_{m+1}$. Assume ν_1 and ν_{m+1} are two eigenvectors corresponding to eigenvalues ξ_1 and ξ_{m+1} . Through simple calculation, we have

$$\nu_i = k_i \left[-\frac{\mathbf{c}^\top \mathbf{h} + \xi_i}{\mathbf{c}^\top \mathbf{c}} \mathbf{c}^\top + \mathbf{h}^\top, \frac{g \mathbf{c}^\top}{\xi_i} \left(-\frac{\mathbf{c}^\top \mathbf{h} + \xi_i}{\mathbf{c}^\top \mathbf{c}} \mathbf{c} + \mathbf{h} \right) \right]^\top, \quad (26)$$

where $i = 1, m+1$ and scalar k_i is the normalization constant to guarantee the eigenvectors to be of unit length. According to (22), we have

$$(\mathbf{H} + \lambda \mathbf{D}) \mathbf{z} = \mathbf{D}^{1/2} \left(\mathbf{D}^{-1/2} \mathbf{H} \mathbf{D}^{-1/2} + \lambda \mathbf{I} \right) \mathbf{D}^{1/2} \mathbf{z} = 0;$$

thus the solution to problem (19) is

$$\mathbf{z}^* = k \cdot \mathbf{D}^{-1/2} \nu_{m+1}. \quad (27)$$

Since $\frac{1}{2} \mathbf{z}^\top \mathbf{D} \mathbf{z} = \eta^2$, we have $k = \sqrt{2\eta}$. Having the expression of the optimal \mathbf{z}^* , we can then compute s according to equation (17):

$$s = \pm \sqrt{1 - (\mathbf{z}_{1:m}^*)^\top \mathbf{A} \mathbf{z}_{1:m}^*}, \quad (28)$$

where $\mathbf{z}_{1:m}^*$ is the vector that comprises the first m elements of \mathbf{z}^* . Hence, the corresponding solution to problem (13) is

$$\mathbf{x}_0^* = \mathbf{z}_{1:m}^* / s, \quad y_0^* = z_{m+1}^* / s. \quad (29)$$

We now compute the optimal value of problem (16). Since our objective function is $\frac{1}{2} (\mathbf{z}^*)^\top \mathbf{H} \mathbf{z}^*$, substituting \mathbf{z}^* in (27) leads to the objective value: $\eta^2 \nu_{m+1}^\top \mathbf{D}^{-1/2} \mathbf{H} \mathbf{D}^{-1/2} \nu_{m+1}$. Since $\nu_{m+1}^\top \mathbf{D}^{-1/2} \mathbf{H} \mathbf{D}^{-1/2} \nu_{m+1} = \xi_{m+1}$, our optimal objective value is $\eta^2 \xi_{m+1}$.

Following similar analysis as above, we can find the optimal \mathbf{z}^* for problem (7), which is $\mathbf{z}^* = \sqrt{2\eta} \mathbf{D}^{-1/2} \nu_1$. Also, we can compute the optimal \mathbf{x}_0^* and y_0^* according to equation (29) and its optimal objective value, which is $\eta^2 \xi_1$.

In summary, the optimal values for problems (5) and (7) are $\eta^2 \xi_{m+1} + (\beta_0)_i$ and $\eta^2 \xi_1 + (\beta_0)_i$ respectively. We have summarized the process to design the optimal adversarial data point in Algorithm 1 with respect to objective (5) and the process with respect to objective (7) can be obtained accordingly. Based on our optimal values of problems (5) and (7), we can further decide the optimal values of problems (3) and (4) as discussed at the beginning of this section.

Moreover, if we use the ridge regression method in linear regression, there is only a slight difference in the matrix \mathbf{A} in problem (13) and the whole analysis remains the same.

Algorithm 1 Optimal Adversarial Data Point Design

- 1: **Input:** the data set, $\{y_i, \mathbf{x}_i\}_{i=1}^n$, energy budget η , and the index of feature to be attacked.
- 2: **Steps:**
 - 3: compute \mathbf{A} according to equation (10), compute β_0 according to (12).
 - 4: compute \mathbf{H} and \mathbf{D} according to (15) and (21), respectively.
 - 5: compute the smallest eigenvalue, ξ_{m+1} , of $\mathbf{D}^{-1/2}\mathbf{H}\mathbf{D}^{-1/2}$ and its corresponding eigenvector according to (26).
 - 6: design the adversarial data point, $\{\mathbf{x}_0, y_0\}$, according to equations (27), (28), and (29).
 - 7: **Output:** return the optimal adversarial data point $\{\mathbf{x}_0, y_0\}$ and the optimal value $\eta^2\xi_{m+1} + (\beta_0)_i$.

One may concern that the proposed adversarial data point may behave as an outlier and can be easily detected by the learning system. We can mitigate this by a simple repeating strategy, in which we repeat the proposed adversarial data point K times and shrink the magnitude of these poisoning data by \sqrt{K} . This can be simply verified by

$$\begin{aligned}\hat{\beta} &= (\hat{\mathbf{X}}^\top \hat{\mathbf{X}})^{-1} \hat{\mathbf{X}} \hat{\mathbf{y}} \\ &= (\mathbf{X}^\top \mathbf{X} + \mathbf{x}_0 \mathbf{x}_0^\top)^{-1} (\mathbf{X}^\top \mathbf{y} + \mathbf{x}_0 y_0) \\ &= \left(\mathbf{X}^\top \mathbf{X} + \sum_{i=1}^k \frac{1}{\sqrt{K}} \mathbf{x}_0 \frac{1}{\sqrt{K}} \mathbf{x}_0^\top \right)^{-1} (\mathbf{X}^\top \mathbf{y} \\ &\quad + \sum_{i=1}^K \frac{1}{\sqrt{K}} \mathbf{x}_0 \frac{1}{\sqrt{K}} y_0) \\ &= (\tilde{\mathbf{X}}^\top \tilde{\mathbf{X}})^{-1} \tilde{\mathbf{X}}^\top \tilde{\mathbf{y}},\end{aligned}$$

where $\tilde{\mathbf{X}} = [\mathbf{X}^\top, \underbrace{\frac{1}{\sqrt{K}} \mathbf{x}_0, \dots, \frac{1}{\sqrt{K}} \mathbf{x}_0}_K]^\top$ and $\tilde{\mathbf{y}} = [\mathbf{y}^\top, \underbrace{\frac{1}{\sqrt{K}} y_0, \dots, \frac{1}{\sqrt{K}} y_0}_K]^\top$. By shrinking the poisoning data points, it will make the detection of these points more difficult, especially when the dataset is standardized.

We now analyze the impact of parameters, such as η , on the objective value. Even though we have a closed-form solution to the optimal adversarial data point, the objective is a complex function of the original dataset. Hence, it will be difficult to analyze this for the general case. Instead, we will focus on some special cases. In particular, we analyze how the energy budget affects the value of objective function in the large data sample scenario. As our analysis shows, our optimal values are $\eta^2\xi$, where $\xi = -\mathbf{c}^\top \mathbf{h} \pm \|\mathbf{c}\| \sqrt{g^2 + \mathbf{h}^\top \mathbf{h}}$, $\mathbf{c} = \mathbf{G}\mathbf{a}$, $\mathbf{h} = \mathbf{G}\beta_0$, $\mathbf{G} = 1/\sqrt{2}(\mathbf{I} + \eta^2 \mathbf{A})^{-1/2}$, $g = 1/\sqrt{2}$, $\mathbf{A} = (\mathbf{X}^\top \mathbf{X})^{-1}$, and β_0 is the original regression coefficient. In the large data sample limit and the assumption that the features are independent and standardized, we have the approximation $\mathbf{A} = \mathbf{I}$. Recall that \mathbf{a} is the i th column of \mathbf{A} , $\mathbf{a} = \mathbf{e}_i$. As the result, the objective value is $\eta^2\xi = \frac{1}{2} \frac{\eta^2}{1+\eta^2} \left[-\beta_0^i \pm \sqrt{\eta^2 + 1 + \|\beta_0\|^2} \right]$. For objective (5) with

optimal value $\frac{1}{2} \frac{\eta^2}{1+\eta^2} \left[-\beta_0^i - \sqrt{\eta^2 + 1 + \|\beta_0\|^2} \right]$, this function is monotonically decreasing with η . For the objective (7) with optimal value $\frac{1}{2} \frac{\eta^2}{1+\eta^2} \left[-\beta_0^i + \sqrt{\eta^2 + 1 + \|\beta_0\|^2} \right]$, it is a monotonically increasing function of η .

C. Attacking with small changes of other regression coefficients

In Section II-B, we have discussed how to design the adversarial data points to attack one specific regression coefficient. However, as we only focus on one particular regression coefficient, other regression coefficients may also be changed as well. In this subsection, we consider a more complex objective function, where we aim to make the changes to other regression coefficients to be as small as possible while attacking one of the regression coefficients.

Suppose our objective is to minimize the i th regression coefficient (the scenario of maximize the i th regression coefficient can be solved using similar approach), i.e., to minimize $\|\hat{\beta}_i\|^2$. At the same time, we would also like to minimize the changes to the rest of the regression coefficients, i.e., to minimize $\|\beta_0^{-i} - \hat{\beta}^{-i}\|^2$, where $\beta_0^{-i} = [\beta_0^1, \dots, \beta_0^{i-1}, 0, \beta_0^{i+1}, \dots, \beta_0^m]^\top$ and $\hat{\beta}^{-i} = [\hat{\beta}_1, \dots, \hat{\beta}_{i-1}, 0, \hat{\beta}_{i+1}, \hat{\beta}_m]^\top$. Combine the two objectives, we have our new objective function

$$f(\hat{\beta}) = \frac{1}{2} \|\beta_0^{-i} - \hat{\beta}^{-i}\|^2 + \frac{\lambda}{2} \|\hat{\beta}_i\|^2,$$

where λ is the trade-off parameter. The larger the λ is, the more effort will be made to keep the i th regression coefficient small. A negative λ means the adversary attempts to make the magnitude of the i th regression coefficient large. Again, we assume that the attack energy budget is η . As the result, we have the following optimization problem

$$\begin{aligned}\min_{\|\mathbf{x}_0^\top, y_0\| \leq \eta} : & \frac{1}{2} \|\beta_0^{-i} - \hat{\beta}^{-i}\|^2 + \frac{\lambda}{2} \|\hat{\beta}_i\|^2 \\ \text{s.t. } & \hat{\beta} = \operatorname{argmin}_{\beta} : \|\hat{\mathbf{y}} - \hat{\mathbf{X}}\beta\|^2.\end{aligned}\quad (30)$$

As the objective function is a quadratic function with respect to $\hat{\beta}$, we can write it in a more compact form: $\frac{1}{2}(\hat{\beta} - \beta_0^{-i})^\top \mathbf{\Lambda}(\hat{\beta} - \beta_0^{-i})$, where $\mathbf{\Lambda} = \operatorname{diag}(1, 1, \dots, \lambda, \dots, 1)$ and λ is at the i th coordinate. With this compact form, our optimization problem can be written as

$$\begin{aligned}\min_{\|\mathbf{x}_0^\top, y_0\| \leq \eta} : & \frac{1}{2} (\hat{\beta} - \beta_0^{-i})^\top \mathbf{\Lambda} (\hat{\beta} - \beta_0^{-i}) \\ \text{s.t. } & \hat{\beta} = \operatorname{argmin}_{\beta} : \|\hat{\mathbf{y}} - \hat{\mathbf{X}}\beta\|^2.\end{aligned}\quad (31)$$

To solve this problem, same as in the previous subsection, we start by solving the lower level optimization problem. Since we have the same lower level problem as in (5), substitute $\hat{\beta}$ in the objective with the expression (11), and we have the one level optimization problem

$$\begin{aligned}\min_{\mathbf{x}_0, y_0} : & \frac{1}{2} \mathbf{g}^\top \mathbf{\Lambda} \mathbf{g} \\ \text{s.t. } & \|\mathbf{x}_0^\top, y_0\| \leq \eta,\end{aligned}$$

Algorithm 2 Optimal Adversarial Data Point Design while Making Small Changes to Other Regression Coefficients

- 1: **Input:** the data set, $\{y_i, \mathbf{x}_i\}_{i=1}^n$, energy budget η , and the index of feature to be attacked, the trade-off parameter λ .
- 2: **Steps:**
- 3: compute \mathbf{A} according to equation (10), compute β_0 according to (12), compute \mathbf{A}_2 according to (32).
- 4: follow the steps (30), (31), (33), and (34), and formulate our problem as a polynomial optimization problem (37).
- 5: use Lasserre's relaxation method to solve problem (37) and get the optimal solution \mathbf{x}^* and optimal value p^* .
- 6: compute $\mathbf{w}^* = \mathbf{U}^\top \mathbf{x}^*$, where $\mathbf{I} + \eta^2 \mathbf{A}_2 = \mathbf{U} \mathbf{U}^\top$.
- 7: compute $s^* = \pm \sqrt{1 - (\mathbf{w}^*)^\top \mathbf{A}_2 \mathbf{w}^*}$.
- 8: calculate the optimal solution $\mathbf{x}_0^* = \mathbf{w}_{1:m}^* / s^*, y_0^* = w_{m+1}^* / s^*$.
- 9: **Output:** return the optimal adversarial data point $\{y_0^*, \mathbf{x}_0^*\}$ and the optimal value p^* .

where $\mathbf{g} = \frac{\mathbf{A} \mathbf{x}_0 (y_0 - \mathbf{x}_0^\top \beta_0)}{1 + \mathbf{x}_0^\top \mathbf{A} \mathbf{x}_0} - \mathbf{b}$ with \mathbf{A} and β_0 defined in (10) and (12) respectively and $\mathbf{b} = \beta_0^{-i} - \beta_0$. To further simplify our problem, let us define

$$\mathbf{A}_1 = [\mathbf{A}, \mathbf{0}], \mathbf{A}_2 = \begin{bmatrix} \mathbf{A} & \mathbf{0} \\ \mathbf{0} & 0 \end{bmatrix}, \mathbf{c} = \begin{bmatrix} -\beta_0 \\ 1 \end{bmatrix}, \mathbf{z} = \begin{bmatrix} \mathbf{x}_0 \\ y_0 \end{bmatrix}, \quad (32)$$

where $\mathbf{A}_1 \in \mathbb{R}^{m \times (m+1)}$ and $\mathbf{A}_2 \in \mathbb{R}^{(m+1) \times (m+1)}$. With the new defined variables, we can write our problem more compactly as:

$$\begin{aligned} \min_{\mathbf{z}} : \quad & \frac{1}{2} \left(\frac{\mathbf{A}_1 \mathbf{z} \mathbf{c}^\top \mathbf{z}}{1 + \mathbf{z}^\top \mathbf{A}_2 \mathbf{z}} - \mathbf{b} \right)^\top \mathbf{\Lambda} \left(\frac{\mathbf{A}_1 \mathbf{z} \mathbf{c}^\top \mathbf{z}}{1 + \mathbf{z}^\top \mathbf{A}_2 \mathbf{z}} - \mathbf{b} \right) \\ \text{s.t.} \quad & \|\mathbf{z}\| \leq \eta. \end{aligned} \quad (33)$$

Since the objective is a ratio of two quartic functions, similar to the process we carried out from (14) to (16), we perform variable change $\mathbf{z} = \frac{\mathbf{w}}{s}$ by introducing the new variable \mathbf{w} and scalar s . Insert it into problem (33) and follow the same argument we have made to transform problem (14) to problem (16), problem (33) is equivalent to the following problem

$$\min_{\mathbf{w}, s} : \quad \frac{1}{2} (\mathbf{A}_1 \mathbf{w} \mathbf{c}^\top \mathbf{w} - \mathbf{b})^\top \mathbf{\Lambda} (\mathbf{A}_1 \mathbf{w} \mathbf{c}^\top \mathbf{w} - \mathbf{b}) \quad (34)$$

$$\text{s.t.} \quad (s^2 + \mathbf{w}^\top \mathbf{A}_2 \mathbf{w})^2 = 1, \quad (35)$$

$$\mathbf{w}^\top \mathbf{w} \leq s^2 \eta^2. \quad (36)$$

According to the definition of \mathbf{A}_2 , it is positive semidefinite. Hence, we have $s^2 = 1 - \mathbf{w}^\top \mathbf{A}_2 \mathbf{w}$. Plug in the expression of s^2 into (36), the constraints in problem (34) can be simplified to $\mathbf{w}^\top (\mathbf{I} + \eta^2 \mathbf{A}_2) \mathbf{w} \leq \eta^2$. Let $\mathbf{U}^\top \mathbf{U} = \mathbf{I} + \eta^2 \mathbf{A}_2$ be the Cholesky decomposition of $\mathbf{I} + \eta^2 \mathbf{A}_2$. Define $\mathbf{H} = \mathbf{A}_1 \mathbf{U}^{-1}$, $\mathbf{e} = \mathbf{U}^{-\top} \mathbf{c}$, and $\mathbf{x} = \mathbf{U} \mathbf{w}$, we can simplify problem (34) further as:

$$\begin{aligned} \min_{\mathbf{x}} : \quad & \frac{1}{2} (\mathbf{H} \mathbf{x} \mathbf{e}^\top \mathbf{x} - \mathbf{b})^\top \mathbf{\Lambda} (\mathbf{H} \mathbf{x} \mathbf{e}^\top \mathbf{x} - \mathbf{b}) \\ \text{s.t.} \quad & \mathbf{x}^\top \mathbf{x} \leq \eta^2. \end{aligned} \quad (37)$$

TABLE I
CONFIGURATIONS OF \mathbf{c} AND \mathbf{d} AND THEIR CORRESPONDING MODIFICATIONS.

Modification	Configurations of \mathbf{c} and \mathbf{d}
delete the i th data sample	$\mathbf{c} = -\mathbf{e}_i, \mathbf{d} = \mathbf{X}_{i,:}$
delete feature i	$\mathbf{c} = \mathbf{X}_{:,i}^\top, \mathbf{d} = -\mathbf{e}_i$
add one adversarial data sample	$\mathbf{X} \leftarrow [\mathbf{X}, \mathbf{0}], \mathbf{c} = \mathbf{e}_{n+1}, \mathbf{d} = \mathbf{x}_{n+1}^\top$
modify one entry	$\mathbf{c} = \eta \cdot \mathbf{e}_i, \mathbf{d} = \mathbf{e}_j$

This is an optimization problem with a quartic objective function and with a quadratic constraint. Recent progress in multivariate polynomial optimization has made it possible to solve this problem using the sum of squares technology [36]–[39]. This method finds the global optimal solutions by solving a sequence of convex linear matrix inequality problems. Even though this sequence might be infinitely long, in practice, a very short sequence is enough to guarantee its global optimality. Hence, in this subsection, we will resort to Lasserre's relaxation method [36]. Algorithm 2 summarizes the process to design the adversarial data point. Numerical examples using this method to solve our problem with real data will be provided in Section IV.

In this subsection, we put ℓ_2 norm constraint on the adversarial data point. It is possible to extend our work to other kinds of norm constraints, such as ℓ_1 and ℓ_∞ norm constraints. Suppose we put ℓ_p ($p = 1$ or $p = \infty$) norm constraint on the adversarial data sample with objective (30), following similar steps in this subsection, we can obtain objective (34) with constraint (35) and the norm cone constraint $\|\mathbf{w}\|_p \leq s\eta$. When $p = 1$, the norm cone constraint can be transformed to the inequalities constraints $\sum_{i=1}^{m+1} a_i \leq s\eta$ and $-a_i \leq w_i \leq a_i$ for $i = 1, \dots, m+1$, where a_i is the auxiliary variable. When $p = \infty$, we can transform the norm cone constraint to $b \leq s\eta$ and $-b\mathbf{1} \leq \mathbf{w} \leq b\mathbf{1}$, where b is a auxiliary variable. Both cases lead to linear inequality constraints, which are special polynomial inequalities. Hence, we can still use the Lasserre's relaxation method to obtain the optimal solution.

III. RANK-ONE ATTACK ANALYSIS

In Section II, we have discussed how to design one adversarial data point to attack the regression coefficients. In this section, we consider a more powerful adversary who can modify the whole dataset in order to attack the regression coefficients. In particular, we will consider a rank-one attack on the feature matrix [20]. This type of attack covers many useful scenarios, for example, modifying one entry of the feature matrix, deleting one feature, changing one feature or replacing one feature etc. We summarize the these modifications and their corresponding configurations of \mathbf{c} and \mathbf{d} in Table I, where \mathbf{cd}^\top is the rank one modification matrix, $\mathbf{X}_{i,:}$ denotes the i th row of the feature matrix \mathbf{X} , $\mathbf{X}_{:,i}$ represents the i th column of the feature matrix, \mathbf{e}_i is the standard basis vector, and η is the scalar which denotes the modification energy budget. Hence, the analysis of the rank-one attack provides a universal bound for all of these kinds of modifications. Specifically, we will consider the objective in problem (3) and (4) where the adversary attacks one particular regression coefficient.

In the following, we will first formulate our problem and then provide our alternating optimization method to solve this problem.

In the considered rank one attack model, the attacker will carefully design a rank-one feature modification matrix Δ and add it to the original feature matrix \mathbf{X} . As the result, the modified feature matrix is $\hat{\mathbf{X}} = \mathbf{X} + \Delta$. As Δ has rank one, we can write $\Delta = \mathbf{cd}^\top$, where $\mathbf{c} \in \mathbb{R}^n$ and $\mathbf{d} \in \mathbb{R}^m$. Similar to the previous section, we restrict the adversary to having constrained energy budget, η . Here, we use the Frobenius norm to measure the energy of the modification matrix. Hence, we have $\|\Delta\|_F \leq \eta$, where $\|\cdot\|_F$ denotes the Frobenius norm of a matrix. If the attacker's goal is to increase the importance of feature i , our problem can be written as

$$\begin{aligned} \max_{\|\mathbf{cd}^\top\|_F \leq \eta} : & |\hat{\beta}_i| \\ \text{s.t. } & \hat{\beta} = \operatorname{argmin}_{\beta} \|\mathbf{y} - \hat{\mathbf{X}}\beta\|^2, \\ & \hat{\mathbf{X}} = \mathbf{X} + \mathbf{cd}^\top. \end{aligned} \quad (38)$$

If the adversary is trying to minimize the magnitude of the i th regression coefficient, our problem is

$$\begin{aligned} \min_{\|\mathbf{cd}^\top\|_F \leq \eta} : & |\beta_i| \\ \text{s.t. } & \hat{\beta} = \operatorname{argmin}_{\beta} \|\mathbf{y} - \hat{\mathbf{X}}\beta\|^2, \\ & \hat{\mathbf{X}} = \mathbf{X} + \mathbf{cd}^\top. \end{aligned} \quad (39)$$

Similar to Section II-B, the solutions to problems (38) and (39) can be obtained by the solutions to the following two problems:

$$\max_{\|\mathbf{cd}^\top\|_F \leq \eta} : \hat{\beta}_i \quad (40)$$

and

$$\min_{\|\mathbf{cd}^\top\|_F \leq \eta} : \hat{\beta}_i \quad (41)$$

with the same constraints as in (38) and (39).

We can further write the above two problems in a more unified form:

$$\begin{aligned} \min_{\|\mathbf{cd}^\top\|_F \leq \eta} : & \mathbf{e}^\top \hat{\beta} \\ \text{s.t. } & \hat{\beta} = \operatorname{argmin}_{\beta} \|\mathbf{y} - \hat{\mathbf{X}}\beta\|^2, \\ & \hat{\mathbf{X}} = \mathbf{X} + \mathbf{cd}^\top. \end{aligned} \quad (42)$$

If $\mathbf{e} = \mathbf{e}_i$, in which \mathbf{e}_i is a vector with the i th entry being 1 and all other entries being zero, problem (42) is equivalent to problem (41). If $\mathbf{e} = -\mathbf{e}_i$, problem (42) is equivalent to problem (40). Hence, in the following part, we will focus on solving this unified problem (42).

To solve problem (42), we can first solve the lower level optimization problem in the constraints. It admits a simple solution that $\hat{\beta} = \hat{\mathbf{X}}^\dagger \mathbf{y}$ and $\hat{\mathbf{X}}^\dagger$ is the pseudo-inverse of $\hat{\mathbf{X}}$.

This pseudo-inverse can be written as $\hat{\mathbf{X}}^\dagger = \mathbf{X}^\dagger + \mathbf{G}$ [40], where

$$\begin{aligned} \mathbf{G} = & \frac{1}{\gamma} \mathbf{X}^\dagger \mathbf{n} \mathbf{w}^\top - \frac{\gamma}{\|\mathbf{n}\|^2 \|\mathbf{w}\|^2 + \gamma^2} \\ & \left(\frac{\|\mathbf{w}\|^2}{\gamma} \mathbf{X}^\dagger \mathbf{n} + \mathbf{v} \right) \left(\frac{\|\mathbf{n}\|^2}{\gamma} \mathbf{w} + \mathbf{n} \right)^\top, \end{aligned} \quad (43)$$

$$\gamma = 1 + \mathbf{d}^\top \mathbf{X}^\dagger \mathbf{c}, \mathbf{v} = \mathbf{X}^\dagger \mathbf{c}, \mathbf{n} = (\mathbf{X}^\dagger)^\top \mathbf{d}, \text{ and } \mathbf{w} = (\mathbf{I} - \mathbf{X} \mathbf{X}^\dagger) \mathbf{c}.$$

Since $\hat{\beta} = \hat{\mathbf{X}}^\dagger \mathbf{y} = (\mathbf{X}^\dagger + \mathbf{G}) \mathbf{y}$ and \mathbf{X}^\dagger does not depend on \mathbf{c} and \mathbf{d} , our problem is equivalent to

$$\begin{aligned} \min_{\mathbf{c}, \mathbf{d}} : & \mathbf{e}^\top \mathbf{G} \mathbf{y} \\ \text{s.t. } & \|\mathbf{c} \cdot \mathbf{d}^\top\|_F \leq \eta. \end{aligned} \quad (44)$$

Suppose $(\mathbf{c}^*, \mathbf{d}^*)$ is the optimal solution of (44), it is easy to see that for nonzero k , $(k\mathbf{c}^*, \mathbf{d}^*/k)$ is also a valid optimal solution. To avoid the ambiguity, it is necessary and possible to further reduce the feasible region. Hence, we put an extra constraint on \mathbf{c} , where we restrict the norm of \mathbf{c} to be less than or equal to 1. As the result, our problem can be further written as

$$\begin{aligned} \min_{\mathbf{c}, \mathbf{d}} : & \mathbf{e}^\top \mathbf{G} \mathbf{y} \\ \text{s.t. } & \|\mathbf{c}\| \leq 1, \quad \|\mathbf{d}\| \leq \eta, \end{aligned} \quad (45)$$

in which we use the identity $\|\mathbf{cd}^\top\|_F = \|\mathbf{c}\| \|\mathbf{d}\|$. It is clear that problem (44) and problem (45) have the same optimal objective value.

Since \mathbf{G} is determined by \mathbf{c} , \mathbf{d} , and \mathbf{X} , different values of \mathbf{c} and \mathbf{d} may result in different objective functions. Before further discussion, let us assume the singular value decomposition of the original feature matrix is $\mathbf{X} = \mathbf{U} \Sigma \mathbf{V}^\top$, where $\Sigma = [\operatorname{diag}(\sigma_1, \sigma_2, \dots, \sigma_m), \mathbf{0}]^\top$ and $\sigma_1 \geq \sigma_2 \geq \dots \geq \sigma_m > 0$. With this decomposition, we have $\mathbf{X}^\dagger = \mathbf{V} \Sigma^\dagger \mathbf{U}^\top$, where $\Sigma^\dagger = [\operatorname{diag}(\sigma_1^{-1}, \sigma_2^{-1}, \dots, \sigma_m^{-1}), \mathbf{0}]$. In (43), if $\eta \geq \sigma_m$, by letting $\gamma \rightarrow 0$, we have our objective being minus infinity by setting $(\mathbf{c}, \mathbf{d}) = (\mathbf{u}_m, -\sigma_m \mathbf{v}_m)$ or $(\mathbf{c}, \mathbf{d}) = (-\mathbf{u}_m, \sigma_m \mathbf{v}_m)$, where \mathbf{u}_m and \mathbf{v}_m are the m th column of matrices \mathbf{U} and \mathbf{V} , respectively. Hence, we conclude that, when $\eta \geq \sigma_m$, the optimal value of problem (45) is unbounded from below. As the result, throughout this section, we assume $\eta < \sigma_m$. Thus, we also have $\gamma = 1 + \mathbf{d}^\top \mathbf{X}^\dagger \mathbf{c} \geq 1 - \|\mathbf{c} \cdot \mathbf{d}^\top\| \|\mathbf{X}^\dagger\| \geq 1 - \frac{\eta}{\sigma_m} > 0$. We note that when η approaches σ_m , it does not mean to kill all of the signals in the feature matrix but only some signals with the energy equals to the smallest singular value of the feature matrix.

Let h denote our objective $h(\mathbf{c}, \mathbf{d}) = \mathbf{e}^\top \mathbf{G} \mathbf{y}$, plug in the expression of \mathbf{G} , and we have

$$\begin{aligned} h(\mathbf{c}, \mathbf{d}) = & \frac{1}{\|\mathbf{n}\|^2 \|\mathbf{w}\|^2 + \gamma^2} (\gamma \mathbf{e}^\top \mathbf{X}^\dagger \mathbf{n} \mathbf{w}^\top \mathbf{y} - \gamma \mathbf{e}^\top \mathbf{v} \mathbf{n} \mathbf{w}^\top \mathbf{y} \\ & - \|\mathbf{w}\|^2 \mathbf{e}^\top \mathbf{X}^\dagger \mathbf{n} \mathbf{n}^\top \mathbf{y} - \|\mathbf{n}\|^2 \mathbf{e}^\top \mathbf{v} \mathbf{w}^\top \mathbf{y}). \end{aligned} \quad (46)$$

We need to optimize $h(\mathbf{c}, \mathbf{d})$ over \mathbf{c} and \mathbf{d} with the constraint $\|\mathbf{c}\| \leq 1$ and $\|\mathbf{d}\| \leq \eta$. However, $h(\mathbf{c}, \mathbf{d})$ is a ratio of two quartic functions, which is known to be a hard non-convex problem in general. To solve this problem, similar to [32], we can use the projected gradient descent method. However, it is

Algorithm 3 Optimal Rank-one Attack Matrix Design via the Alternating Optimization Algorithm

- 1: **Input:** data set $\{y_i, \mathbf{x}_i\}_{i=1}^n$ and energy budget η .
- 2: **Initialize:** randomly initialize \mathbf{c}^0 and \mathbf{d}^0 , set number of iterations $k = 0$.
- 3: compute \mathbf{G} according to (43).
- 4: plug in the expression of \mathbf{G} into (45), and obtain our objective, $h(\mathbf{c}, \mathbf{d})$, as in (46).
- 5: **Do**
- 6: update \mathbf{c}^k by solving: $\mathbf{c}^k = \underset{\|\mathbf{c}\| \leq 1}{\operatorname{argmin}} : h(\mathbf{c}, \mathbf{d}^{k-1})$,
- 7: update \mathbf{d}^k by solving: $\mathbf{d}^k = \underset{\|\mathbf{d}\| \leq \eta}{\operatorname{argmin}} : h(\mathbf{c}^k, \mathbf{d})$,
- 8: set $k = k + 1$,
- 9: **While** convergence conditions are not meet.
- 10: compute the modification matrix $\Delta = \mathbf{c}^k(\mathbf{d}^k)^\top$.
- 11: **Output:** return the modification matrix, Δ .

hard to choose a proper stepsize and its convergence is not clear when the projected gradient descent is used on a non-convex problem. In the following, we provide an alternating optimization algorithm with provable convergence.

The enabling observation of our approach is that, even though the optimization problem is a complex non-convex problem, for a fixed \mathbf{c} , h is a ratio of two quadratic functions with respect to \mathbf{d} . Similarly, for a fixed \mathbf{d} , h is a ratio of two quadratic functions with respect to \mathbf{c} . A ratio of two quadratic functions admits a hidden convex structure [41]. Inspired by this, we decompose our optimization variables into \mathbf{c} and \mathbf{d} , and then use alternating optimization algorithm described in Algorithm 3 to sequentially optimize \mathbf{c} and \mathbf{d} .

The core of this algorithm is to solve the following two problems

$$\mathbf{c}^k = \underset{\|\mathbf{c}\| \leq 1}{\operatorname{argmin}} : h(\mathbf{c}, \mathbf{d}^{k-1}), \quad (47)$$

and

$$\mathbf{d}^k = \underset{\|\mathbf{d}\| \leq \eta}{\operatorname{argmin}} : h(\mathbf{c}^k, \mathbf{d}). \quad (48)$$

For a fixed \mathbf{d} , the objective of problem (47) becomes $h(\mathbf{c}, \mathbf{d}) = h_1(\mathbf{c})/h_2(\mathbf{c})$, where we omit the superscript of \mathbf{d} ,

$$\begin{aligned} h_1(\mathbf{c}) &= \mathbf{c}^\top [\mathbf{e}^\top \mathbf{X}^\dagger \mathbf{n} \mathbf{y}^\top (\mathbf{I} - \mathbf{X} \mathbf{X}^\dagger) - \mathbf{n}^\top \mathbf{y} \mathbf{e} \mathbf{y}^\top \mathbf{X}^\dagger \\ &\quad - \mathbf{e}^\top \mathbf{X}^\dagger \mathbf{n} \mathbf{n}^\top \mathbf{y} (\mathbf{I} - \mathbf{X} \mathbf{X}^\dagger) - \|\mathbf{n}\|^2 (\mathbf{X}^\dagger)^\top \mathbf{e} \mathbf{y}^\top (\mathbf{I} - \mathbf{X} \mathbf{X}^\dagger)] \mathbf{c} \\ &\quad + [\mathbf{e}^\top \mathbf{X}^\dagger \mathbf{n} (\mathbf{I} - \mathbf{X} \mathbf{X}^\dagger) \mathbf{y} - \mathbf{n}^\top \mathbf{y} (\mathbf{X}^\dagger)^\top \mathbf{e}]^\top \mathbf{c}, \end{aligned} \quad (49)$$

and

$$h_2(\mathbf{c}) = \mathbf{c}^\top [\|\mathbf{n}\|^2 (\mathbf{I} - \mathbf{X} \mathbf{X}^\dagger) + \mathbf{n} \mathbf{n}^\top] \mathbf{c} + 2\mathbf{n}^\top \mathbf{c} + 1. \quad (50)$$

Hence, problem (47) can be written as:

$$\min_{\mathbf{c}} : \frac{h_1(\mathbf{c})}{h_2(\mathbf{c})} \quad (51)$$

$$\text{s.t. } \|\mathbf{c}\| \leq 1, \quad (52)$$

where the forms of $h_i(\mathbf{c}) = \mathbf{c}^\top \mathbf{A}_i \mathbf{c} + 2\mathbf{b}_i^\top \mathbf{c} + l_i$, $i = 1, 2$ and \mathbf{A}_i , \mathbf{b}_i and l_i can be derived from (49) and (50). The objective of this problem is the ratio of two quadratic functions.

Even though it is non-convex, it has certain hidden convex structures. The following theorem characterizes its optimal solution by solving a semidefinite programming [41].

Theorem 1. ([41]) If there exists $\mu > 0$ such that

$$\begin{bmatrix} \mathbf{A}_2 & \mathbf{b}_2 \\ \mathbf{b}_2^\top & l_2 \end{bmatrix} + \mu \begin{bmatrix} \mathbf{I} & \mathbf{0} \\ \mathbf{0} & -1 \end{bmatrix} \succ 0, \quad (53)$$

the optimal value of problem (51) is equivalent to the following optimal value

$$\begin{aligned} \max_{\alpha, \nu \geq 0} : & \alpha \\ \text{s.t. } & \begin{bmatrix} \mathbf{A}_1 & \mathbf{b}_1 \\ \mathbf{b}_1^\top & l_1 \end{bmatrix} \succeq \alpha \begin{bmatrix} \mathbf{A}_2 & \mathbf{b}_2 \\ \mathbf{b}_2^\top & l_2 \end{bmatrix} - \nu \begin{bmatrix} \mathbf{I} & \mathbf{0} \\ \mathbf{0} & -1 \end{bmatrix} \end{aligned} \quad (54)$$

Proof. Please see [41] for detail. \square

We now show that our problem (51) satisfies condition (53). As the result, we can find the solution to problem (51) by solving problem (54).

To prove the left hand side of (53) is positive definite, we can show the following two inequalities are true according to Schur complement condition for positive definite matrix

$$l_2 - \mu > 0, \quad (55)$$

$$\mathbf{A}_2 + \mu \mathbf{I} - \frac{1}{1-\mu} \mathbf{b}_2 \mathbf{b}_2^\top \succ 0, \quad (56)$$

where $l_2 = 1$. Plug in the expression of \mathbf{A}_2 , the left hand of inequality (56) can be written as

$$\begin{aligned} & \mathbf{A}_2 + \mu \mathbf{I} - \frac{1}{1-\mu} \mathbf{b}_2 \mathbf{b}_2^\top \\ &= \|\mathbf{n}\|^2 (\mathbf{I} - \mathbf{X} \mathbf{X}^\dagger) + \mu \mathbf{I} - \frac{\mu}{1-\mu} \mathbf{n} \mathbf{n}^\top. \end{aligned}$$

Since $\mathbf{I} - \mathbf{X} \mathbf{X}^\dagger$ is a projection matrix, it is positive semi-definite. So, we only need to prove

$$\mu \mathbf{I} - \frac{\mu}{1-\mu} \mathbf{n} \mathbf{n}^\top \succ 0. \quad (57)$$

Since $\mathbf{n} \mathbf{n}^\top$ is rank-one and its non-zero eigenvalue is $\|\mathbf{n}\|^2$, it equals to proving $\|\mathbf{n}\|^2/(1-\mu) < 1$. To guarantee this inequality, we only need to make sure $\mu < 1 - \|\mathbf{n}\|^2$. Since $\|\mathbf{X}^\dagger\| \leq 1/\sigma_m$ and $\|\mathbf{d}\| \leq \eta$, we get $\|\mathbf{n}\|^2 = \|(\mathbf{X}^\dagger)^\top \mathbf{d}\|^2 \leq \|\mathbf{X}^\dagger\|^2 \|\mathbf{d}\|^2 \leq \eta^2/\sigma_m^2 < 1$. By choosing $0 < \mu < 1 - \|\mathbf{n}\|^2 < 1$, we can ensure (55) and (56) are both satisfied, and hence inequality (53) is satisfied.

From Theorem 1, we know the optimal value of (51) is equivalent to the optimal value of problem (54). Problem (54) is a semidefinite programming problem, which is convex and can be easily solved by modern tools such as [42] and [43]. We now discuss how to find the optimal \mathbf{c} which achieves this value. Suppose the optimal solution of problem (54) is (α^*, ν^*) . Since, $h_2(\mathbf{c}) > 0$, we have $h_1(\mathbf{c}) \geq \alpha^* h_2(\mathbf{c})$ for any feasible \mathbf{c} . Hence, we can compute the optimal solution of problem (51) by solving

$$\underset{\mathbf{c}}{\operatorname{argmin}} : h_1(\mathbf{c}) - \alpha^* h_2(\mathbf{c}) \quad (58)$$

$$\text{s.t. } \|\mathbf{c}\|^2 \leq 1 \quad (59)$$

This problem is just a trust region problem. There are several existing methods to solve it efficiently. In this paper, we employ the method described in [44].

Now, we turn to solve problem (48). Since (48) and (47) have similar structure, we can employ the methods described in Theorem 1 and (58) to find its optimal value and optimal solution for problem (48).

Until now, we have fully described how to solve the intermediate problems in the alternating optimization method. The following theorem shows that the proposed alternating optimization algorithm will converge. Suppose the generated sequence of solution is $\{\mathbf{c}^k, \mathbf{d}^k\}$, $k = 0, 1, \dots$, and we have the following corollary:

Corollary 1. *The sequence $\{\mathbf{c}^k, \mathbf{d}^k\}$ admits a limit point $\{\bar{\mathbf{c}}, \bar{\mathbf{d}}\}$ and we have*

$$\lim_{k \rightarrow \infty} h(\mathbf{c}^k, \mathbf{d}^k) = h(\bar{\mathbf{c}}, \bar{\mathbf{d}}). \quad (60)$$

Furthermore, every limit point is a critical point, which means

$$\nabla h(\bar{\mathbf{c}}, \bar{\mathbf{d}})^\top \begin{bmatrix} \mathbf{c} - \bar{\mathbf{c}} \\ \mathbf{d} - \bar{\mathbf{d}} \end{bmatrix} \geq 0, \quad (61)$$

for any $\|\mathbf{c}\| \leq 1$ and $\|\mathbf{d}\| \leq \eta$.

Proof. We first give the proof of (60). Since the sequence $\{\mathbf{c}^k, \mathbf{d}^k\}$ lies in the compact set, $\{(\mathbf{c}, \mathbf{d}) \mid \|\mathbf{c}\| \leq 1, \|\mathbf{d}\| \leq \eta\}$, and according to the Bolzano-Weierstrass Theorem [45], $\{\mathbf{c}^k, \mathbf{d}^k\}$ must have limit points. Hence, there is a subsequence of $\{h^k\}$ which converges to $h(\bar{\mathbf{c}}, \bar{\mathbf{d}})$. As the objective is a continuous function with respect to \mathbf{c} and \mathbf{d} , the compactness of the constraint also implies the sequence of the objective value, $\{h^k\}$, is bounded from below. In addition, $\{h^k\}$ is a non-increasing sequence, which indicates that the sequence of the function value must converge. In summary, the sequence $\{h^k\}$ must converge to $h(\bar{\mathbf{c}}, \bar{\mathbf{d}})$. For the rest of the proof, please refer to Corollary 2 of [46] for more details. \square

IV. NUMERICAL EXAMPLES

In this section, we test our adversarial attack strategies on practical regression problems. In the first regression task, we use seven international indexes to predict the returns of the Istanbul Stock Exchange [47]. The data set contains 536 data samples, which are the records of the returns of Istanbul Stock Exchange with seven other international indexes starting from Jun. 5, 2009 to Feb. 22, 2011. Also, we demonstrate how our attack impacts the quality of a regression task using the wine dataset [48].

A. Attacking one specific regression coefficient

In this experiment, we attack the fourth regression coefficient of the Istanbul Stock Exchange dataset and try to make its magnitude large by solving problem (4). We use two strategies to attack this coefficient with a fixed energy budget $\eta = 0.2$. The first strategy is the one proposed in this paper. As a comparison, we also use a random strategy. In the random strategy, we randomly generate the adversarial data point with each entry being i.i.d. generated from a standard normal distribution. Then, we normalize its energy to be η .

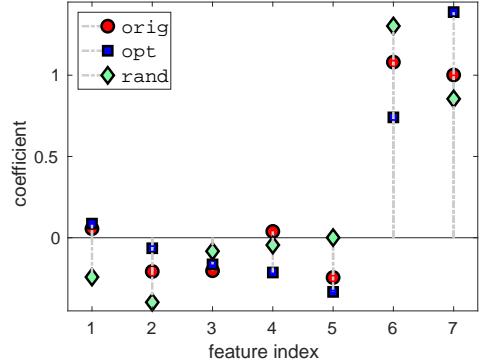


Fig. 1. The regression coefficients before and after attacking the fourth regression coefficient with objective (5).

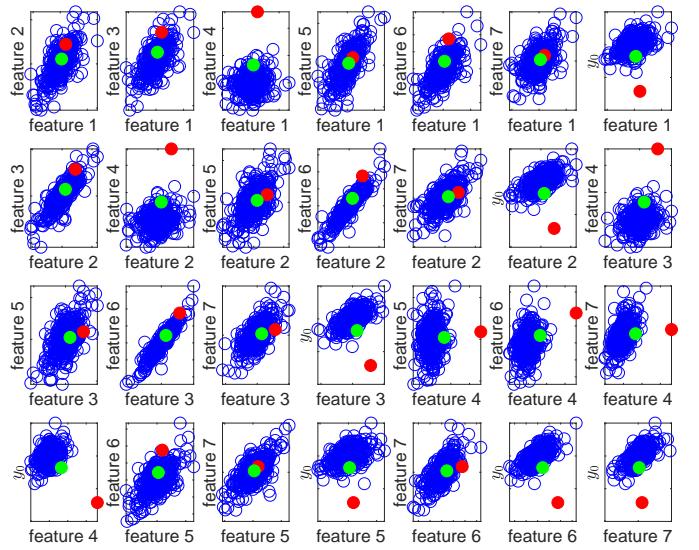


Fig. 2. The scatter plot of the original data, the designed poisoning data, and the poisoning data after the repeating strategy. The x -axis and y -axis are two features which are specified by their corresponding axes labels (including the response value). The blue circle represents the original data, the solid red dot denotes the data point designed by our proposed method in Algorithm 1, and the solid green circle indicates our proposed poisoning data after 16 times of repeating.

We repeat this random attack 10000 times and select the one with the smallest objective value.

Fig. 1 shows the regression coefficients before and after our attack. The x -axis denotes the index of the regression coefficients and the y -axis indicates the value of the regression coefficients. In this figure, the ‘orig’ denotes the original regression coefficient, ‘opt’ represents the regression coefficient after attacking by our proposed optimal attack strategy, and ‘rand’ indicates the regression coefficient after attacking by the random attack strategy. From the figure we can see that our proposed adversarial attack strategy is much more efficient than the random attack strategy. One can also observe that by only adding one adversarial example, designed by the approach characterized in this paper, one can dramatically change the value of a regression coefficient and hence change the importance of that explanatory variable.

Fig. 2 shows the original data points (in blue), the optimal adversarial data point (in red), and the adversarial data points

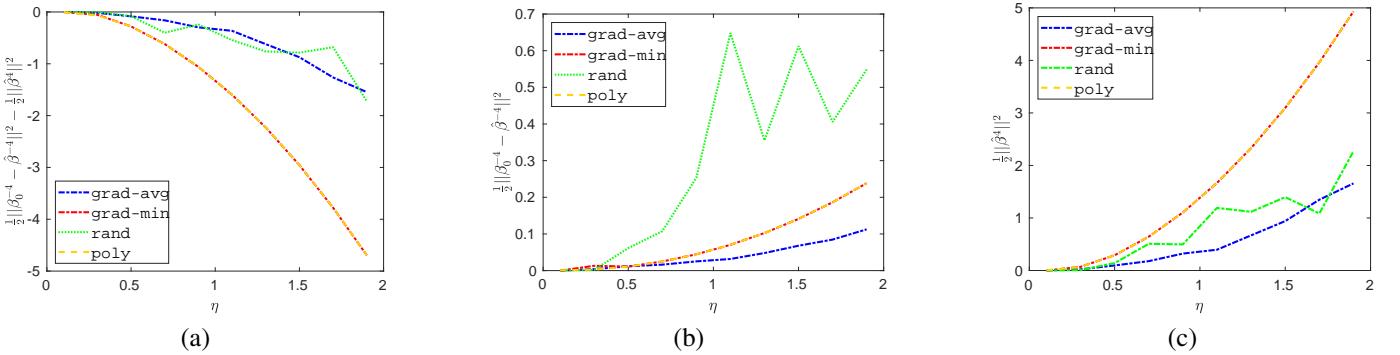


Fig. 3. Attack the fourth regression coefficient with objective (30) and $\lambda = -1$ under different energy budgets.

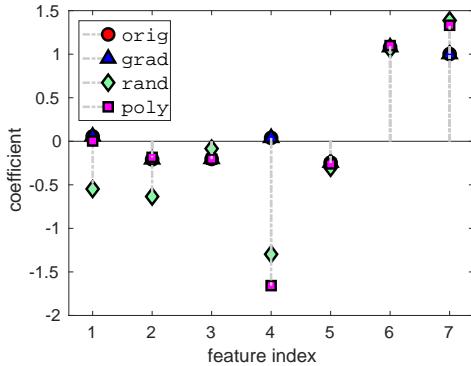


Fig. 4. The regression coefficients before and after different kinds of strategies that attack the fourth regression coefficient with energy budget $\eta = 1$.

after the 16 times repeating strategy (in green) in this experiment. The figure demonstrates that the proposed adversarial data point may behave as an outlier. However, after our simple repeating strategy, the adversarial data points act just like normal data points. Hence, our repeating strategy can mitigate the adversarial data point being detected by the regression system.

B. Attacking without changing untargeted regression coefficients too much

From the numerical examples in the previous subsection, we can see the untargeted regression coefficients may change dramatically while we attacking one specific regression coefficient with an adversarial data point. For example, as demonstrated in Fig. 1, the sixth and seventh regression coefficients change significantly when we attack the fourth regression coefficient. To mitigate the undesirable changes of untargeted regression coefficients, we need more sophisticated attacking strategies. In this subsection, we will test different strategies with a more general objective function as demonstrated in Section II-C. We also use the same data set as described in the previous subsection. We first try to attack the fourth regression coefficient to increase its importance while making only small changes to the rest of the regression coefficients. To accomplish this task, we aim to solve problem (30) with $\lambda = -1$. Given the energy budget, firstly, we use our semidefinite relaxation based algorithm to solve problem (37), and then follow Algorithm 2 to find the adversarial data point. For comparison, we also

carry out the random attack strategy, in which we randomly generate the data point with each entry being i.i.d. according to the standard normal distribution. Then, we normalize its energy being η and added it to the original data points. We repeat these random attacks 10000 times and select the one with the smallest objective value. The third strategy is the projected gradient descent based strategy, where we use projected gradient descent algorithm to solve (37) and follow similar steps of Algorithm 2 to find the adversarial data point. Projected gradient descent works much like the gradient descent except with an additional operation that projects the result of each step onto the feasible set after moving in the direction of negative gradient [49]. In our experiment, we use diminishing stepsize, $1/(t + 1)$. Since the projected gradient descent algorithm depends on the initial points heavily, given the energy budget, we repeat it 100 times with different random initial points and treat the average of its objective values as the objective value of this algorithm. Also, among the 100 times attacks, we record the one with the smallest objective value.

Fig. 3 shows the objective values under different energy budgets with different attacking strategies and Fig. 4 demonstrates the regression coefficients after one of the attacks of different strategies with $\eta = 1$. In these figures, ‘orig’ is the original regression coefficient, ‘rand’ means the random strategy, ‘poly’ indicates our semidefinite relaxation strategy, ‘grad-avg’ is the average objective value of the 100 times attacks based on projected gradient descent algorithm, and ‘grad-min’ is the one with the smallest objective value among the 100 times attacks based on projected gradient descent algorithm. From these two figures, we can see our semidefinite relaxation based strategy performs much better than the other two strategies. Among the 100 times attacks based on projected gradient descent, the minimal one can achieve similar objective values as our proposed attacks based the semidefinite relaxation. In addition, in our experiment, our semidefinite relaxation method with relaxation order 2 or 3 can always lead to global optimal solutions. Hence, the computational complexity of this method is still low. Fig. 4 also shows our relaxation based method leads to the largest magnitude of the fourth regression coefficient while keeping other regression coefficients almost unchanged.

In the second experiment, we attack the sixth regression

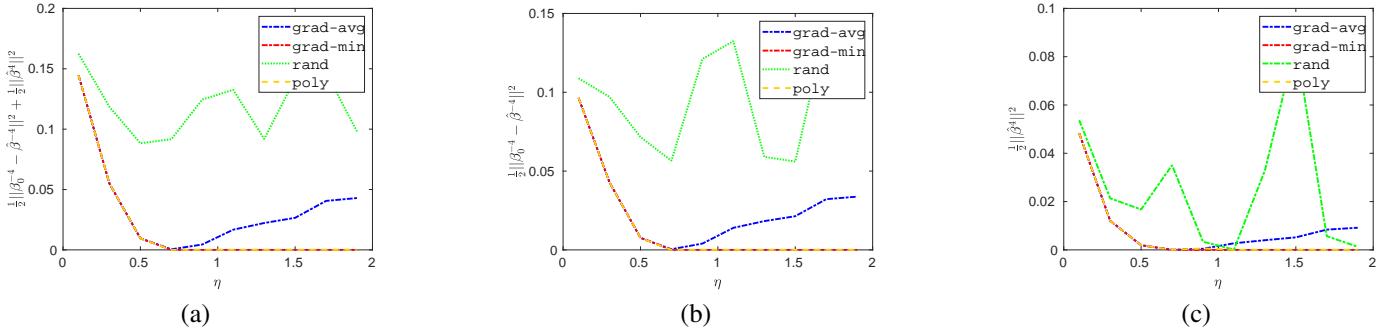


Fig. 5. Attack the sixth regression coefficient with objective (30) and $\lambda = 1$ under different energy budgets.

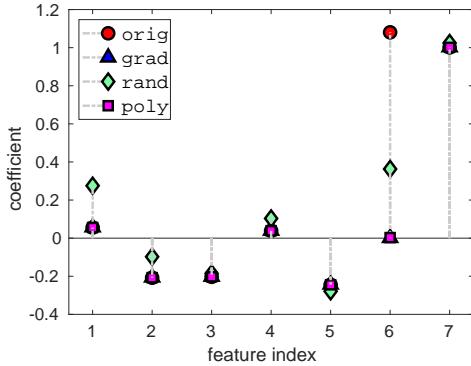


Fig. 6. The regression coefficients after different kinds of strategies that attack the sixth regression coefficient with energy budget $\eta = 1$.

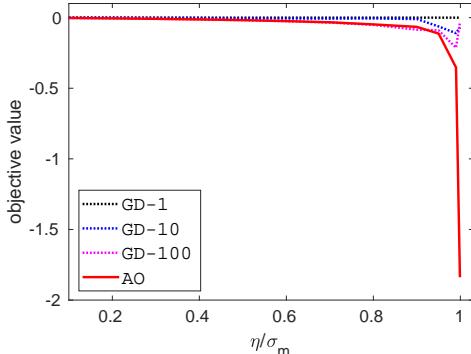


Fig. 7. The averaged objective values of the projected gradient descent with different stepsizes and the proposed alternating optimization method.

coefficient and attempt to make its magnitude small while keeping the change of the rest of the coefficients to be small. So, we set $\lambda = 1$ in problem (30) to achieve this goal. The settings of each strategy is similar to the ones in the first experiment. Fig. 5 shows the objective values with different strategies under different energy budgets and Fig. 6 demonstrates the regression coefficients after one of the attacks of those strategies respectively with energy budget $\eta = 1$. From Fig. 5 we know the projected gradient descent based strategy and semidefinite relaxation based strategy achieve much lower objective values compared to the random attack strategy. Specifically, when the energy budget is smaller than 0.7, both of the two strategies behave similarly. However, when the energy budget is larger than 0.7, the projected gradient

descent based strategy leads to larger objective values as the energy budget grows. This is because the projected gradient descent algorithm tends to find solutions at the boundary of the feasible set. Only some attacks with good initialization can lead to the global minimum. By contrast, our semidefinite relaxation based strategy can find the global optimal solutions with relaxation order 2 or 3. Thus, it gives the best performance among the three strategies. Fig. 6 also demonstrates our relaxation based method achieves the global optimum when $\eta = 1$ as it leads the sixth regression coefficient to zero and other regression coefficients to be unchanged.

C. Rank-one attack

In this subsection, we carry out different rank-one attack strategies. Our goal is to minimize the magnitude of the fourth regression coefficient with objective (41). We compare two strategies: the projected gradient descent based strategy discussed in Section IV-B and our proposed alternating optimization based strategy. For the projected gradient descent based strategies, we use different step sizes: $1/(1+t)$, $10/(1+t)$, and $100/(1+t)$. As our analysis shows, when the energy budget is larger than the smallest singular value, our objective can be minus infinity. Hence, in our experiment, we vary the energy budget from 0 to the smallest singular value, which is 0.053. Given a certain energy budget, we set all the algorithms with the same randomly initialized point and run these algorithms until they stop with the same convergence condition that is two consecutive function values change too small or it reaches the maximal allowable iterations. We repeat this process 100 times and record their average objective values.

Fig. 7 shows the averaged objective values of the four algorithms, where 'GD-1', 'GD-10' and 'GD-100' stand for the projected gradient descent with stepsizes $1/(1+t)$, $10/(1+t)$, and $100/(1+t)$, respectively, and 'AO' denotes the proposed alternating optimization method. As Fig. 7 shows, when the energy budget increases, the objectives decrease for both of these algorithms. Furthermore, the proposed alternating optimization based algorithm provides much smaller objective values, especially when the energy budget approaches the smallest singular value. When the energy budget approaches the smallest singular value, the gradient descent based algorithm becomes very unstable. This is due to the fact that when the energy budget is large, the objective is very sensitive to the energy budget. So, a small stepsize may result in significant

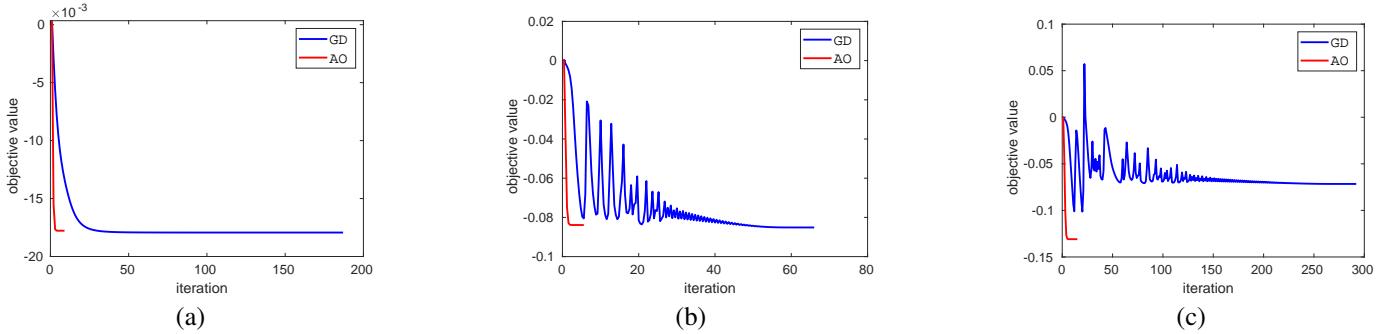


Fig. 8. These figures show the evolution of function values as the iteration increases with one typical run of projected gradient descent and alternating optimization algorithm, where (a) is with $\eta/\sigma_m = 0.5$, (b) is with $\eta/\sigma_m = 0.9$, and (c) is with $\eta/\sigma_m = 0.95$ and σ_m is the smallest singular value of the original feature matrix.

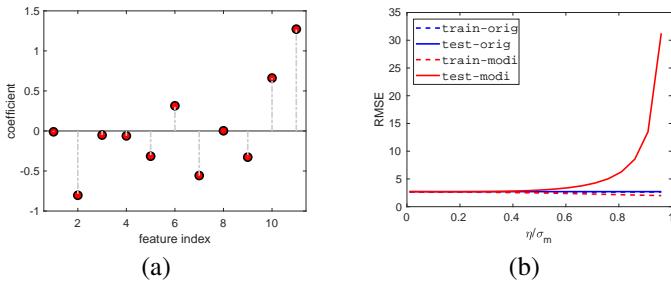


Fig. 9. Figure (a) shows the regression coefficient on the original data set. Figure (b) depicts the RMSE on the training and test data set with different attack energy budget.

objective value change. This phenomena can be observed in Fig. 8, where it depicts the evolution of the objective values of ‘AO’ and ‘GD-100’ with the energy budget being $\eta/\sigma_m = 0.5$, $\eta/\sigma_m = 0.9$ and $\eta/\sigma_m = 0.95$, respectively, and σ_m is the smallest singular value of the original feature matrix. From this figure we can see the alternating optimization based algorithm converges very fast while the projected gradient descent based algorithm becomes unstable when the energy budget is large. This is due to the fact that the objective of our alternating optimization based algorithm is guaranteed to be monotonically decreasing.

In the second experiment, we test our rank-one attack strategy on the wine dataset [48], which includes 11 chemical analysis of the red wine and its corresponding quality (ranging from 3 to 8). In this dataset, we have 1599 data samples and we randomly choose 80 percent of the data as the training set and the rest as the test data. We use linear regression to learn the regression coefficients on the training data and then use these regression coefficients on the test data to predict the quality of the test data. We use the root mean square error (RMSE) to measure the goodness of predicting both on the training data and test data. We use the rank-one attack strategy proposed in this paper on the training data with the target of maximizing the eighth regression coefficient (corresponding to the density feature). We carry out the attack with different energy budgets ranging from 0 to the smallest singular value of the feature matrix of training data.

Fig. 9 (a) illustrates the original regression coefficients without attack. The magnitude of the eighth regression coefficient

is very small. It reveals that the eighth feature is not important compared to other features. Fig. 9 (b) shows the RMSE on the training data and test data using different energy budget with and without attacking the eighth regression coefficient. ‘train-orig’ and ‘test-orig’ represent the RMSE on the training and test data without attacking the training data. ‘train-modi’ and ‘test-modi’ denote the RMSE on the training and test data when we conduct our rank-one attacking on the training dataset. This figure demonstrates that, even though the RMSE on the attacked training data is low, the model based on the attacked features performs extremely badly on the test data. It illustrates that attacking the regression coefficient not only misleads the interpretation of the model but also has significant impact on the performance of the model.

V. CONCLUSION

In this paper, we have investigated the adversarial robustness of linear regression problems. Particularly, we have given the closed-form solution when we attack one specific regression coefficient with a limited energy budget. Furthermore, we have considered a more complex objective where we attack one of the regression coefficients while trying to keep the rest of the regression coefficients to be unchanged. We have formulated this problem as a multivariate polynomial optimization problem and introduced the semidefinite relaxation method to solve it. Finally, we have studied a more powerful adversary who can make rank-one modification on the feature matrix. To take the advantage of the rank-one structure, we have proposed an alternating optimization algorithm to solve this problem. The numerical examples demonstrated that our proposed closed-form solution and the semidefinite relaxation based strategies can find the global optimal solutions and the alternating optimization based strategy provides better solutions, faster convergence, and more stable behavior compared to the projected gradient descent based strategy.

In terms of future work, it is of interest to study how to design multiple adversarial data points and how to efficiently design the modification matrix without the rank-one constraint.

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