Verification of Machine Learning Programs

Guy Katz

The Hebrew University of Jerusalem

Summer School on Foundations of Programming and Software Systems July 4, 2018



Table of Contents

Introduction

- 2 Neural Networks
- 3 The Neural Network Verification Problem
- 4 State-of-the-Art Verification Techniques

5 Reluplex



Background

• Software systems are everywhere

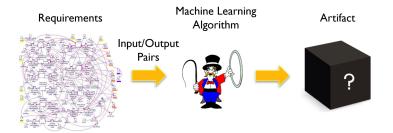
• Phones, airplanes, hospitals

- Software systems are everywhere
 - Phones, airplanes, hospitals
- Complexity is increasing
 - Autonomous driving

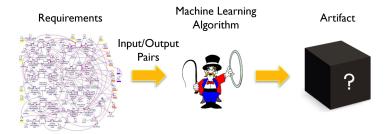
- Software systems are everywhere
 - Phones, airplanes, hospitals
- Complexity is increasing
 - Autonomous driving
- Manually creating software is very difficult

Machine Learning to the Rescue

Machine Learning to the Rescue



Machine Learning to the Rescue



• Image recognition, game playing, autonomous driving, etc.

Can Things go Wrong?

• Black-box artifacts are useful

• Black-box artifacts are useful

• Technology is accessible to non-experts

- Black-box artifacts are useful
 - Technology is accessible to non-experts
- But their opaqueness can be dangerous

- Black-box artifacts are useful
 - Technology is accessible to non-experts
- But their opaqueness can be dangerous
- Traditional quality-assurance techniques do not apply

- Black-box artifacts are useful
 - Technology is accessible to non-experts
- But their opaqueness can be dangerous
- Traditional quality-assurance techniques do not apply
 - Code reviews? Refactoring? Invariants?

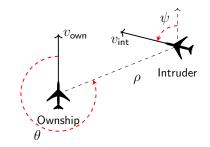
- Black-box artifacts are useful
 - Technology is accessible to non-experts
- But their opaqueness can be dangerous
- Traditional quality-assurance techniques do not apply
 - Code reviews? Refactoring? Invariants?
- How do we know what is going on inside the black box?

When Things go Wrong...

• An Airborne Collision-Avoidance System, for drones

- An Airborne Collision-Avoidance System, for drones
- Being developed by the US Federal Aviation Administration (FAA)

- An Airborne Collision-Avoidance System, for drones
- Being developed by the US Federal Aviation Administration (FAA)
- Produce an advisory:
 - Clear-of-conflict (COC)
 - Strong left
 - Weak left
 - Strong right
 - Weak right



• ACAS Xu logic too complex for manual implementation

- ACAS Xu logic too complex for manual implementation
- Previous approach: large lookup table (size: 2GB)

- ACAS Xu logic too complex for manual implementation
- Previous approach: large lookup table (size: 2GB)
 - Interpolate if needed

- ACAS Xu logic too complex for manual implementation
- Previous approach: large lookup table (size: 2GB)
 - Interpolate if needed
- Switched to neural networks for *compression* (size: 3MB)

- ACAS Xu logic too complex for manual implementation
- Previous approach: large lookup table (size: 2GB)
 - Interpolate if needed
- Switched to neural networks for *compression* (size: 3MB)
 - Also smoother than interpolation

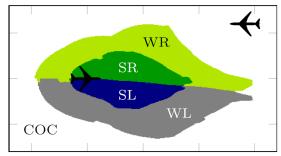
- ACAS Xu logic too complex for manual implementation
- Previous approach: large lookup table (size: 2GB)
 - Interpolate if needed
- Switched to neural networks for *compression* (size: 3MB)
 - Also smoother than interpolation
- But this requires a new *certification* procedure

- ACAS Xu logic too complex for manual implementation
- Previous approach: large lookup table (size: 2GB)
 - Interpolate if needed
- Switched to neural networks for *compression* (size: 3MB)
 - Also smoother than interpolation
- But this requires a new *certification* procedure
 - Especially because this is a new approach

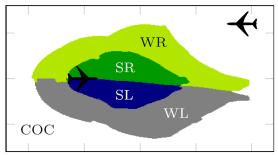
• Certification via testing and simulation

- Certification via testing and simulation
- Encounter plots

- Certification via testing and simulation
- Encounter plots

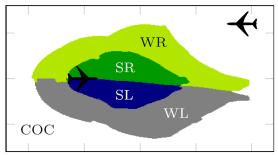


- Certification via testing and simulation
- Encounter plots



• But these only cover a finite set of inputs

- Certification via testing and simulation
- Encounter plots



- But these only cover a finite set of inputs
 - Verification can help

Verification

• Given program P and property $\varphi,$ does P satisfy $\varphi?$

- Given program P and property $\varphi,$ does P satisfy $\varphi?$
 - Option 1: prove that property φ holds

- Given program P and property $\varphi,$ does P satisfy $\varphi?$
 - Option 1: prove that property φ holds
 - Option 2: provide a *counter-example* showing that it does not

- Given program P and property $\varphi,$ does P satisfy $\varphi?$
 - Option 1: *prove* that property φ holds
 - Option 2: provide a *counter-example* showing that it does not
- Stronger guarantees than testing: holds for any possible input

- Given program P and property $\varphi,$ does P satisfy $\varphi?$
 - Option 1: *prove* that property φ holds
 - Option 2: provide a *counter-example* showing that it does not
- Stronger guarantees than testing: holds for any possible input
 - Not just a finite set that was tested

- Given program P and property $\varphi,$ does P satisfy $\varphi?$
 - Option 1: *prove* that property φ holds
 - Option 2: provide a *counter-example* showing that it does not
- Stronger guarantees than testing: holds for any possible input
 - Not just a finite set that was tested
- But, computational cost much higher

Verification (cnt'd)

• A lot of work on "traditional" systems

• A lot of work on "traditional" systems

• Handling common software constructs (e.g., loops, conditions)

• A lot of work on "traditional" systems

- Handling common software constructs (e.g., loops, conditions)
- Figuring out the properties to check (e.g., no array overflows)

- A lot of work on "traditional" systems
 - Handling common software constructs (e.g., loops, conditions)
 - Figuring out the properties to check (e.g., no array overflows)
- Also, plenty of work on improving scalability

- A lot of work on "traditional" systems
 - Handling common software constructs (e.g., loops, conditions)
 - Figuring out the properties to check (e.g., no array overflows)
- Also, plenty of work on improving scalability
- Need to figure this things out for ML-generated software

- A lot of work on "traditional" systems
 - Handling common software constructs (e.g., loops, conditions)
 - Figuring out the properties to check (e.g., no array overflows)
- Also, plenty of work on improving scalability
- Need to figure this things out for ML-generated software
- Is it worth the effort?

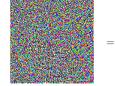
- A lot of work on "traditional" systems
 - Handling common software constructs (e.g., loops, conditions)
 - Figuring out the properties to check (e.g., no array overflows)
- Also, plenty of work on improving scalability
- Need to figure this things out for ML-generated software
- Is it worth the effort?
 - Yes, especially for safety-critical systems (like ACAS Xu)

• In 2014, an intriguing property was observed:

• In 2014, an intriguing property was observed:



"panda" 57.7% confidence + ϵ ×



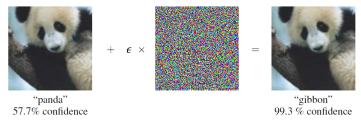
Goodfellow et al., 2015



"gibbon" 99.3 % confidence

• In 2014, an intriguing property was observed:

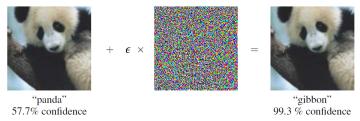
Goodfellow et al., 2015



• Small perturbations of inputs lead to misclassification

• In 2014, an intriguing property was observed:

Goodfellow et al., 2015



- Small perturbations of inputs lead to misclassification
- Can usually find such inputs very easily

Adversarial Inputs (cnt'd)

• Even worse: can cause misclassification to a specific (*targeted*) input

- Even worse: can cause misclassification to a specific (*targeted*) input
- Attacks can be carried out in the real world

- Even worse: can cause misclassification to a specific (*targeted*) input
- Attacks can be carried out in the *real world*
- Dangers:

- Even worse: can cause misclassification to a specific (*targeted*) input
- Attacks can be carried out in the *real world*
- Dangers:
 - Natural malformation of input

- Even worse: can cause misclassification to a specific (*targeted*) input
- Attacks can be carried out in the *real world*
- Dangers:
 - Natural malformation of input
 - Adversary changes "stop" sign into a "entering highway" sign?

Adversarial Robustness

• A network's resilience to adversarial attacks is called *adversarial robustness*

- A network's resilience to adversarial attacks is called *adversarial robustness*
- There exist hardening techniques for increasing robustness

- A network's resilience to adversarial attacks is called *adversarial robustness*
- There exist hardening techniques for increasing robustness
- But...

- A network's resilience to adversarial attacks is called *adversarial robustness*
- There exist hardening techniques for increasing robustness
- But...
 - These usually defend against *existing* attacks

- A network's resilience to adversarial attacks is called *adversarial robustness*
- There exist hardening techniques for increasing robustness
- But...
 - These usually defend against *existing* attacks
 - And then a *new* attack breaks them

- A network's resilience to adversarial attacks is called *adversarial robustness*
- There exist hardening techniques for increasing robustness
- But...
 - These usually defend against *existing* attacks
 - And then a *new* attack breaks them
- Verification can be used to establish robustness guarantees

Roadmap

• Machine-learned software becoming widespread

- Machine-learned software becoming widespread
- Problems with these systems already observed

- Machine-learned software becoming widespread
- Problems with these systems already observed
- Certification is a new and significant challenge

- Machine-learned software becoming widespread
- Problems with these systems already observed
- Certification is a new and significant challenge
- Up next:

- Machine-learned software becoming widespread
- Problems with these systems already observed
- Certification is a new and significant challenge
- Up next:
- We will focus on neural networks, and will:

- Machine-learned software becoming widespread
- Problems with these systems already observed
- Certification is a new and significant challenge
- Up next:
- We will focus on neural networks, and will:
 See why neural network verification is hard

- Machine-learned software becoming widespread
- Problems with these systems already observed
- Certification is a new and significant challenge
- Up next:
- We will focus on neural networks, and will:
 - See why neural network verification is hard
 - Survey state-of-the-art verification techniques

- Machine-learned software becoming widespread
- Problems with these systems already observed
- Certification is a new and significant challenge
- Up next:
- We will focus on neural networks, and will:
 - See why neural network verification is hard
 - Survey state-of-the-art verification techniques
 - Oiscuss one technique (Reluplex) in more detail

Table of Contents

Introduction

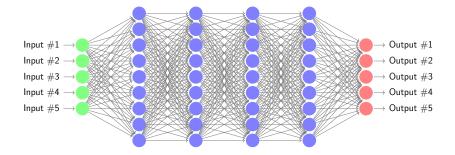
2 Neural Networks

- 3 The Neural Network Verification Problem
- 4 State-of-the-Art Verification Techniques

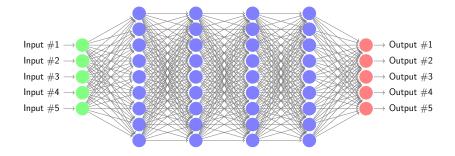
5 Reluplex



Neural Networks



Neural Networks



• Typical sizes (number of neurons): between few hundreds and millions

• First layer is the *input* layer

- First layer is the *input* layer
 - In ACAS Xu example: sensor readings

- First layer is the *input* layer
 - In ACAS Xu example: sensor readings
- Final layer is the *output* layer

- First layer is the *input* layer
 - In ACAS Xu example: sensor readings
- Final layer is the *output* layer
 - In ACAS Xu example: scores for possible advisories

- First layer is the *input* layer
 - In ACAS Xu example: sensor readings
- Final layer is the *output* layer
 - In ACAS Xu example: scores for possible advisories
- All other layers are called *hidden* layers

- First layer is the *input* layer
 - In ACAS Xu example: sensor readings
- Final layer is the *output* layer
 - In ACAS Xu example: scores for possible advisories
- All other layers are called *hidden* layers
- Each edge is assigned a *weight*, and these define the network's behavior

Training Neural Networks

• Weights are determined during the *training* phase:

- Weights are determined during the *training* phase:
 - A network is trained on a *finite* set of inputs

- Weights are determined during the *training* phase:
 - A network is trained on a *finite* set of inputs
 - ... and then expected to generalize to other inputs

- Weights are determined during the *training* phase:
 - A network is trained on a *finite* set of inputs
 - ... and then expected to generalize to other inputs
- Training is about picking good weights:

- Weights are determined during the *training* phase:
 - A network is trained on a *finite* set of inputs
 - ... and then expected to generalize to other inputs
- Training is about picking good weights:
 - If the network errs, change weights to correct that behavior

- Weights are determined during the *training* phase:
 - A network is trained on a *finite* set of inputs
 - ... and then expected to generalize to other inputs
- Training is about picking good weights:
 - If the network errs, change weights to correct that behavior
 - Topic of much research, well beyond our scope

- Weights are determined during the *training* phase:
 - A network is trained on a *finite* set of inputs
 - ... and then expected to generalize to other inputs
- Training is about picking good weights:
 - If the network errs, change weights to correct that behavior
 - Topic of much research, well beyond our scope
- We assume that the network has already been trained

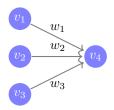
• Nodes evaluated layer by layer:

- Nodes evaluated layer by layer:
 - Input layer is given

- Nodes evaluated layer by layer:
 - Input layer is given
 - Every layer computed from its predecessor, according to *weights* and *activation functions*

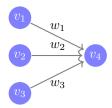
• Nodes evaluated layer by layer:

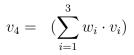
- Input layer is given
- Every layer computed from its predecessor, according to *weights* and *activation functions*



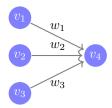
• Nodes evaluated layer by layer:

- Input layer is given
- Every layer computed from its predecessor, according to *weights* and *activation functions*

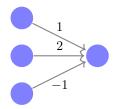


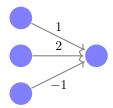


- Nodes evaluated layer by layer:
 - Input layer is given
 - Every layer computed from its predecessor, according to *weights* and *activation functions*

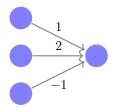






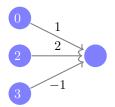


• Rectified Linear Unit (ReLU): $f(x) = \max(x, 0)$



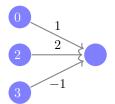
• Rectified Linear Unit (ReLU): $f(x) = \max(x, 0)$

• Active phase: $x \ge 0$, output is x



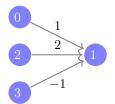
• Rectified Linear Unit (ReLU): $f(x) = \max(x, 0)$

• Active phase: $x \ge 0$, output is x



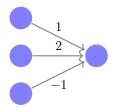
$$0 \cdot 1 + 2 \cdot 2 + 3 \cdot (-1) = 1$$

- Rectified Linear Unit (ReLU): $f(x) = \max(x, 0)$
 - Active phase: $x \ge 0$, output is x



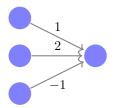
$$0 \cdot 1 + 2 \cdot 2 + 3 \cdot (-1) = 1$$

- Rectified Linear Unit (ReLU): $f(x) = \max(x, 0)$
 - Active phase: $x \ge 0$, output is x

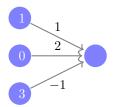


• Rectified Linear Unit (ReLU): $f(x) = \max(x, 0)$

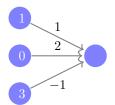
• Active phase: $x \ge 0$, output is x



- Rectified Linear Unit (ReLU): $f(x) = \max(x, 0)$
 - Active phase: $x \ge 0$, output is x
 - *Inactive* phase: x < 0, output is 0.

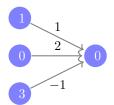


- Rectified Linear Unit (ReLU): $f(x) = \max(x, 0)$
 - Active phase: $x \ge 0$, output is x
 - *Inactive* phase: x < 0, output is 0.



$$1 \cdot 1 + 0 \cdot 2 + 3 \cdot (-1) = -2$$

- Rectified Linear Unit (ReLU): $f(x) = \max(x, 0)$
 - Active phase: $x \ge 0$, output is x
 - *Inactive* phase: x < 0, output is 0.



$$1 \cdot 1 + 0 \cdot 2 + 3 \cdot (-1) = -2$$

- Rectified Linear Unit (ReLU): $f(x) = \max(x, 0)$
 - Active phase: $x \ge 0$, output is x
 - *Inactive* phase: x < 0, output is 0.

Activation Functions (cnt'd)

Activation Functions (cnt'd)

• Pooling layers:

- Pooling layers:
 - Max pooling: $f(x_1,\ldots,x_n) = \max(x_1,\ldots,x_n)$

- Pooling layers:
 - Max pooling: $f(x_1,\ldots,x_n) = \max(x_1,\ldots,x_n)$
 - Average pooling: $f(x_1, \ldots, x_n) = \frac{1}{n} \sum_{i=1}^n x_i$

- Pooling layers:
 - Max pooling: $f(x_1,\ldots,x_n) = \max(x_1,\ldots,x_n)$
 - Average pooling: $f(x_1, \ldots, x_n) = \frac{1}{n} \sum_{i=1}^n x_i$
- Sigmoid function: $f(x) = \frac{1}{1+e^{-x}}$

- Pooling layers:
 - Max pooling: $f(x_1,\ldots,x_n) = \max(x_1,\ldots,x_n)$
 - Average pooling: $f(x_1, \ldots, x_n) = \frac{1}{n} \sum_{i=1}^n x_i$
- Sigmoid function: $f(x) = \frac{1}{1+e^{-x}}$
- Hyperbolic tangent function: f(x) = tanh(x)

Table of Contents

Introduction

2 Neural Networks

3 The Neural Network Verification Problem

4 State-of-the-Art Verification Techniques

5 Reluplex



Neural Network Verification

For a neural network $N: \bar{x} \to \bar{y}$, an input property $P(\bar{x})$ and an output property $Q(\bar{y})$, does there exist an input \bar{x}_0 with output $\bar{y}_0 = N(\bar{x}_0)$, such that \bar{x}_0 satisfies P and \bar{y}_0 satisfies Q?

• $P(\bar{x})$ characterizes the inputs we are checking

- $P(\bar{x})$ characterizes the inputs we are checking
- $Q(\bar{y})$ characterizes *undesired* behavior for those inputs

- $P(\bar{x})$ characterizes the inputs we are checking
- $Q(\bar{y})$ characterizes *undesired* behavior for those inputs
- Negative answer (UNSAT) means property holds

- $P(\bar{x})$ characterizes the inputs we are checking
- $Q(\bar{y})$ characterizes *undesired* behavior for those inputs
- Negative answer (UNSAT) means property holds
- Positive answer (SAT) includes a *counterexample*

Example: ACAS Xu

• Want to ensure: whenever intruder is distant, network always answers *clear-of-conflict*

- Want to ensure: whenever intruder is distant, network always answers *clear-of-conflict*
- $P(\bar{x})$:

- Want to ensure: whenever intruder is distant, network always answers *clear-of-conflict*
- $P(\bar{x})$: • $\bar{x}[0] \ge 40000$

- Want to ensure: whenever intruder is distant, network always answers *clear-of-conflict*
- $P(\bar{x})$: • $\bar{x}[0] \ge 40000$
- $Q(\bar{y})$:

- Want to ensure: whenever intruder is distant, network always answers *clear-of-conflict*
- $P(\bar{x})$: • $\bar{x}[0] \ge 40000$
- $Q(\bar{y})$:
 - $(\bar{y}[0] \leq \bar{y}[1]) \lor (\bar{y}[0] \leq \bar{y}[2]) \lor (\bar{y}[0] \leq \bar{y}[3]) \lor (\bar{y}[0] \leq \bar{y}[4])$

- Want to ensure: whenever intruder is distant, network always answers *clear-of-conflict*
- $P(\bar{x})$: • $\bar{x}[0] \ge 40000$
- $Q(\bar{y})$:
 - $(\bar{y}[0] \le \bar{y}[1]) \lor (\bar{y}[0] \le \bar{y}[2]) \lor (\bar{y}[0] \le \bar{y}[3]) \lor (\bar{y}[0] \le \bar{y}[4])$
- UNSAT means the system behaves as expected

Example: Adversarial Robustness

Example: Adversarial Robustness

• Want to ensure: for a given input \bar{x}_0 and a given amount of noise δ , classification remains the same

- Want to ensure: for a given input \bar{x}_0 and a given amount of noise $\delta,$ classification remains the same
- $P(\bar{x})$:

• Want to ensure: for a given input \bar{x}_0 and a given amount of noise $\delta,$ classification remains the same

•
$$P(\bar{x})$$
:
• $\|\bar{x} - \bar{x}_0\|_{L_{\infty}} \le \delta$

- Want to ensure: for a given input \bar{x}_0 and a given amount of noise $\delta,$ classification remains the same
- $P(\bar{x})$:
 - $\|\bar{x} \bar{x}_0\|_{L_{\infty}} \leq \delta$
 - Equivalent to: $\bigwedge_i (-\delta \leq \bar{x}[i] \bar{x}_0[i] \leq \delta)$

- Want to ensure: for a given input \bar{x}_0 and a given amount of noise δ , classification remains the same
- $P(\bar{x})$: • $\|\bar{x} - \bar{x}_0\|_{L_{\infty}} \le \delta$ • Equivalent to: $\bigwedge_i (-\delta \le \bar{x}[i] - \bar{x}_0[i] \le \delta)$
- $Q(\bar{y})$:

- Want to ensure: for a given input \bar{x}_0 and a given amount of noise δ , classification remains the same
- $P(\bar{x})$: • $\|\bar{x} - \bar{x}_0\|_{L_{\infty}} \le \delta$ • Equivalent to: $\bigwedge_i (-\delta \le \bar{x}[i] - \bar{x}_0[i] \le \delta)$
- $Q(\bar{y})$:
 - $igvee_i(ar y[i_0] \leq ar y[i])$, where $ar y[i_0]$ is the desired label

- Want to ensure: for a given input \bar{x}_0 and a given amount of noise δ , classification remains the same
- $P(\bar{x})$: • $\|\bar{x} - \bar{x}_0\|_{L_{\infty}} \le \delta$ • Equivalent to: $\bigwedge_i (-\delta \le \bar{x}[i] - \bar{x}_0[i] \le \delta)$
- $Q(\bar{y})$:
 - $\bigvee_i (ar{y}[i_0] \leq ar{y}[i])$, where $ar{y}[i_0]$ is the desired label
- UNSAT means the system behaves as expected

Theorem (Neural Network Verification Complexity)

For a neural network with ReLU activation functions, and for properties P() and Q() that are conjunctions of linear constraints, the verification problem is NP-complete in the number of ReLU nodes

Theorem (Neural Network Verification Complexity)

For a neural network with ReLU activation functions, and for properties P() and Q() that are conjunctions of linear constraints, the verification problem is NP-complete in the number of ReLU nodes

• Membership in NP: can check in polynomial time that a given x satisfies P(x) and Q(N(x))

Theorem (Neural Network Verification Complexity)

For a neural network with ReLU activation functions, and for properties P() and Q() that are conjunctions of linear constraints, the verification problem is NP-complete in the number of ReLU nodes

- Membership in NP: can check in polynomial time that a given x satisfies P(x) and Q(N(x))
- NP-Hardness: by reduction from 3-SAT

• Boolean variables: x_1, \ldots, x_n

- Boolean variables: x_1, \ldots, x_n
- Input to 3-SAT: $C_1 \wedge C_2 \wedge \ldots \wedge C_k$

- Boolean variables: x_1, \ldots, x_n
- Input to 3-SAT: $C_1 \wedge C_2 \wedge \ldots \wedge C_k$
- Each clause C_i is $q_i^1 \vee q_i^2 \vee q_i^3$

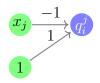
- Boolean variables: x_1, \ldots, x_n
- Input to 3-SAT: $C_1 \wedge C_2 \wedge \ldots \wedge C_k$
- Each clause C_i is $q_i^1 \lor q_i^2 \lor q_i^3$
 - q's are variables or their negations

- Boolean variables: x_1, \ldots, x_n
- Input to 3-SAT: $C_1 \wedge C_2 \wedge \ldots \wedge C_k$
- Each clause C_i is q¹_i ∨ q²_i ∨ q³_i
 q's are variables or their negations
- Goal: find a variable assignment that satisfies the formula

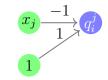
- Boolean variables: x_1, \ldots, x_n
- Input to 3-SAT: $C_1 \wedge C_2 \wedge \ldots \wedge C_k$
- Each clause C_i is q¹_i ∨ q²_i ∨ q³_i
 q's are variables or their negations
- Goal: find a variable assignment that satisfies the formula
- We will construct an input to the verification problem that is satisfiable iff the formula is satisfiable

Reduction: Handling Negations

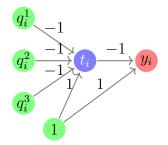
Reduction: Handling Negations

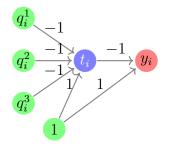


Reduction: Handling Negations

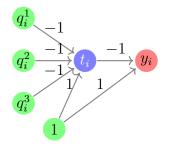


•
$$q_i^j$$
 gets $1-x_j$, i.e. $q_i^j = \neg x_j$

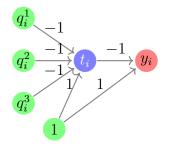




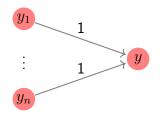
• At least one input is 1: t_i is 0, y_i is 1

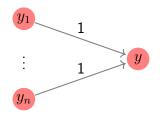


- At least one input is 1: t_i is 0, y_i is 1
- All inputs are 0: t_i is 1, y_i is 0

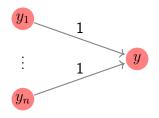


- At least one input is 1: t_i is 0, y_i is 1
- All inputs are 0: t_i is 1, y_i is 0
- In other words: $y_i = q_i^1 \lor q_i^2 \lor q_i^3$

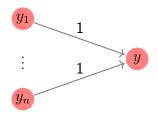




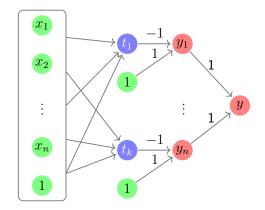
• y is the final output of the network

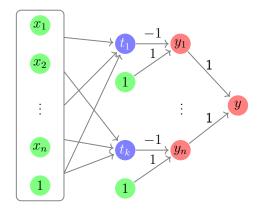


- y is the final output of the network
- We define the output property, Q(y), to be y = n

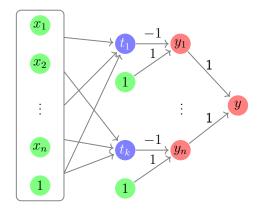


- y is the final output of the network
- We define the output property, Q(y), to be y = n
- This is satisfied only if all conjuncts are 1

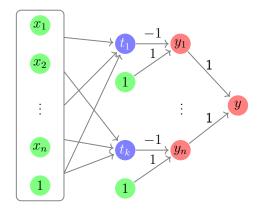




• Input property P(x): $\forall i. x_i \in \{0, 1\}$



- Input property P(x): $\forall i. x_i \in \{0, 1\}$
- Output property Q(y): y = n



- Input property P(x): $\forall i$. $x_i \in \{0, 1\}$
- Output property Q(y): y = n
- Verification property SAT iff original formula is SAT

Corollary

The verification problem remains NP-complete if we allow P() and Q() to have arbitrary Boolean structure

Corollary

The verification problem remains NP-complete if we allow P() and Q() to have arbitrary Boolean structure

• Proof: we add (polynomially many) nodes to handle disjunctions and negations

Corollary

The verification problem remains NP-complete if we allow P() and Q() to have arbitrary Boolean structure

- Proof: we add (polynomially many) nodes to handle disjunctions and negations
- So, it is enough to solve just for *conjunctions*

• ReLU is a piece-wise linear function

- ReLU is a piece-wise linear function
- Max-Pooling is also piece-wise linear

- ReLU is a piece-wise linear function
- Max-Pooling is also piece-wise linear
- Can express one in terms of the other:

- ReLU is a piece-wise linear function
- Max-Pooling is also piece-wise linear
- Can express one in terms of the other:
 - $\operatorname{ReLU}(x) = \max(x, 0)$

- ReLU is a piece-wise linear function
- Max-Pooling is also piece-wise linear
- Can express one in terms of the other:

•
$$\operatorname{ReLU}(x) = \max(x, 0)$$

•
$$\max(x, y) = \operatorname{ReLU}(x - y) + y$$

Another Extension: Max-Pooling

- ReLU is a piece-wise linear function
- Max-Pooling is also piece-wise linear
- Can express one in terms of the other:

•
$$\operatorname{ReLU}(x) = \max(x, 0)$$

•
$$\max(x, y) = \mathsf{ReLU}(x - y) + y$$

• It is enough to solve just for ReLUs

Another Extension: Max-Pooling

- ReLU is a piece-wise linear function
- Max-Pooling is also piece-wise linear
- Can express one in terms of the other:

•
$$\operatorname{ReLU}(x) = \max(x, 0)$$

•
$$\max(x, y) = \mathsf{ReLU}(x - y) + y$$

- It is enough to solve just for ReLUs
- Other piece-wise linear functions?

Another Extension: Max-Pooling

- ReLU is a piece-wise linear function
- Max-Pooling is also piece-wise linear
- Can express one in terms of the other:

•
$$\operatorname{ReLU}(x) = \max(x, 0)$$

•
$$\max(x, y) = \mathsf{ReLU}(x - y) + y$$

- It is enough to solve just for ReLUs
- Other piece-wise linear functions?
- Non piece-wise linear functions?

Roadmap

• NP-complete even for simple networks and properties

- NP-complete even for simple networks and properties
- Real networks can be quite large

- NP-complete even for simple networks and properties
- Real networks can be quite large
- So what can we do?

- NP-complete even for simple networks and properties
- Real networks can be quite large
- So what can we do?
- Next, we will:

- NP-complete even for simple networks and properties
- Real networks can be quite large
- So what can we do?
- Next, we will:
 - Survey state-of-the-art verification techniques

- NP-complete even for simple networks and properties
- Real networks can be quite large
- So what can we do?
- Next, we will:
 - Survey state-of-the-art verification techniques
 - Oiscuss one such technique (Reluplex) in more detail

Table of Contents

Introduction

- 2 Neural Networks
- 3 The Neural Network Verification Problem
- 4 State-of-the-Art Verification Techniques

5 Reluplex



Disclaimer: The literature on neural network verification is growing rapidly. The work mentioned here is just a sample. Apologies to all authors whose work is not cited.

• Main challenge is *scalability*

- Main challenge is *scalability*
 - Usually the case in verification

- Main challenge is *scalability*
 - Usually the case in verification
- Two kinds of techniques:

- Main challenge is *scalability*
 - Usually the case in verification
- Two kinds of techniques:
 - Sound and complete:

- Main challenge is *scalability*
 - Usually the case in verification
- Two kinds of techniques:
 - Sound and complete:
 - limited scalability

- Main challenge is *scalability*
 - Usually the case in verification
- Two kinds of techniques:
 - Sound and complete:
 - limited scalability
 - always succeed

- Main challenge is *scalability*
 - Usually the case in verification
- Two kinds of techniques:
 - Sound and complete:
 - limited scalability
 - always succeed
 - Sound and incomplete:

- Main challenge is *scalability*
 - Usually the case in verification
- Two kinds of techniques:
 - Sound and complete:
 - limited scalability
 - always succeed
 - Sound and incomplete:
 - better scalability

- Main challenge is *scalability*
 - Usually the case in verification
- Two kinds of techniques:
 - Sound and complete:
 - limited scalability
 - always succeed
 - Sound and incomplete:
 - better scalability
 - can return "don't know"

- Main challenge is *scalability*
 - Usually the case in verification
- Two kinds of techniques:
 - Sound and complete:
 - limited scalability
 - always succeed
 - Sound and incomplete:
 - better scalability
 - can return "don't know"
- Orthogonal: *abstraction* techniques

- Main challenge is *scalability*
 - Usually the case in verification
- Two kinds of techniques:
 - Sound and complete:
 - limited scalability
 - always succeed
 - Sound and incomplete:
 - better scalability
 - can return "don't know"
- Orthogonal: abstraction techniques
- Related: testing techniques (e.g., *coverage criteria*, *concolic testing*). Not covered here

• Very difficult to compare!

- Very difficult to compare!
 - Different *properties* make a huge difference

- Very difficult to compare!
 - Different *properties* make a huge difference
 - Compare *complete* and *incomplete* techniques

- Very difficult to compare!
 - Different *properties* make a huge difference
 - Compare *complete* and *incomplete* techniques
 - Different underlying *engines*

- Very difficult to compare!
 - Different *properties* make a huge difference
 - Compare *complete* and *incomplete* techniques
 - Different underlying *engines*
 - Different *benchmarks*

- Very difficult to compare!
 - Different *properties* make a huge difference
 - Compare *complete* and *incomplete* techniques
 - Different underlying *engines*
 - Different *benchmarks*
 - Comparative study: Bunel et al, 2017 [BTT+17]

- Very difficult to compare!
 - Different *properties* make a huge difference
 - Compare *complete* and *incomplete* techniques
 - Different underlying *engines*
 - Different *benchmarks*
 - Comparative study: Bunel et al, 2017 [BTT+17]
- Still, as a rule of thumb...

- Very difficult to compare!
 - Different *properties* make a huge difference
 - Compare *complete* and *incomplete* techniques
 - Different underlying *engines*
 - Different *benchmarks*
 - Comparative study: Bunel et al, 2017 [BTT+17]
- Still, as a rule of thumb...
 - Complete techniques: hundreds to thousands

- Very difficult to compare!
 - Different *properties* make a huge difference
 - Compare *complete* and *incomplete* techniques
 - Different underlying *engines*
 - Different *benchmarks*
 - Comparative study: Bunel et al, 2017 [BTT+17]
- Still, as a rule of thumb...
 - Complete techniques: hundreds to thousands
 - Incomplete techniques: thousands to tens of thousands

NeVeR (Pulina and Tacchella, 2010) [PT10]

• Among first attempts to verify neural networks

- Among first attempts to verify neural networks
- Focused on networks with Sigmoid activation functions

- Among first attempts to verify neural networks
- Focused on networks with Sigmoid activation functions
- Main idea: over-approximate Sigmoids using interval arithmetic

- Among first attempts to verify neural networks
- Focused on networks with Sigmoid activation functions
- Main idea: over-approximate Sigmoids using interval arithmetic
- ... and then apply the interval arithmetic solver HySAT

Over-Approximations

• A common theme in verification

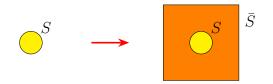
- A common theme in verification
- Core idea: replace a system S with a simpler \bar{S}

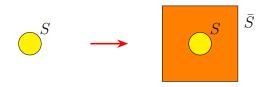
- A common theme in verification
- Core idea: replace a system S with a simpler \bar{S}
- All behaviors of S appear in \bar{S}

- A common theme in verification
- Core idea: replace a system S with a simpler \bar{S}
- All behaviors of S appear in \bar{S}
 - But additional, *spurious* behaviors also exist in \bar{S}

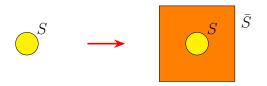
- A common theme in verification
- Core idea: replace a system S with a simpler \bar{S}
- All behaviors of S appear in \bar{S}
 - But additional, *spurious* behaviors also exist in \bar{S}
 - Because \bar{S} is simpler, it is *easier to verify*



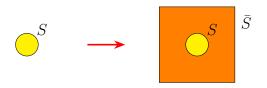




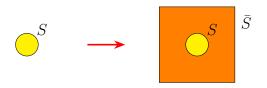
$\bullet~{\rm If}~\bar{S}$ is correct, so is S



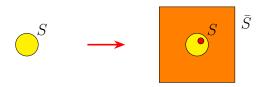
- If \bar{S} is correct, so is S
 - Because all behaviors of S exist in \bar{S}



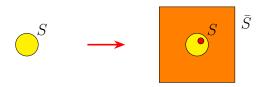
- If \bar{S} is correct, so is S
 - Because all behaviors of S exist in \bar{S}
- If \bar{S} is incorrect:



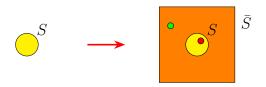
- $\bullet~{\rm If}~\bar{S}$ is correct, so is S
 - Because all behaviors of S exist in \bar{S}
- If \bar{S} is incorrect:
 - Either S is also incorrect



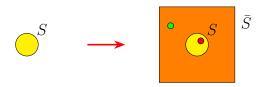
- If \bar{S} is correct, so is S
 - Because all behaviors of S exist in \bar{S}
- If \bar{S} is incorrect:
 - Either S is also incorrect



- If \bar{S} is correct, so is S
 - Because all behaviors of S exist in \bar{S}
- If \bar{S} is incorrect:
 - Either S is also incorrect
 - Or the detected bad behavior is spurious

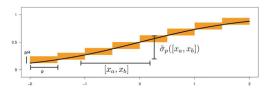


- If \bar{S} is correct, so is S
 - Because all behaviors of S exist in \bar{S}
- If \bar{S} is incorrect:
 - Either S is also incorrect
 - Or the detected bad behavior is spurious

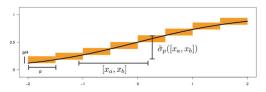


- If \bar{S} is correct, so is S
 - Because all behaviors of S exist in \bar{S}
- If \bar{S} is incorrect:
 - Either S is also incorrect
 - Or the detected bad behavior is spurious
- If needed, \bar{S} is refined to remove the spurious behavior, and the process is repeated

• Abstraction used by Pulina and Tacchella:

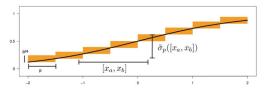


• Abstraction used by Pulina and Tacchella:



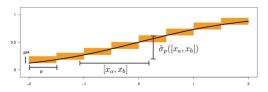
• For $x \in [x_a, x_b]$ we just know that f(x) is in some range $[y_a, y_b]$

• Abstraction used by Pulina and Tacchella:



- For $x \in [x_a, x_b]$ we just know that f(x) is in some range $[y_a, y_b]$
- When a spurious example is found, the *x* segments are made smaller, and bounds are made tighter

• Abstraction used by Pulina and Tacchella:



- For $x \in [x_a, x_b]$ we just know that f(x) is in some range $[y_a, y_b]$
- When a spurious example is found, the *x* segments are made smaller, and bounds are made tighter
- First step, but could only tackle very small networks (10 neurons)

Bastani et al, 2016 [BIL+16]

• A technique for evaluating a network's adversarial robustness

- A technique for evaluating a network's adversarial robustness
- A reduction from a verification-like problem to *linear* programming

- A technique for evaluating a network's adversarial robustness
- A reduction from a verification-like problem to *linear* programming
- Did not directly study verification

- A technique for evaluating a network's adversarial robustness
- A reduction from a verification-like problem to *linear* programming
- Did not directly study verification
 - But core idea very useful for verification

• A linear program:

• A linear program:

minimize	$\bar{c}\cdot \bar{x}$
subject to	$A \cdot \bar{x} = \bar{b}$
and	$\bar{l} \le \bar{x} \le \bar{u}$

• A linear program:

 $\begin{array}{ll} \mbox{minimize} & \bar{c} \cdot \bar{x} \\ \mbox{subject to} & A \cdot \bar{x} = \bar{b} \\ \mbox{and} & \bar{l} \leq \bar{x} \leq \bar{u} \end{array}$

• Intuitively:

Guy Katz (HUJI)

• A linear program:

 $\begin{array}{ll} \mbox{minimize} & \bar{c} \cdot \bar{x} \\ \mbox{subject to} & A \cdot \bar{x} = \bar{b} \\ \mbox{and} & \bar{l} \leq \bar{x} \leq \bar{u} \end{array}$

- Intuitively:
 - Set of variables \bar{x} , each with lower (\bar{l}) and upper (\bar{u}) bounds

• A linear program:

- Intuitively:
 - Set of variables \bar{x} , each with lower (\bar{l}) and upper (\bar{u}) bounds
 - Set of linear equations that need to hold $(A \cdot \bar{x} = \bar{b})$

• A linear program:

- Intuitively:
 - Set of variables \bar{x} , each with lower (\bar{l}) and upper (\bar{u}) bounds
 - Set of linear equations that need to hold $(A \cdot \bar{x} = \bar{b})$
 - Some objective function to optimize $\bar{c}\cdot\bar{x}$

• A linear program:

- Intuitively:
 - Set of variables \bar{x} , each with lower (\bar{l}) and upper (\bar{u}) bounds
 - Set of linear equations that need to hold $(A \cdot \bar{x} = \bar{b})$
 - Some objective function to optimize $\bar{c}\cdot\bar{x}$
- Highly useful for many problems in CS, studied for many decades

• A linear program:

- Intuitively:
 - Set of variables \bar{x} , each with lower (\bar{l}) and upper (\bar{u}) bounds
 - Set of linear equations that need to hold $(A \cdot \bar{x} = \bar{b})$
 - Some objective function to optimize $\bar{c}\cdot\bar{x}$
- Highly useful for many problems in CS, studied for many decades
- $\bullet\,$ Problem known to be in ${\bf P},$ powerful solvers exist

• Let y = ReLU(x). Each ReLU has two phases:

- Let y = ReLU(x). Each ReLU has two phases:
 - Active phase: $(x \ge 0) \land (y = x)$

- Let y = ReLU(x). Each ReLU has two phases:
 - Active phase: $(x \ge 0) \land (y = x)$
 - Inactive phase: $(x \le 0) \land (y = 0)$

- Let y = ReLU(x). Each ReLU has two phases:
 - Active phase: $(x \ge 0) \land (y = x)$
 - Inactive phase: $(x \le 0) \land (y = 0)$
- Each phase is a *linear* constraint

- Let y = ReLU(x). Each ReLU has two phases:
 - Active phase: $(x \ge 0) \land (y = x)$
 - Inactive phase: $(x \le 0) \land (y = 0)$
- Each phase is a *linear* constraint
 - True for all piece-wise linear functions, not just ReLUs

- Let y = ReLU(x). Each ReLU has two phases:
 - Active phase: $(x \ge 0) \land (y = x)$
 - Inactive phase: $(x \le 0) \land (y = 0)$
- Each phase is a *linear* constraint
 - True for all piece-wise linear functions, not just ReLUs
- If a ReLU is known to be in a specific phase, it can be discarded and *replaced* with a linear equation

• To look for adversarial inputs around a point \bar{x}_0 :

- To look for adversarial inputs around a point \bar{x}_0 :
 - Encode the network's weighted sums as linear equations

- To look for adversarial inputs around a point \bar{x}_0 :
 - Encode the network's weighted sums as linear equations
 - Evaluate the network for \bar{x}_0

- To look for adversarial inputs around a point \bar{x}_0 :
 - Encode the network's weighted sums as linear equations
 - Evaluate the network for \bar{x}_0
 - For every $y = \operatorname{ReLU}(x)$:

- To look for adversarial inputs around a point \bar{x}_0 :
 - Encode the network's weighted sums as linear equations
 - Evaluate the network for \bar{x}_0
 - For every $y = \operatorname{ReLU}(x)$:
 - If it is *active* for \bar{x}_0 , replace it with $(x \ge 0) \land (y = x)$

- To look for adversarial inputs around a point \bar{x}_0 :
 - Encode the network's weighted sums as linear equations
 - Evaluate the network for \bar{x}_0
 - For every $y = \operatorname{ReLU}(x)$:
 - If it is *active* for \bar{x}_0 , replace it with $(x \ge 0) \land (y = x)$
 - If it is *inactive*, replace it with $(x \le 0) \land (y = 0)$

- To look for adversarial inputs around a point \bar{x}_0 :
 - Encode the network's weighted sums as linear equations
 - Evaluate the network for \bar{x}_0
 - For every $y = \operatorname{ReLU}(x)$:
 - If it is *active* for \bar{x}_0 , replace it with $(x \ge 0) \land (y = x)$
 - If it is *inactive*, replace it with $(x \le 0) \land (y = 0)$
 - Have an LP solver look for adversarial inputs

- To look for adversarial inputs around a point \bar{x}_0 :
 - Encode the network's weighted sums as linear equations
 - Evaluate the network for \bar{x}_0
 - For every $y = \operatorname{ReLU}(x)$:
 - If it is *active* for \bar{x}_0 , replace it with $(x \ge 0) \land (y = x)$
 - If it is *inactive*, replace it with $(x \le 0) \land (y = 0)$
 - Have an LP solver look for adversarial inputs
- Evaluated on image recognition networks

- To look for adversarial inputs around a point \bar{x}_0 :
 - Encode the network's weighted sums as linear equations
 - Evaluate the network for \bar{x}_0
 - For every $y = \operatorname{ReLU}(x)$:
 - If it is *active* for \bar{x}_0 , replace it with $(x \ge 0) \land (y = x)$
 - If it is *inactive*, replace it with $(x \le 0) \land (y = 0)$
 - Have an LP solver look for adversarial inputs
- Evaluated on image recognition networks
- Efficient (LP solvers are fast), sound, but incomplete:

- To look for adversarial inputs around a point \bar{x}_0 :
 - Encode the network's weighted sums as linear equations
 - Evaluate the network for \bar{x}_0
 - For every $y = \operatorname{ReLU}(x)$:
 - If it is *active* for \bar{x}_0 , replace it with $(x \ge 0) \land (y = x)$
 - If it is *inactive*, replace it with $(x \le 0) \land (y = 0)$
 - Have an LP solver look for adversarial inputs
- Evaluated on image recognition networks
- Efficient (LP solvers are fast), sound, but incomplete:
 - Discovered adversarial inputs are correct

- To look for adversarial inputs around a point \bar{x}_0 :
 - Encode the network's weighted sums as linear equations
 - Evaluate the network for \bar{x}_0
 - For every $y = \operatorname{ReLU}(x)$:
 - If it is *active* for \bar{x}_0 , replace it with $(x \ge 0) \land (y = x)$
 - If it is *inactive*, replace it with $(x \le 0) \land (y = 0)$
 - Have an LP solver look for adversarial inputs
- Evaluated on image recognition networks
- Efficient (LP solvers are fast), sound, but incomplete:
 - Discovered adversarial inputs are correct
 - But may miss some adversarial inputs

• A complete extension of the technique from Bastani et al

- A complete extension of the technique from Bastani et al
- Case splitting: an enumeration of all possibilities:

- A complete extension of the technique from Bastani et al
- *Case splitting*: an enumeration of all possibilities:
 - For each ReLU, guess whether it is active or inactive

- A complete extension of the technique from Bastani et al
- *Case splitting*: an enumeration of all possibilities:
 - For each ReLU, guess whether it is active or inactive
 - Solve the resulting LP

- A complete extension of the technique from Bastani et al
- *Case splitting*: an enumeration of all possibilities:
 - For each ReLU, guess whether it is active or inactive
 - Solve the resulting LP
 - If a solution is found, return SAT

- A complete extension of the technique from Bastani et al
- *Case splitting*: an enumeration of all possibilities:
 - For each ReLU, guess whether it is active or inactive
 - Solve the resulting LP
 - If a solution is found, return SAT
 - Otherwise, go back and try another guess

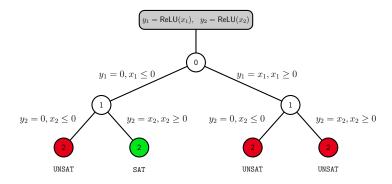
- A complete extension of the technique from Bastani et al
- *Case splitting*: an enumeration of all possibilities:
 - For each ReLU, guess whether it is active or inactive
 - Solve the resulting LP
 - If a solution is found, return SAT
 - Otherwise, go back and try another guess
 - If all guesses are exhausted, return UNSAT

- A complete extension of the technique from Bastani et al
- *Case splitting*: an enumeration of all possibilities:
 - For each ReLU, guess whether it is active or inactive
 - Solve the resulting LP
 - If a solution is found, return SAT
 - Otherwise, go back and try another guess
 - If all guesses are exhausted, return UNSAT
- Very similar to the naive algorithm for Boolean satisfiability

• Case splitting creates a *search tree*

- Case splitting creates a *search tree*
- Problem is SAT iff at least one leaf is SAT

- Case splitting creates a *search tree*
- Problem is SAT iff at least one leaf is SAT



 Sound and complete case splitting approach proposed in [KBD⁺17a]

- *Sound* and *complete* case splitting approach proposed in [KBD⁺17a]
- Approach very sensitive to *heuristics* and tricks for trimming the search space

- Sound and complete case splitting approach proposed in [KBD⁺17a]
- Approach very sensitive to *heuristics* and tricks for trimming the search space
 - Much like Boolean satisfiability

- Sound and complete case splitting approach proposed in [KBD⁺17a]
- Approach very sensitive to *heuristics* and tricks for trimming the search space
 - Much like Boolean satisfiability
- Several *sound* and *complete* variations, including:

- Sound and complete case splitting approach proposed in [KBD⁺17a]
- Approach very sensitive to *heuristics* and tricks for trimming the search space
 - Much like Boolean satisfiability
- Several *sound* and *complete* variations, including:
 - Ehlers, 2017 [Ehl17] (the *Planet* solver)

- Sound and complete case splitting approach proposed in [KBD⁺17a]
- Approach very sensitive to *heuristics* and tricks for trimming the search space
 - Much like Boolean satisfiability
- Several *sound* and *complete* variations, including:
 - Ehlers, 2017 [Ehl17] (the *Planet* solver)
 - Tjeng and Tedrake, 2017 [TT17]

- Sound and complete case splitting approach proposed in [KBD⁺17a]
- Approach very sensitive to *heuristics* and tricks for trimming the search space
 - Much like Boolean satisfiability
- Several *sound* and *complete* variations, including:
 - Ehlers, 2017 [Ehl17] (the *Planet* solver)
 - Tjeng and Tedrake, 2017 [TT17]
 - Bunel et al, 2017 [BTT+17] (the *BaB* solver)

- Sound and complete case splitting approach proposed in [KBD⁺17a]
- Approach very sensitive to *heuristics* and tricks for trimming the search space
 - Much like Boolean satisfiability
- Several *sound* and *complete* variations, including:
 - Ehlers, 2017 [Ehl17] (the *Planet* solver)
 - Tjeng and Tedrake, 2017 [TT17]
 - Bunel et al, 2017 [BTT⁺17] (the *BaB* solver)
 - Lomuscio and Maganti, 2017 [LM17]

- Sound and complete case splitting approach proposed in [KBD⁺17a]
- Approach very sensitive to *heuristics* and tricks for trimming the search space
 - Much like Boolean satisfiability
- Several *sound* and *complete* variations, including:
 - Ehlers, 2017 [Ehl17] (the *Planet* solver)
 - Tjeng and Tedrake, 2017 [TT17]
 - Bunel et al, 2017 [BTT⁺17] (the *BaB* solver)
 - Lomuscio and Maganti, 2017 [LM17]
 - Dutta et al, 2018 [DJST18] (the *Sherlock* solver)

• Apply a *discretization* of the input space

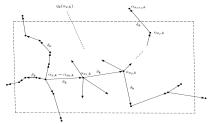
- Apply a *discretization* of the input space
 - Discretization via *manipulations*

- Apply a *discretization* of the input space
 - Discretization via *manipulations*
 - These can represent camera scratches, rotations, etc

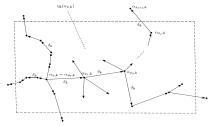
- Apply a *discretization* of the input space
 - Discretization via *manipulations*
 - These can represent camera scratches, rotations, etc
 - Sound but incomplete

• Apply a *discretization* of the input space

- Discretization via *manipulations*
- These can represent camera scratches, rotations, etc
- Sound but incomplete

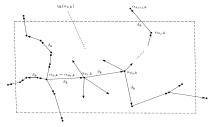


- Apply a *discretization* of the input space
 - Discretization via *manipulations*
 - These can represent camera scratches, rotations, etc
 - Sound but incomplete



• Then do an *exhaustive* search, layer-by-layer

- Apply a *discretization* of the input space
 - Discretization via *manipulations*
 - These can represent camera scratches, rotations, etc
 - Sound but incomplete



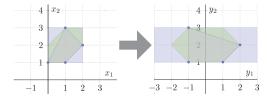
- Then do an *exhaustive* search, layer-by-layer
- Tool: the DLV solver, evaluated on image recognition networks

• Over-approximation of the *input property*

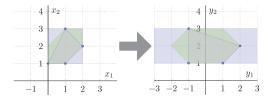
- Over-approximation of the *input property*
 - Over-approximate with polyhedra

- Over-approximation of the *input property*
 - Over-approximate with polyhedra
 - Propagate polyhedra layer-by-layer

- Over-approximation of the *input property*
 - Over-approximate with polyhedra
 - Propagate polyhedra layer-by-layer

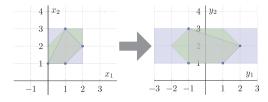


- Over-approximation of the *input property*
 - Over-approximate with polyhedra
 - Propagate polyhedra layer-by-layer



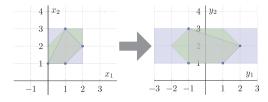
• Sound but incomplete

- Over-approximation of the *input property*
 - Over-approximate with polyhedra
 - Propagate polyhedra layer-by-layer



- Sound but incomplete
 - Abstract property holds \Rightarrow original property holds

- Over-approximation of the *input property*
 - Over-approximate with polyhedra
 - Propagate polyhedra layer-by-layer



- Sound but incomplete
 - Abstract property holds \Rightarrow original property holds
 - Converse not necessarily true

Networks as Continuous Functions

• The network is a *continuous* function from input to output

- The network is a *continuous* function from input to output
- Verification: analyzing this *function's properties*

- The network is a *continuous* function from input to output
- Verification: analyzing this *function's properties*
 - Can reduce properties to single output

- The network is a *continuous* function from input to output
- Verification: analyzing this *function's properties*
 - Can reduce properties to single output
 - Analyze a real-valued function

- The network is a *continuous* function from input to output
- Verification: analyzing this *function's properties*
 - Can reduce properties to single output
 - Analyze a real-valued function
- Find lower and upper bounds on the output

• Lipschitz Continuity: $|f(x_1) - f(x_2)| \le K \cdot |x_1 - x_2|$

- Lipschitz Continuity: $|f(x_1) f(x_2)| \le K \cdot |x_1 x_2|$
 - K is the Lipschitz constant

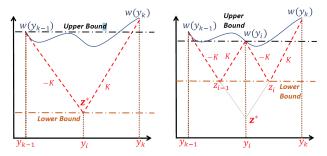
- Lipschitz Continuity: $|f(x_1) f(x_2)| \le K \cdot |x_1 x_2|$
 - K is the Lipschitz constant
 - The *best K* is the smallest one

DeepGO (Ruan et al, 2018) [RHK18]

- Lipschitz Continuity: $|f(x_1) f(x_2)| \le K \cdot |x_1 x_2|$
 - K is the Lipschitz constant
 - The *best* K is the smallest one
- Partition input, bound output on each piece, refine if needed

DeepGO (Ruan et al, 2018) [RHK18]

- Lipschitz Continuity: $|f(x_1) f(x_2)| \le K \cdot |x_1 x_2|$
 - K is the Lipschitz constant
 - The *best* K is the smallest one
- Partition input, bound output on each piece, refine if needed



• Tool: DeepGO [RHK18]

- Tool: *DeepGO* [RHK18]
- Iteratively refine partition until bounds sufficiently accurate

- Tool: DeepGO [RHK18]
- Iteratively refine partition until bounds sufficiently accurate
 - Guaranteed to converge (*complete*), assuming a small acceptable error

- Tool: DeepGO [RHK18]
- Iteratively refine partition until bounds sufficiently accurate
 - Guaranteed to converge (*complete*), assuming a small acceptable error
 - Smaller values of K lead to faster convergence

- Tool: DeepGO [RHK18]
- Iteratively refine partition until bounds sufficiently accurate
 - Guaranteed to converge (*complete*), assuming a small acceptable error
 - Smaller values of K lead to faster convergence
- Terminate when the discovered bounds imply the property

- Tool: DeepGO [RHK18]
- Iteratively refine partition until bounds sufficiently accurate
 - Guaranteed to converge (*complete*), assuming a small acceptable error
 - Smaller values of K lead to *faster* convergence
- Terminate when the discovered bounds imply the property
- Complexity also related to size of *input domain*

• Verification of *Binarized* Neural Networks

- Verification of *Binarized* Neural Networks
 - Cheng et al [CNR17b], Narodytska et al [NKR⁺18]

- Verification of *Binarized* Neural Networks
 - Cheng et al [CNR17b], Narodytska et al [NKR⁺18]
- Verification using *quadratic solvers*

- Verification of *Binarized* Neural Networks
 - Cheng et al [CNR17b], Narodytska et al [NKR⁺18]
- Verification using *quadratic solvers*
 - Cheng et al [CNR17a]

- Verification of *Binarized* Neural Networks
 - Cheng et al [CNR17b], Narodytska et al [NKR⁺18]
- Verification using *quadratic solvers*
 - Cheng et al [CNR17a]
- Network reachability analysis via *over-approximations* around specific inputs

- Verification of *Binarized* Neural Networks
 - Cheng et al [CNR17b], Narodytska et al [NKR⁺18]
- Verification using *quadratic solvers*
 - Cheng et al [CNR17a]
- Network reachability analysis via *over-approximations* around specific inputs
 - Xiang et al [XTJ18]

• Supporting the L_0 norm

- Supporting the L_0 norm
 - Ruan et al [RWS⁺18]

- Supporting the L_0 norm
 - Ruan et al [RWS⁺18]
- Parallelization by partitioning the input space

- Supporting the L_0 norm
 - Ruan et al [RWS⁺18]
- *Parallelization* by partitioning the input space
 - Katz et al [KBD⁺17b], Wang et al [WPW⁺18]

- Supporting the L_0 norm
 - Ruan et al [RWS⁺18]
- Parallelization by partitioning the input space
 - Katz et al [KBD⁺17b], Wang et al [WPW⁺18]
- Additional *Lipschitz-based* approaches

- Supporting the L_0 norm
 - Ruan et al [RWS⁺18]
- Parallelization by partitioning the input space
 - Katz et al [KBD⁺17b], Wang et al [WPW⁺18]
- Additional *Lipschitz-based* approaches
 - Hull et al [HWZ02], Hein and Andriushchenko [HA17], Weng at al [WZC⁺18]

- Supporting the L_0 norm
 - Ruan et al [RWS⁺18]
- Parallelization by partitioning the input space
 - Katz et al [KBD⁺17b], Wang et al [WPW⁺18]
- Additional *Lipschitz-based* approaches
 - Hull et al [HWZ02], Hein and Andriushchenko [HA17], Weng at al [WZC⁺18]
- Training safe networks

- Supporting the L_0 norm
 - Ruan et al [RWS⁺18]
- Parallelization by partitioning the input space
 - Katz et al [KBD⁺17b], Wang et al [WPW⁺18]
- Additional *Lipschitz-based* approaches
 - Hull et al [HWZ02], Hein and Andriushchenko [HA17], Weng at al [WZC⁺18]
- Training safe networks
 - Dvijotham et al [DGS⁺18], Raghunathan et al [RSL18]

Roadmap

• Neural network verification is hard

- Neural network verification is hard
 - NP-complete even for simple networks and properties

- Neural network verification is hard
 - NP-complete even for simple networks and properties
- Reducible to an *exponential sequence* of *easy problems*

- Neural network verification is hard
 - NP-complete even for simple networks and properties
- Reducible to an *exponential sequence* of *easy problems*
 - Sound and complete

- Neural network verification is hard
 - NP-complete even for simple networks and properties
- Reducible to an *exponential sequence* of *easy problems*
 - Sound and complete
 - Much work on finding efficient heuristics

- Neural network verification is hard
 - NP-complete even for simple networks and properties
- Reducible to an *exponential sequence* of *easy problems*
 - Sound and complete
 - Much work on finding efficient heuristics
- Can trade completeness for better scalability

- Neural network verification is hard
 - NP-complete even for simple networks and properties
- Reducible to an *exponential sequence* of *easy problems*
 - Sound and complete
 - Much work on finding efficient heuristics
- Can trade completeness for better scalability
- Can be combined with abstraction techniques

- Neural network verification is hard
 - NP-complete even for simple networks and properties
- Reducible to an *exponential sequence* of *easy problems*
 - Sound and complete
 - Much work on finding efficient heuristics
- Can trade completeness for better scalability
- Can be combined with abstraction techniques
- Next, we will:

- Neural network verification is hard
 - NP-complete even for simple networks and properties
- Reducible to an *exponential sequence* of *easy problems*
 - Sound and complete
 - Much work on finding efficient heuristics
- Can trade completeness for better scalability
- Can be combined with abstraction techniques
- Next, we will:
 - Focus on one sound and complete technique (Reluplex) in greater detail

Table of Contents

Introduction

- 2 Neural Networks
- 3 The Neural Network Verification Problem
- 4 State-of-the-Art Verification Techniques

5 Reluplex



Reluplex

Reluplex









Reluplex

 Joint work with Clark Barrett, David Dill, Kyle Julian and Mykel Kochenderfer (CAV 2017 [KBD+17a]), supported by the FAA and Intel









• A sound and complete verification procedure









- A *sound* and *complete* verification procedure
- Applied to the ACAS Xu case study









- A *sound* and *complete* verification procedure
- Applied to the ACAS Xu case study
 - Networks an order of magnitude larger than previously possible









- A *sound* and *complete* verification procedure
- Applied to the ACAS Xu case study
 - Networks an order of magnitude larger than previously possible
- Project still ongoing

Reluplex (cnt'd)

• SMT-solver for quantifier-free linear real arithmetic + ReLUs

- SMT-solver for quantifier-free linear real arithmetic + ReLUs
- Based on the Simplex method for linear programming

- $\bullet\,$ SMT-solver for quantifier-free linear real arithmetic $+\,$ ReLUs
- Based on the Simplex method for linear programming
 - Simplex + ReLUs = Reluplex

- SMT-solver for quantifier-free linear real arithmetic + ReLUs
- Based on the Simplex method for linear programming
 - Simplex + ReLUs = Reluplex
 - Applicable to other piece-wise linear functions

- SMT-solver for quantifier-free linear real arithmetic + ReLUs
- Based on the Simplex method for linear programming
 - Simplex + ReLUs = Reluplex
 - Applicable to other piece-wise linear functions
- Key SMT idea: handle ReLUs lazily

- SMT-solver for quantifier-free linear real arithmetic + ReLUs
- Based on the Simplex method for linear programming
 - Simplex + ReLUs = Reluplex
 - Applicable to other piece-wise linear functions
- Key SMT idea: handle ReLUs lazily
 - As opposed to eager case splitting

- SMT-solver for quantifier-free linear real arithmetic + ReLUs
- Based on the Simplex method for linear programming
 - Simplex + ReLUs = Reluplex
 - Applicable to other piece-wise linear functions
- Key SMT idea: handle ReLUs *lazily*
 - As opposed to eager case splitting
 - Defer splitting for as long as possible

- SMT-solver for quantifier-free linear real arithmetic + ReLUs
- Based on the Simplex method for linear programming
 - Simplex + ReLUs = Reluplex
 - Applicable to other piece-wise linear functions
- Key SMT idea: handle ReLUs *lazily*
 - As opposed to eager case splitting
 - Defer splitting for as long as possible
 - May not have to split at all!

- SMT-solver for quantifier-free linear real arithmetic + ReLUs
- Based on the Simplex method for linear programming
 - Simplex + ReLUs = Reluplex
 - Applicable to other piece-wise linear functions
- Key SMT idea: handle ReLUs *lazily*
 - As opposed to eager case splitting
 - Defer splitting for as long as possible
 - May not have to split at all!
- But first, an introduction to Simplex

Simplex





• An algorithm for solving linear programs



- An algorithm for solving linear programs
 - Linear equations



- An algorithm for solving linear programs
 - Linear equations
 - Variable bounds



- An algorithm for solving linear programs
 - Linear equations
 - Variable bounds
 - Objective function



- An algorithm for solving linear programs
 - Linear equations
 - Variable bounds
 - Objective function
- Very efficient, still in use today

Simplex (cnt'd)

• Divided into two phases:

- Divided into two phases:
 - Find a feasible solution

- Divided into two phases:
 - Find a feasible solution
 - Optimize with respect to objective function

- Divided into two phases:
 - Find a feasible solution
 - Optimize with respect to objective function
- We focus on phase 1, which is just a *satisfiability check*

Simplex: Phase 1

• Iterative algorithm

- Iterative algorithm
- Always maintain a variable assignment

- Iterative algorithm
- Always maintain a variable assignment
- Assignment always satisfies equations

- Iterative algorithm
- Always maintain a variable assignment
- Assignment always *satisfies equations*
 - But may violate bounds

- Iterative algorithm
- Always maintain a variable assignment
- Assignment always *satisfies equations*
 - But may violate bounds
- In every iteration, attempt to reduce the overall *infeasibility*

Simplex: Basics and Non-Basics

• Variables partitioned into *basic* and *non-basic* variables

- Variables partitioned into *basic* and *non-basic* variables
 - Non-basics are "free"

• Variables partitioned into *basic* and *non-basic* variables

- Non-basics are "free"
- Basics are "bounded"

- Variables partitioned into *basic* and *non-basic* variables
 - Non-basics are "free"
 - Basics are "bounded"
- Non-basic assignment dictates basic assignment

- Variables partitioned into *basic* and *non-basic* variables
 - Non-basics are "free"
 - Basics are "bounded"
- Non-basic assignment dictates basic assignment
 - This is how the equations are maintained

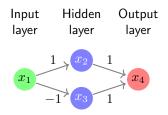
- Variables partitioned into *basic* and *non-basic* variables
 - Non-basics are "free"
 - Basics are "bounded"
- Non-basic assignment dictates basic assignment
 - This is how the equations are maintained
- In every iteration, we can perform

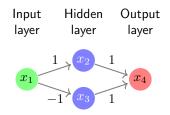
- Variables partitioned into *basic* and *non-basic* variables
 - Non-basics are "free"
 - Basics are "bounded"
- Non-basic assignment dictates basic assignment
 - This is how the equations are maintained
- In every iteration, we can perform
 - In update: change the assignment of a non-basic variable

- Variables partitioned into *basic* and *non-basic* variables
 - Non-basics are "free"
 - Basics are "bounded"
- Non-basic assignment dictates basic assignment
 - This is how the equations are maintained
- In every iteration, we can perform
 - an update: change the assignment of a non-basic variable
 - and any affected basics

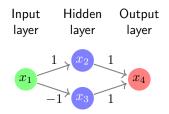
• Variables partitioned into *basic* and *non-basic* variables

- Non-basics are "free"
- Basics are "bounded"
- Non-basic assignment dictates basic assignment
 - This is how the equations are maintained
- In every iteration, we can perform
 - an *update*: change the assignment of a non-basic variable
 and any affected basics
 - 2 a *pivot*: switch a basic and non-basic variable

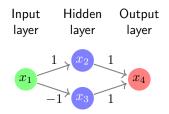




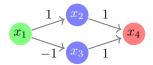
• No activation functions



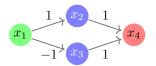
- No activation functions
- Property being checked: for $x_1 \in [0,1]$, always $x_4 \notin [0.5,1]$



- No activation functions
- Property being checked: for $x_1 \in [0, 1]$, always $x_4 \notin [0.5, 1]$
 - Negated output property: $x_1 \in [0,1]$ and $x_4 \in [0.5,1]$



• Equations for weighted sums:

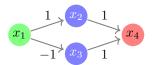


• Equations for weighted sums:

$$x_{2} - x_{1} = 0$$

$$x_{3} + x_{1} = 0$$

$$x_{4} - x_{3} - x_{2} = 0$$

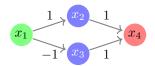


• Equations for weighted sums:

$$x_2 - x_1 = 0$$

 $x_3 + x_1 = 0$
 $x_4 - x_3 - x_2 = 0$





• Equations for weighted sums:

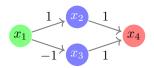
$$x_{2} - x_{1} = 0$$

$$x_{3} + x_{1} = 0$$

$$x_{4} - x_{3} - x_{2} = 0$$

Bounds:

 $\begin{aligned} x_1 &\in [0, 1] \\ x_4 &\in [0.5, 1] \\ x_2, x_3 \text{ unbounded} \end{aligned}$



• Equations for weighted sums:

$$x_{2} - x_{1} = 0$$

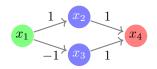
$$x_{3} + x_{1} = 0$$

$$x_{4} - x_{3} - x_{2} = 0$$

Bounds:

 $x_1 \in [0, 1]$ $x_4 \in [0.5, 1]$ x_2, x_3 unbounded

• Technicality: replace constants by *auxiliary* variables



• Equations for weighted sums:

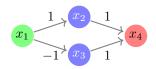
$$x_{2} - x_{1} = 0$$

$$x_{3} + x_{1} = 0$$

$$x_{4} - x_{3} - x_{2} = 0$$

Bounds:

- $x_1 \in [0, 1]$ $x_4 \in [0.5, 1]$ x_2, x_3 unbounded $x_5, x_6, x_7 \in [0, 0]$
- Technicality: replace constants by *auxiliary* variables



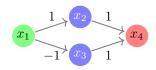
• Equations for weighted sums:

$$x_2 - x_1 = x_5$$

 $x_3 + x_1 = x_6$
 $x_4 - x_3 - x_2 = x_7$

Bounds:

- $x_1 \in [0, 1]$ $x_4 \in [0.5, 1]$ x_2, x_3 unbounded $x_5, x_6, x_7 \in [0, 0]$
- Technicality: replace constants by *auxiliary* variables



$$x_5 = x_2 - x_1$$

 $x_6 = x_3 + x_1$
 $x_7 = x_4 - x_3 - x_2$

Lower B.	Var	Value	Upper B.
0	x_1	0	1
	x_2	0	
	x_3	0	
0.5	x_4	0	1
0	x_5	0	0
0	x_6	0	0
0	x_7	0	0

$$x_5 = x_2 - x_1$$

 $x_6 = x_3 + x_1$
 $x_7 = x_4 - x_3 - x_2$

Lower B.	Var	Value	Upper B.
0	x_1	0	1
	x_2	0	
	x_3	0	
0.5	x_4	0	1
0	x_5	0	0
0	x_6	0	0
0	x_7	0	0

$$x_5 = x_2 - x_1$$

$$x_6 = x_3 + x_1$$

$$x_7 = x_4 - x_3 - x_2$$

	Lower B.	Var	Value	Upper B.
	0	x_1	0	1
l Indoto.		x_2	0	
Update: $x_4 := x_4 + 0.5$		x_3	0	
	0.5	x_4	0	1
	0	x_5	0	0
	0	x_6	0	0
	0	x_7	0	0

$$x_5 = x_2 - x_1$$

$$x_6 = x_3 + x_1$$

$$x_7 = x_4 - x_3 - x_2$$

	Lower B.	Var	Value	Upper B.
	0	x_1	0	1
l Indoto:		x_2	0	
Update: $x_4 := x_4 + 0.5$		x_3	0	
	0.5	x_4	0	1
	0	x_5	0	0
	0	x_6	0	0
	0	x_7	0	0

$$x_5 = x_2 - x_1$$

 $x_6 = x_3 + x_1$
 $x_7 = x_4 - x_3 - x_2$

	Lower B.	Var	Value	Upper B.
Update: $x_4 := x_4 + 0.5$	0	x_1	0	1
		x_2	0	
		x_3	0	
	0.5	x_4	0.5	1
	0	x_5	0	0
	0	x_6	0	0
	0	x_7	0.5	0

$$x_5 = x_2 - x_1$$

 $x_6 = x_3 + x_1$
 $x_7 = x_4 - x_3 - x_2$

Lower B.	Var	Value	Upper B.
0	x_1	0	1
	x_2	0	
	x_3	0	
0.5	x_4	0.5	1
0	x_5	0	0
0	x_6	0	0
0	x_7	0.5	0

$$x_5 = x_2 - x_1$$

 $x_6 = x_3 + x_1$
 $x_7 = x_4 - x_3 - x_2$

Lower B.	Var	Value	Upper B.
0	x_1	0	1
	x_2	0	
	x_3	0	
0.5	x_4	0.5	1
0	x_5	0	0
0	x_6	0	0
0	x_7	0.5	0

$$x_5 = x_2 - x_1$$

$$x_6 = x_3 + x_1$$

$$x_7 = x_4 - x_3 - x_2$$

	Lower B.	Var	Value	Upper B.
	0	x_1	0	1
		x_2	0	
Pivot: x_7, x_2		x_3	0	
	0.5	x_4	0.5	1
	0	x_5	0	0
	0	x_6	0	0
	0	x_7	0.5	0

	$x_5 = x_2 - x_1$				
	$x_6 = x_3 + x_1$				
	$x_7 = x_4 - x_3 - x_2$	\leftarrow	$x_2 =$	$x_4 - x_5$	$_{3} - x_{7}$
		Lower B.	Var	Value	Upper B.
		0	x_1	0	1
			x_2	0	
Pivot:	x_7, x_2		x_3	0	
		0.5	x_4	0.5	1
		0	x_5	0	0
		0	x_6	0	0
		0	x_7	0.5	0

	$x_5 = x_2 - x_1$	$\leftarrow x_5 =$	$= x_4 -$	$x_3 - x_7$	$_7 - x_1$
	$x_6 = x_3 + x_1$				
	$x_7 = x_4 - x_3 - x_2$	\leftarrow	$x_2 =$	$x_4 - x_5$	$_{3} - x_{7}$
		Lower B.	Var	Value	Upper B.
		0	x_1	0	1
			x_2	0	
Pivot:	x_7, x_2		x_3	0	
		0.5	x_4	0.5	1
		0	x_5	0	0
		0	x_6	0	0
		0	x_7	0.5	0

$$x_5 = x_4 - x_3 - x_7 - x_1$$

$$x_6 = x_3 + x_1$$

$$x_2 = x_4 - x_3 - x_7$$

Lower B.	Var	Value	Upper B.
0	x_1	0	1
	x_2	0	
	x_3	0	
0.5	x_4	0.5	1
0	x_5	0	0
0	x_6	0	0
0	x_7	0.5	0

$$x_5 = x_4 - x_3 - x_7 - x_1$$
$$x_6 = x_3 + x_1$$
$$x_2 = x_4 - x_3 - x_7$$

Lower B.	Var	Value	Upper B.
0	x_1	0	1
	x_2	0	
	x_3	0	
0.5	x_4	0.5	1
0	x_5	0	0
0	x_6	0	0
0	x_7	0.5	0

Update:

 $x_7 := x_7 - 0.5$

$$x_5 = x_4 - x_3 - x_7 - x_1$$
$$x_6 = x_3 + x_1$$
$$x_2 = x_4 - x_3 - x_7$$

Lower	B. Var	Value	Upper B.
0	x_1	0	1
	x_2	0	
	x_3	0	
0.5	x_4	0.5	1
0	x_5	0	0
0	x_6	0	0
0	x_7	0.5	0

Update:

 $x_7 := x_7 - 0.5$

$$x_5 = x_4 - x_3 - x_7 - x_1$$
$$x_6 = x_3 + x_1$$
$$x_2 = x_4 - x_3 - x_7$$

Lower B.	Var	Value	Upper B.
0	x_1	0	1
	x_2	0.5	
	x_3	0	
0.5	x_4	0.5	1
0	x_5	0.5	0
0	x_6	0	0
0	x_7	0	0

Update:

 $x_7 := x_7 - 0.5$

$$x_5 = x_4 - x_3 - x_7 - x_1$$

$$x_6 = x_3 + x_1$$

$$x_2 = x_4 - x_3 - x_7$$

Lower B.	Var	Value	Upper B.
0	x_1	0	1
	x_2	0.5	
	x_3	0	
0.5	x_4	0.5	1
0	x_5	0.5	0
0	x_6	0	0
0	x_7	0	0

$$x_5 = x_4 - x_3 - x_7 - x_1$$

$$x_6 = x_3 + x_1$$

$$x_2 = x_4 - x_3 - x_7$$

Lower B.	Var	Value	Upper B.
0	x_1	0	1
	x_2	0.5	
	x_3	0	
0.5	x_4	0.5	1
0	x_5	0.5	0
0	x_6	0	0
0	x_7	0	0

$$x_5 = x_4 - x_3 - x_7 - x_1$$
$$x_6 = x_3 + x_1$$
$$x_2 = x_4 - x_3 - x_7$$

Lower B.	Var	Value	Upper B.
0	x_1	0	1
	x_2	0.5	
	x_3	0	
0.5	x_4	0.5	1
0	x_5	0.5	0
0	x_6	0	0
0	x_7	0	0

Pivot: x_5, x_1

Lower B.	Var	Value	Upper B.
0	x_1	0 1	
	x_2	0.5	
	x_3	0	
0.5	x_4	0.5	1
0	x_5	0.5	0
0	x_6	0	0
0	x_7	0	0

Pivot: x_5, x_1

- $\begin{array}{rcl} x_5 = x_4 x_3 x_7 x_1 & \leftarrow & x_1 = x_4 x_3 x_7 x_5 \\ x_6 = x_3 + x_1 & \leftarrow & x_6 = x_4 x_7 x_5 \end{array}$
- $x_2 = x_4 x_3 x_7$

Lower B.	Var	Value	Upper B.
0	x_1	0	1
	x_2	0.5	
	x_3	0	
0.5	x_4	0.5	1
0	x_5	0.5	0
0	x_6	0	0
0	x_7	0	0

Pivot: x_5, x_1

 $x_1 = x_4 - x_3 - x_7 - x_5$ $x_6 = x_4 - x_7 - x_5$ $x_2 = x_4 - x_3 - x_7$

Lower B.	Var	Value	Upper B.
0	x_1	0	1
	x_2	0.5	
	x_3	0	
0.5	x_4	0.5	1
0	x_5	0.5	0
0	x_6	0	0
0	x_7	0	0

$x_1 = x_4 - x_3 - x_7 - x_5$
$x_6 = x_4 - x_7 - x_5$
$x_2 = x_4 - x_3 - x_7$

	Lower B.	Var	Value	Upper B.
	0	x_1	0	1
l Indoto.		x_2	0.5	
Update: $x_5 := x_5 - 0.5$		x_3	0	
$x_5 := x_5 - 0.5$	0.5	x_4	0.5	1
	0	x_5	0.5	0
	0	x_6	0	0
	0	x_7	0	0

$x_1 = x_4 - x_3 - x_7 - x_5$
$x_6 = x_4 - x_7 - x_5$
$x_2 = x_4 - x_3 - x_7$

	Lower B.	Var	Value	Upper B.
	0	x_1	0	1
l Indoto:		x_2	0.5	
Update: $x_5 := x_5 - 0.5$		x_3	0	
$x_5 := x_5 - 0.5$	0.5	x_4	0.5	1
	0	x_5	0.5	0
	0	x_6	0	0
	0	x_7	0	0

$x_1 = x_4 - x_3 - x_7 - x_5$
$x_6 = x_4 - x_7 - x_5$
$x_2 = x_4 - x_3 - x_7$

Update: $x_5 := x_5 - 0.5$	Lower B.	Var	Value	Upper B.
	0	x_1	0.5	1
		x_2	0.5	
		x_3	0	
	0.5	x_4	0.5	1
	0	x_5	0	0
	0	x_6	0.5	0
	0	x_7	0	0

 $x_1 = x_4 - x_3 - x_7 - x_5$ $x_6 = x_4 - x_7 - x_5$ $x_2 = x_4 - x_3 - x_7$

Lower B.	Var	Value	Upper B.
0	x_1	0.5	1
	x_2	0.5	
	x_3	0	
0.5	x_4	0.5	1
0	x_5	0	0
0	x_6	0.5	0
0	x_7	0	0

 $x_1 = x_4 - x_3 - x_7 - x_5$ $x_6 = x_4 - x_7 - x_5$ $x_2 = x_4 - x_3 - x_7$

Lower B.	Var	Value	Upper B.
0	x_1	0.5	1
	x_2	0.5	
	x_3	0	
0.5	x_4	0.5	1
0	x_5	0	0
0	x_6	0.5	0
0	x_7	0	0

 $x_1 = x_4 - x_3 - x_7 - x_5$ $x_6 = x_4 - x_7 - x_5$ $x_2 = x_4 - x_3 - x_7$

Lower B.	Var	Value	Upper B.
0	x_1	0.5	1
	x_2	0.5	
	x_3	0	
0.5	x_4	0.5	1
0	x_5	0	0
0	x_6	0.5	0
0	x_7	0	0

Failure

• A simplex configuration:

- A simplex configuration:
 - Distinguished symbols SAT or UNSAT

- A simplex configuration:
 - Distinguished symbols SAT or UNSAT
 - Or a tuple $\langle \mathcal{B}, T, l, u, \alpha \rangle$, where:

- A simplex configuration:
 - Distinguished symbols SAT or UNSAT
 - Or a tuple $\langle \mathcal{B}, T, l, u, \alpha \rangle$, where:
 - \mathcal{B} : set of basic variables

- A simplex configuration:
 - Distinguished symbols SAT or UNSAT
 - Or a tuple $\langle \mathcal{B}, T, l, u, \alpha \rangle$, where:
 - B: set of basic variables
 - T: a set of equations

- A simplex configuration:
 - Distinguished symbols SAT or UNSAT
 - Or a tuple $\langle \mathcal{B}, T, l, u, \alpha \rangle$, where:
 - B: set of basic variables
 - T: a set of equations
 - *l*, *u*: lower and upper bounds

- A simplex configuration:
 - Distinguished symbols SAT or UNSAT
 - Or a tuple $\langle \mathcal{B}, T, l, u, \alpha \rangle$, where:
 - B: set of basic variables
 - T: a set of equations
 - *l*, *u*: lower and upper bounds
 - $\alpha:$ an assignment function from variables to reals

• A simplex configuration:

- Distinguished symbols SAT or UNSAT
- Or a tuple $\langle \mathcal{B}, T, l, u, \alpha \rangle$, where:
 - B: set of basic variables
 - T: a set of equations
 - l, u: lower and upper bounds
 - α : an assignment function from variables to reals

• For notation:

• A simplex configuration:

- Distinguished symbols SAT or UNSAT
- Or a tuple $\langle \mathcal{B}, T, l, u, \alpha \rangle$, where:
 - B: set of basic variables
 - T: a set of equations
 - *l*, *u*: lower and upper bounds
 - α : an assignment function from variables to reals

• For notation:

 $\begin{aligned} \mathsf{slack}^+(x_i) &= \{ x_j \notin \mathcal{B} \mid (T_{i,j} > 0 \land \alpha(x_j) < u(x_j)) \lor (T_{i,j} < 0 \land \alpha(x_j) > l(x_j)) \\ \mathsf{slack}^-(x_i) &= \{ x_j \notin \mathcal{B} \mid (T_{i,j} < 0 \land \alpha(x_j) < u(x_j)) \lor (T_{i,j} > 0 \land \alpha(x_j) > l(x_j)) \end{aligned}$

$$\begin{array}{ll} \mathsf{Pivot}_1 & \frac{x_i \in \mathcal{B}, \ \alpha(x_i) < l(x_i), \ x_j \in \mathsf{slack}^+(x_i) \\ \hline T := \mathit{pivot}(T, i, j), \ \mathcal{B} := \mathcal{B} \cup \{x_j\} \setminus \{x_i\} \end{array}$$

$$\begin{split} \mathsf{Pivot}_1 \quad & \frac{x_i \in \mathcal{B}, \ \alpha(x_i) < l(x_i), \ x_j \in \mathsf{slack}^+(x_i)}{T := \mathsf{pivot}(T, i, j), \ \mathcal{B} := \mathcal{B} \cup \{x_j\} \setminus \{x_i\}} \\ \mathsf{Pivot}_2 \quad & \frac{x_i \in \mathcal{B}, \ \alpha(x_i) > u(x_i), \ x_j \in \mathsf{slack}^-(x_i)}{T := \mathsf{pivot}(T, i, j), \ \mathcal{B} := \mathcal{B} \cup \{x_j\} \setminus \{x_i\}} \end{split}$$

$$\begin{array}{l} \mathsf{Pivot}_1 \quad \frac{x_i \in \mathcal{B}, \quad \alpha(x_i) < l(x_i), \quad x_j \in \mathsf{slack}^+(x_i)}{T := \mathsf{pivot}(T, i, j), \quad \mathcal{B} := \mathcal{B} \cup \{x_j\} \setminus \{x_i\} \\ \\ \mathsf{Pivot}_2 \quad \frac{x_i \in \mathcal{B}, \quad \alpha(x_i) > u(x_i), \quad x_j \in \mathsf{slack}^-(x_i)}{T := \mathsf{pivot}(T, i, j), \quad \mathcal{B} := \mathcal{B} \cup \{x_j\} \setminus \{x_i\} \\ \\ \\ \mathsf{Update} \quad \frac{x_j \notin \mathcal{B}, \quad \alpha(x_j) < l(x_j) \lor \alpha(x_j) > u(x_j), \quad l(x_j) \le \alpha(x_j) + \delta \le u(x_j)}{\alpha := \mathsf{update}(\alpha, x_j, \delta)} \end{array}$$

$$\begin{array}{l} \mathsf{Pivot}_1 \quad \frac{x_i \in \mathcal{B}, \quad \alpha(x_i) < l(x_i), \quad x_j \in \mathsf{slack}^+(x_i)}{T := \mathsf{pivot}(T, i, j), \quad \mathcal{B} := \mathcal{B} \cup \{x_j\} \setminus \{x_i\} \\ \\ \mathsf{Pivot}_2 \quad \frac{x_i \in \mathcal{B}, \quad \alpha(x_i) > u(x_i), \quad x_j \in \mathsf{slack}^-(x_i)}{T := \mathsf{pivot}(T, i, j), \quad \mathcal{B} := \mathcal{B} \cup \{x_j\} \setminus \{x_i\} \\ \\ \mathsf{Update} \quad \frac{x_j \notin \mathcal{B}, \quad \alpha(x_j) < l(x_j) \lor \alpha(x_j) > u(x_j), \quad l(x_j) \le \alpha(x_j) + \delta \le u(x_j)}{\alpha := \mathsf{update}(\alpha, x_j, \delta)} \\ \\ \mathsf{Failure} \quad \frac{x_i \in \mathcal{B}, \quad (\alpha(x_i) < l(x_i) \land \mathsf{slack}^+(x_i) = \emptyset) \lor (\alpha(x_i) > u(x_i) \land \mathsf{slack}^-(x_i) = \emptyset)}{\mathsf{UNSAT}} \end{array}$$

$$\begin{array}{l} \mathsf{Pivot}_1 \quad \frac{x_i \in \mathcal{B}, \quad \alpha(x_i) < l(x_i), \quad x_j \in \mathsf{slack}^+(x_i)}{T := \mathsf{pivot}(T, i, j), \quad \mathcal{B} := \mathcal{B} \cup \{x_j\} \setminus \{x_i\} \\ \\ \mathsf{Pivot}_2 \quad \frac{x_i \in \mathcal{B}, \quad \alpha(x_i) > u(x_i), \quad x_j \in \mathsf{slack}^-(x_i)}{T := \mathsf{pivot}(T, i, j), \quad \mathcal{B} := \mathcal{B} \cup \{x_j\} \setminus \{x_i\} \\ \\ \\ \mathsf{Update} \quad \frac{x_j \notin \mathcal{B}, \quad \alpha(x_j) < l(x_j) \lor \alpha(x_j) > u(x_j), \quad l(x_j) \le \alpha(x_j) + \delta \le u(x_j)}{\alpha := \mathsf{update}(\alpha, x_j, \delta)} \\ \\ \mathsf{Failure} \quad \frac{x_i \in \mathcal{B}, \quad (\alpha(x_i) < l(x_i) \land \mathsf{slack}^+(x_i) = \emptyset) \lor (\alpha(x_i) > u(x_i) \land \mathsf{slack}^-(x_i) = \emptyset)}{\mathsf{UNSAT}} \end{array}$$

$$\label{eq:success} \begin{array}{c} \forall x_i \in \mathcal{X}. \ l(x_i) \leq \alpha(x_i) \leq u(x_i) \\ \hline \\ \text{SAT} \end{array}$$

Theorem (Soundness and Completeness of Simplex)

Theorem (Soundness and Completeness of Simplex)

The simplex algorithm is sound and complete*

• Soundness:

Theorem (Soundness and Completeness of Simplex)

- Soundness:
 - SAT \Rightarrow assignment is correct

Theorem (Soundness and Completeness of Simplex)

- Soundness:
 - SAT \Rightarrow assignment is correct
 - UNSAT \Rightarrow no assignment exists

Theorem (Soundness and Completeness of Simplex)

- Soundness:
 - SAT \Rightarrow assignment is correct
 - UNSAT \Rightarrow no assignment exists
- Completeness: depends on variable selection strategy

Theorem (Soundness and Completeness of Simplex)

- Soundness:
 - SAT \Rightarrow assignment is correct
 - UNSAT \Rightarrow no assignment exists
- Completeness: depends on variable selection strategy
- Bland's rule: guarantees termination

Theorem (Soundness and Completeness of Simplex)

- Soundness:
 - SAT \Rightarrow assignment is correct
 - UNSAT \Rightarrow no assignment exists
- Completeness: depends on variable selection strategy
- Bland's rule: guarantees termination
 - Always pick variables with smallest index

Theorem (Soundness and Completeness of Simplex)

- Soundness:
 - SAT \Rightarrow assignment is correct
 - UNSAT \Rightarrow no assignment exists
- Completeness: depends on variable selection strategy
- Bland's rule: guarantees termination
 - Always pick variables with smallest index
 - Prevents cycling

Theorem (Soundness and Completeness of Simplex)

- Soundness:
 - SAT \Rightarrow assignment is correct
 - UNSAT \Rightarrow no assignment exists
- Completeness: depends on variable selection strategy
- Bland's rule: guarantees termination
 - Always pick variables with smallest index
 - Prevents cycling
 - But unfortunately quite slow

Theorem (Soundness and Completeness of Simplex)

- Soundness:
 - SAT \Rightarrow assignment is correct
 - UNSAT \Rightarrow no assignment exists
- Completeness: depends on variable selection strategy
- Bland's rule: guarantees termination
 - Always pick variables with smallest index
 - Prevents cycling
 - But unfortunately quite slow
- Better selection strategies exist (e.g., *steepest edge*)

Theorem (Soundness and Completeness of Simplex)

- Soundness:
 - SAT \Rightarrow assignment is correct
 - UNSAT \Rightarrow no assignment exists
- Completeness: depends on variable selection strategy
- Bland's rule: guarantees termination
 - Always pick variables with smallest index
 - Prevents cycling
 - But unfortunately quite slow
- Better selection strategies exist (e.g., *steepest edge*)
- $\bullet\,$ Problem is in P, unknown whether simplex is in P

From Simplex to Reluplex

• Each ReLU node x represented as two variables:

- Each ReLU node x represented as two variables:
 - x^w to represent the (input) weighted sum

- Each ReLU node x represented as two variables:
 - x^w to represent the (input) weighted sum
 - x^a to represent the (output) activation result

- Each ReLU node x represented as two variables:
 - x^w to represent the (input) weighted sum
 - x^a to represent the (output) *activation result*
- x^w and x^a change independently

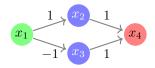
- Each ReLU node x represented as two variables:
 - x^w to represent the (input) weighted sum
 - x^a to represent the (output) *activation result*
- x^w and x^a change independently
 - May violate ReLU constraint

- Each ReLU node x represented as two variables:
 - x^w to represent the (input) weighted sum
 - x^a to represent the (output) *activation result*
- x^w and x^a change independently
 - May violate ReLU constraint
 - Similar to bound constraints

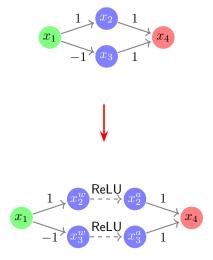
- Each ReLU node x represented as two variables:
 - x^w to represent the (input) weighted sum
 - x^a to represent the (output) *activation result*
- x^w and x^a change independently
 - May violate ReLU constraint
 - Similar to bound constraints
 - Fix incrementally

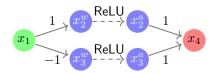
- Each ReLU node x represented as two variables:
 - x^w to represent the (input) weighted sum
 - x^a to represent the (output) *activation result*
- x^w and x^a change independently
 - May violate ReLU constraint
 - Similar to bound constraints
 - Fix incrementally
- Use pivots and updates, same as before

Reluplex: Example

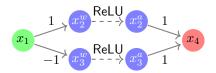


Reluplex: Example





• Equations for weighted sums:

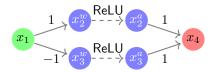


• Equations for weighted sums:

$$x_5 = x_2^w - x_1$$

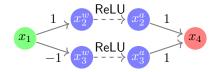
$$x_6 = x_3^w + x_1$$

$$x_7 = x_4 - x_3^a - x_2^a$$



• Equations for weighted sums:

$$x_5 = x_2^w - x_1 x_6 = x_3^w + x_1 x_7 = x_4 - x_3^a - x_2^a$$



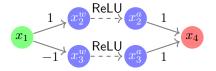
Bounds:

• Equations for weighted sums:

$$x_5 = x_2^w - x_1$$

$$x_6 = x_3^w + x_1$$

$$x_7 = x_4 - x_3^a - x_2^a$$



Bounds:

 $x_{1} \in [0, 1]$ $x_{4} \in [0.5, 1]$ $x_{2}^{w}, x_{3}^{w} \text{ unbounded}$ $x_{2}^{a}, x_{3}^{a} \in [0, \infty)$ $x_{5}, x_{6}, x_{7} \in [0, 0]$

x_5	=	$x_2^w - x_1$
x_6	=	$x_3^w + x_1$
x_7	=	$x_4 - x_3^a - x_2^a$

Lower B.	Var	Value	Upper B.
0	x_1	0	1
	x_2^w	0	
0	x_2^a	0	
	x_3^w	0	
0	x_3^a	0	
0.5	x_4	0	1
0	x_5	0	0
0	x_6	0	0
0	x_7	0	0

x_5	=	$x_2^w - x_1$
x_6	=	$x_3^w + x_1$
x_7	=	$x_4 - x_3^a - x_2^a$

Lower B.	Var	Value	Upper B.
0	x_1	0	1
	x_2^w	0	
0	x_2^a	0	
	x_3^w	0	
0	x_3^a	0	
0.5	x_4	0	1
0	x_5	0	0
0	x_6	0	0
0	x_7	0	0

Lower B.	Var	Value	Upper B.
0	x_1	0	1
	x_2^w	0	
0	x_2^a	0	
	x_3^w	0	
0	x_3^a	0	
0.5	x_4	0	1
0	x_5	0	0
0	x_6	0	0
0	x_7	0	0
	0 0 0	$ \begin{bmatrix} 0 & x_1 \\ x_2^w \\ 0 & x_2^a \\ \frac{x_3^w}{x_3^w} \\ 0 & x_3^a \\ 0.5 & x_4 \\ 0 & x_5 \\ 0 & x_6 \end{bmatrix} $	$\begin{array}{c cccc} & x_2^w & 0 \\ \hline 0 & x_2^a & 0 \\ \hline & & x_3^w & 0 \\ \hline & & & & \\ \hline 0 & x_3^a & 0 \\ \hline 0 & x_4^a & 0 \\ \hline 0 & x_5 & 0 \\ \hline 0 & x_6 & 0 \\ \hline \hline & & & \\ \hline \end{array}$

Lower B.	Var	Value	Upper B.
0	x_1	0	1
	x_2^w	0	
0	x_2^a	0	
	x_3^w	0	
0	x_3^a	0	
0.5	x_4	0	1
0	x_5	0	0
0	x_6	0	0
0	x_7	0	0
	0	$\begin{array}{c ccc} 0 & x_1 \\ & x_2^w \\ 0 & x_2^a \\ \hline & x_3^w \\ \hline & 0 & x_3^a \\ \hline & 0 & x_5 \\ \hline & 0 & x_6 \\ \hline & 0 & x_6 \\ \hline \end{array}$	$egin{array}{cccccccccccccccccccccccccccccccccccc$

	Lower B.	Var	Value	Upper B.
	0	x_1	0	1
$x_5 = x_2^w - x_1$		x_2^w	0	
$x_6 = x_3^w + x_1$	0	x_2^a	0	
$x_7 = x_4 - x_3^a - x_2^a$		x_3^w	0	
$x_7 - x_4 x_3 x_2$	0	x_3^a	0	
Update:	0.5	x_4	0.5	1
$x_4 := x_4 + 0.5$	0	x_5	0	0
	0	x_6	0	0
	0	x_7	0.5	0

$x_5 = x_2^w - x_1$
$x_6 = x_3^w + x_1$
$x_7 = x_4 - x_3^a - x_2^a$

Var	Value	Upper B.
x_1	0	1
x_2^w	0	
x_2^a	0	
x_3^w	0	
x_3^a	0	
x_4	0.5	1
x_5	0	0
x_6	0	0
x_7	0.5	0
	$\begin{array}{c} x_1 \\ x_2^w \\ x_2^a \\ x_3^a \\ x_3^a \\ x_4 \\ x_5 \\ x_6 \end{array}$	$egin{array}{cccc} x_2^w & 0 & \ x_2^a & 0 & \ x_3^w & 0 & \ x_4^a & 0.5 & \ x_5 & 0 & \ x_6 & 0 & \ \end{array}$

x_5	=	$x_2^w - x_1$
x_6	=	$x_3^w + x_1$
x_7	=	$x_4 - x_3^a - x_2^a$

Lower B.	Var	Value	Upper B.
0	x_1	0	1
	x_2^w	0	
0	x_2^a	0	
	x_3^w	0	
0	x_3^a	0	
0.5	x_4	0.5	1
0	x_5	0	0
0	x_6	0	0
0	x_7	0.5	0

	Lower B.	Var	Value	Upper B.
	0	x_1	0	1
w w w		x_2^w	0	
$x_5 = x_2^w - x_1$	0	x_2^a	0	
$x_6 = x_3^w + x_1$		x_3^w	0	
$x_7 = x_4 - x_3^a - x_2^a$	0	x_3^a	0	
	0.5	x_4	0.5	1
Pivot: x_7, x_2^a	0	x_5	0	0
	0	x_6	0	0
	0	x_7	0.5	0

	Lower B.	Var	Value	Upper B.
	0	x_1	0	1
$w = w^{w}$		x_2^w	0	
$x_5 = x_2^w - x_1$	0	x_2^a	0	
$x_6 = x_3^w + x_1$		x_3^w	0	
$x_7 = x_4 - x_3^a - x_2^a$	0	x_3^a	0	
	0.5	x_4	0.5	1
Pivot: x_7, x_2^a	0	x_5	0	0
	0	x_6	0	0
	0	x_7	0.5	0

$x_5 = x_2^w - x_1$
$x_6 = x_3^w + x_1$
$x_2^a = x_4 - x_3^a - x_7$

Pivot: x_7, x_2^a

Lower B.	Var	Value	Upper B.
0	x_1	0	1
	x_2^w	0	
0	x_2^a	0	
	x_3^w	0	
0	x_3^a	0	
0.5	x_4	0.5	1
0	x_5	0	0
0	x_6	0	0
0	x_7	0.5	0

$x_5 = x_2^w - x_1$	
$x_6 = x_3^w + x_1$	
$x_2^a = x_4 - x_3^a $	7

Lower B.	Var	Value	Upper B.
0	x_1	0	1
	x_2^w	0	
0	x_2^a	0	
	x_3^w	0	
0	x_3^a	0	
0.5	x_4	0.5	1
0	x_5	0	0
0	x_6	0	0
0	x_7	0.5	0

$x_5 = x_2^w - x_1$	
$x_6 = x_3^w + x_1$	
$x_2^a = x_4 - x_3^a - x_7$	

Update:

 $x_7 := x_7 - 0.5$

	Lower B.	Var	Value	Upper B.
	0	x_1	0	1
		x_2^w	0	
7	0	x_2^a	0	
		x_3^w	0	
	0	x_3^a	0	
	0.5	x_4	0.5	1
	0	x_5	0	0
	0	x_6	0	0
	0	x_7	0.5	0

$x_5 = x_2^w - x_1$
$x_6 = x_3^w + x_1$
$x_2^a = x_4 - x_3^a - x_7$

Update:

 $x_7 := x_7 - 0.5$

Var	Value	Upper B.
x_1	0	1
x_2^w	0	
x_2^a	0	
x_3^w	0	
x_3^a	0	
x_4	0.5	1
x_5	0	0
x_6	0	0
x_7	0.5	0
	$\begin{array}{c} x_1 \\ x_2^w \\ x_2^a \\ x_3^w \\ x_3^a \\ x_4 \\ x_5 \\ x_6 \end{array}$	$\begin{array}{c cccc} x_1 & 0 \\ \hline x_2^u & 0 \\ \hline x_3^a & 0 \\ \hline x_3^w & 0 \\ \hline x_4^a & 0.5 \\ \hline x_5 & 0 \\ \hline x_6 & 0 \\ \hline \end{array}$

$x_5 = x_2^w - x_1$	
$x_6 = x_3^w + x_1$	
$x_2^a = x_4 - x_3^a - x_7$	

Update:

 $x_7 := x_7 - 0.5$

	Lower B.	Var	Value	Upper B.
	0	x_1	0	1
		x_2^w	0	
7	0	x_2^a	0.5	
		x_3^w	0	
	0	x_3^a	0	
	0.5	x_4	0.5	1
	0	x_5	0	0
	0	x_6	0	0
	0	x_7	0	0

$x_5 = x_2^w - x_1$	
$x_6 = x_3^w + x_1$	
$x_2^a = x_4 - x_3^a - x_7^a$	7

Lower B.	Var	Value	Upper B.
0	x_1	0	1
	x_2^w	0	
0	x_2^a	0.5	
	x_3^w	0	
0	x_3^a	0	
0.5	x_4	0.5	1
0	x_5	0	0
0	x_6	0	0
0	x_7	0	0

$x_5 = x_2^w - x_1$	
$x_6 = x_3^w + x_1$	
$x_2^a = x_4 - x_3^a - x_7^a$	7

Lower B.	Var	Value	Upper B.
0	x_1	0	1
	x_2^w	0	
0	x_2^a	0.5	
	x_3^w	0	
0	x_3^a	0	
0.5	x_4	0.5	1
0	x_5	0	0
0	x_6	0	0
0	x_7	0	0

$x_5 = x_2^w - x_1$
$x_6 = x_3^w + x_1$
$x_2^a = x_4 - x_3^a - x_7$
Update:

x_2^w	:=	x_2^w	+	0.5	
---------	----	---------	---	-----	--

Lower B.	Var	Value	Upper B.
0	x_1	0	1
	x_2^w	0	
0	x_2^a	0.5	
	x_3^w	0	
0	x_3^a	0	
0.5	x_4	0.5	1
0	x_5	0	0
0	x_6	0	0
0	x_7	0	0

$x_5 = x_2^w - x_1$
$x_6 = x_3^w + x_1$
$x_2^a = x_4 - x_3^a - x_7$
Update:

Var	Value	Upper B.
x_1	0	1
x_2^w	0	
x_2^a	0.5	
x_3^w	0	
x_3^a	0	
x_4	0.5	1
x_5	0	0
x_6	0	0
x_7	0	0
	$\begin{array}{c} x_1 \\ x_2^w \\ x_2^a \\ x_3^w \\ x_3^a \\ x_4 \\ x_5 \\ x_6 \end{array}$	$egin{array}{ccc} x_2^w & 0 \ x_2^a & 0.5 \ x_3^w & 0 \ x_3^a & 0 \ x_4 & 0.5 \ x_5 & 0 \ x_6 & 0 \ \end{array}$

Update: $x_2^w := x_2^w + 0.5$

$x_5 = x_2^w - x_1$
$x_6 = x_3^w + x_1$
$x_2^a = x_4 - x_3^a - x_7$
Update:

Op	uat	с.			
x_2^w	:=	x_2^w	+	0.5	

Lower B.	Var	Value	Upper B.
0	x_1	0	1
	x_2^w	0.5	
0	x_2^a	0.5	
	x_3^w	0	
0	x_3^a	0	
0.5	x_4	0.5	1
0	x_5	0.5	0
0	x_6	0	0
0	x_7	0	0

$x_5 = x_2^w - x_1$
$x_6 = x_3^w + x_1$
$x_2^a = x_4 - x_3^a - x_7$

Var	Value	Upper B.
x_1	0	1
x_2^w	0.5	
x_2^a	0.5	
x_3^w	0	
x_3^a	0	
x_4	0.5	1
x_5	0.5	0
x_6	0	0
x_7	0	0
	$\begin{array}{c} x_1 \\ x_2^w \\ x_2^a \\ x_3^w \\ x_3^a \\ x_4 \\ x_5 \\ x_6 \end{array}$	$egin{array}{cccc} x_2^w & 0.5 \ x_2^a & 0.5 \ x_3^w & 0 \ x_3^a & 0 \ x_4 & 0.5 \ x_5 & 0.5 \ x_6 & 0 \ \end{array}$

$x_5 = x_2^w - x_1$	
$x_6 = x_3^w + x_1$	
$x_2^a = x_4 - x_3^a - x_7^a$	7

Var	Value	Upper B.
x_1	0	1
x_2^w	0.5	
x_2^a	0.5	
x_3^w	0	
x_3^a	0	
x_4	0.5	1
x_5	0.5	0
x_6	0	0
x_7	0	0
	$\begin{array}{c} x_1 \\ x_2^w \\ x_2^a \\ x_3^w \\ x_3^a \\ x_4 \\ \hline x_5 \\ x_6 \end{array}$	$\begin{array}{c ccc} x_2^w & 0.5 \\ x_2^a & 0.5 \\ x_3^w & 0 \\ x_3^a & 0 \\ x_4 & 0.5 \\ \hline x_5 & 0.5 \\ x_6 & 0 \\ \hline \end{array}$

	Lower B.	Var	Value	Upper B.
	0	x_1	0	1
w		x_2^w	0.5	
$x_5 = x_2^w - x_1$	0	x_2^a	0.5	
$x_6 = x_3^w + x_1$		x_3^w	0	
$x_2^a = x_4 - x_3^a - x_7$	0	x_3^a	0	
	0.5	x_4	0.5	1
Pivot: x_5, x_1	0	x_5	0.5	0
	0	x_6	0	0
	0	x_7	0	0

	Lower B.	Var	Value	Upper B.
	0	x_1	0	1
w		x_2^w	0.5	
$x_5 = x_2^w - x_1$	0	x_2^a	0.5	
$x_6 = x_3^w + x_1$		x_3^w	0	
$x_2^a = x_4 - x_3^a - x_7$	0	x_3^a	0	
	0.5	x_4	0.5	1
Pivot: x_5, x_1	0	x_5	0.5	0
	0	x_6	0	0
	0	x_7	0	0

$x_1 = x_2^w - x_5$	
$x_6 = x_3^w + x_2^w - x_5$	
$x_2^a = x_4 - x_3^a - x_7$	
Pivot: x_5, x_1	

Lower B.	Var	Value	Upper B.
0	x_1	0	1
	x_2^w	0.5	
0	x_2^a	0.5	
	x_3^w	0	
0	x_3^a	0	
0.5	x_4	0.5	1
0	x_5	0.5	0
0	x_6	0	0
0	x_7	0	0

x_1	=	$x_2^w - x_5$
x_6	=	$x_3^w + x_2^w - x_5$
x_2^a	=	$x_4 - x_3^a - x_7$

Lower B.	Var	Value	Upper B.
0	x_1	0	1
	x_2^w	0.5	
0	x_2^a	0.5	
	x_3^w	0	
0	x_3^a	0	
0.5	x_4	0.5	1
0	x_5	0.5	0
0	x_6	0	0
0	x_7	0	0

	Lower B.	Var	Value	Upper B.
$x_1 = x_2^w - x_5$	0	x_1	0	1
$x_6 = x_3^w + x_2^w - x_5$		x_2^w	0.5	
$x_2^a = x_4 - x_3^a - x_7$	0	x_2^a	0.5	
$x_2 - x_4 - x_3 - x_7$		x_3^w	0	
	0	x_3^a	0	
Update:	0.5	x_4	0.5	1
$x_5 := x_5 - 0.5$	0	x_5	0.5	0
	0	x_6	0	0
	0	x_7	0	0

	Lower B.	Var	Value	Upper B.
$x_1 = x_2^w - x_5$	0	x_1	0	1
$x_6 = x_3^w + x_2^w - x_5$		x_2^w	0.5	
$x_2^a = x_4 - x_3^a - x_7$	0	x_2^a	0.5	
$x_2 - x_4 - x_3 - x_7$		x_3^w	0	
	0	x_3^a	0	
Update:	0.5	x_4	0.5	1
$x_5 := x_5 - 0.5$	0	x_5	0.5	0
	0	x_6	0	0
	0	x_7	0	0

	Lower D.	var
$x_1 = x_2^w - x_5$	0	x_1
$x_6 = x_3^w + x_2^w - x_5$		x_2^w
$x_2^a = x_4 - x_3^a - x_7$	0	x_2^a
$x_2 - x_4 x_3 x_7$		x_3^w
	0	x_3^a
Update:	0.5	x_4
$x_5 := x_5 - 0.5$	0	x_5
0 0	0	x_6
	0	x_7

Lower B.	Var	Value	Upper B.
0	x_1	0.5	1
	x_2^w	0.5	
0	x_2^a	0.5	
	x_3^w	0	
0	x_3^a	0	
0.5	x_4	0.5	1
0	x_5	0	0
0	x_6	0.5	0
0	x_7	0	0

x_1	=	$x_2^w - x_5$
x_6	=	$x_3^w + x_2^w - x_5$
x_2^a	=	$x_4 - x_3^a - x_7$

Var	Value	Upper B.
x_1	0.5	1
x_2^w	0.5	
x_2^a	0.5	
x_3^w	0	
x_3^a	0	
x_4	0.5	1
x_5	0	0
x_6	0.5	0
x_7	0	0
	$\begin{array}{c} x_1 \\ x_2^w \\ x_2^a \\ x_3^a \\ x_3^a \\ x_4 \\ x_5 \\ x_6 \end{array}$	$egin{array}{cccc} x_2^u & 0.5 \ x_2^a & 0.5 \ x_3^w & 0 \ x_3^a & 0 \ x_4 & 0.5 \ x_5 & 0 \ x_6 & 0.5 \ \end{array}$

x_1	=	$x_2^w - x_5$
x_6	=	$x_3^w + x_2^w - x_5$
x_2^a	=	$x_4 - x_3^a - x_7$

Lower B.	Var	Value	Upper B.
0	x_1	0.5	1
	x_2^w	0.5	
0	x_2^a	0.5	
	x_3^w	0	
0	x_3^a	0	
0.5	x_4	0.5	1
0	x_5	0	0
0	x_6	0.5	0
0	x_7	0	0

$x_1 = x_2^w - x_5$	
$x_6 = x_3^w + x_2^w - x_5$	
$x_2^a = x_4 - x_3^a - x_7$	
Pivot: x_6, x_3^w	

Lower B.	Var	Value	Upper B.
0	x_1	0.5	1
	x_2^w	0.5	
0	x_2^a	0.5	
	x_3^w	0	
0	x_3^a	0	
0.5	x_4	0.5	1
0	x_5	0	0
0	x_6	0.5	0
0	x_7	0	0

411	=
$x_1 = x_2^w - x_5$	
$x_6 = x_3^w + x_2^w - x_5$	_
$x_2^a = x_4 - x_3^a - x_7$	
	_
	_
Pivot: x_6, x_3^w	

Lower B.	Var	Value	Upper B.
0	x_1	0.5	1
	x_2^w	0.5	
0	x_2^a	0.5	
	x_3^w	0	
0	x_3^a	0	
0.5	x_4	0.5	1
0	x_5	0	0
0	x_6	0.5	0
0	x_7	0	0

$x_1 = x_2^w - x_5$
$x_3^w = x_6 - x_2^w + x_5$
$x_2^a = x_4 - x_3^a - x_7$

Var	Value	Upper B.
x_1	0.5	1
x_2^w	0.5	
x_2^a	0.5	
x_3^w	0	
x_3^a	0	
x_4	0.5	1
x_5	0	0
x_6	0.5	0
x_7	0	0
	$\begin{array}{c} x_1 \\ x_2^w \\ x_2^a \\ x_3^a \\ x_3^a \\ x_4 \\ x_5 \\ \hline x_6 \end{array}$	$egin{array}{cccc} x_2^w & 0.5 \ x_2^a & 0.5 \ x_3^w & 0 \ x_3^a & 0 \ x_4 & 0.5 \ x_5 & 0 \ x_6 & 0.5 \ \end{array}$

	0
$x_1 = x_2^w - x_5$	
$x_3^w = x_6 - x_2^w + x_5$	0
$x_2^a = x_4 - x_3^a - x_7$	
	0
Update:	0.
$x_6 := x_6 - 0.5$	0
	0
	-

Lower B.	Var	Value	Upper B.
0	x_1	0.5	1
	x_2^w	0.5	
0	x_2^a	0.5	
	x_3^w	0	
0	x_3^a	0	
0.5	x_4	0.5	1
0	x_5	0	0
0	x_6	0.5	0
0	x_7	0	0

$x_1 = x_2^w - x_5$	
$x_3^w = x_6 - x_2^w + x_5$	
$x_2^a = x_4 - x_3^a - x_7$	
Update:	(
$x_6 := x_6 - 0.5$	

Var	Value	Upper B.
x_1	0.5	1
x_2^w	0.5	
x_2^a	0.5	
x_3^w	0	
x_3^a	0	
x_4	0.5	1
x_5	0	0
x_6	0.5	0
x_7	0	0
	$\begin{array}{c} x_1 \\ x_2^w \\ x_2^a \\ x_3^w \\ x_3^a \\ x_4 \\ x_5 \\ x_6 \end{array}$	$egin{array}{cccc} x_2^w & 0.5 \ x_2^a & 0.5 \ x_3^w & 0 \ x_3^a & 0 \ x_4 & 0.5 \ x_5 & 0 \ x_6 & 0.5 \ \end{array}$

	Lower B.	Var	Value
<i>21</i> 2	0	x_1	0.5
$x_1 = x_2^w - x_5$		x_2^w	0.5
$x_3^w = x_6 - x_2^w + x_5$	0	x_2^a	0.5
$x_2^a = x_4 - x_3^a - x_7$		x_3^w	-0.5
	0	x_3^a	0
Update:	0.5	x_4	0.5
$x_6 := x_6 - 0.5$	0	x_5	0
	0	x_6	0
	0	x_7	0

Upper B. 1

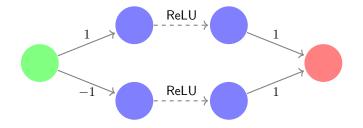
1

0 0 0

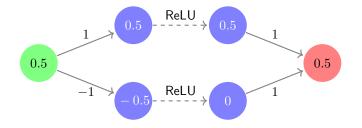
Lower B.	Var	Value	Upper B.
0	x_1	0.5	1
	x_2^w	0.5	
0	x_2^a	0.5	
	x_3^w	-0.5	
0	x_3^a	0	
0.5	x_4	0.5	1
0	x_5	0	0
0	x_6	0	0
0	x_7	0	0

$x_1 = x_2^w - x_5$
$x_3^w = x_6 - x_2^w + x_5$
$x_2^a = x_4 - x_3^a - x_7$
Success

Lower B.	Var	Value	Upper B.
0	x_1	0.5	1
	x_2^w	0.5	
0	x_2^a	0.5	
	x_3^w	-0.5	
0	x_3^a	0	
0.5	x_4	0.5	1
0	x_5	0	0
0	x_6	0	0
0	x_7	0	0



• Property: $x_1 \in [0, 1]$ and $x_4 \in [0.5, 1]$



• Property: $x_1 \in [0, 1]$ and $x_4 \in [0.5, 1]$

The Reluplex Calculus

• A Reluplex configuration:

- A Reluplex configuration:
 - Distinguished symbols SAT or UNSAT

- A Reluplex configuration:
 - Distinguished symbols SAT or UNSAT
 - Or a tuple $\langle \mathcal{B}, T, l, u, \alpha, R \rangle$, where:

- A Reluplex configuration:
 - Distinguished symbols SAT or UNSAT
 - Or a tuple $\langle \mathcal{B}, T, l, u, \alpha, R \rangle$, where:
 - \mathcal{B} : set of basic variables

- A Reluplex configuration:
 - Distinguished symbols SAT or UNSAT
 - Or a tuple $\langle \mathcal{B}, T, l, u, \alpha, R \rangle$, where:
 - B: set of basic variables
 - T: a set of equations

- A Reluplex configuration:
 - Distinguished symbols SAT or UNSAT
 - Or a tuple $\langle \mathcal{B}, T, l, u, \alpha, R \rangle$, where:
 - B: set of basic variables
 - T: a set of equations
 - l, u: lower and upper bounds

- A Reluplex configuration:
 - Distinguished symbols SAT or UNSAT
 - Or a tuple $\langle \mathcal{B}, T, l, u, \alpha, R \rangle$, where:
 - B: set of basic variables
 - T: a set of equations
 - *l*, *u*: lower and upper bounds
 - α : an assignment function from variables to reals

- A Reluplex configuration:
 - Distinguished symbols SAT or UNSAT
 - Or a tuple $\langle \mathcal{B}, T, l, u, \alpha, R \rangle$, where:
 - B: set of basic variables
 - T: a set of equations
 - *l*, *u*: lower and upper bounds
 - α : an assignment function from variables to reals
 - $R \subset \mathcal{X} \times \mathcal{X}$ is a set of ReLU connections

• Pivot₁, Pivot₂, Update and Failure are as before

- Pivot₁, Pivot₂, Update and Failure are as before
- SAT iff at least one leaf of the derivation tree is SAT

- Pivot₁, Pivot₂, Update and Failure are as before
- SAT iff at least one leaf of the derivation tree is SAT

$$\mathsf{Update}_w \quad \frac{x_i \notin \mathcal{B}, \quad \langle x_i, x_j \rangle \in R, \quad \alpha(x_j) \neq \max\left(0, \alpha(x_i)\right), \quad \alpha(x_j) \geq 0}{\alpha := \mathit{update}(\alpha, x_i, \alpha(x_j) - \alpha(x_i))}$$

- Pivot₁, Pivot₂, Update and Failure are as before
- SAT iff at least one leaf of the derivation tree is SAT

$$\begin{split} \mathsf{Update}_w & \frac{x_i \notin \mathcal{B}, \ \langle x_i, x_j \rangle \in R, \ \alpha(x_j) \neq \max\left(0, \alpha(x_i)\right), \ \alpha(x_j) \geq 0}{\alpha := \mathit{update}(\alpha, x_i, \alpha(x_j) - \alpha(x_i))} \\ \\ \mathsf{Update}_a & \frac{x_j \notin \mathcal{B}, \ \langle x_i, x_j \rangle \in R, \ \alpha(x_j) \neq \max\left(0, \alpha(x_i)\right)}{\alpha := \mathit{update}(\alpha, x_j, \max\left(0, \alpha(x_i)\right) - \alpha(x_j))} \end{split}$$

- Pivot₁, Pivot₂, Update and Failure are as before
- SAT iff at least one leaf of the derivation tree is SAT

$$\begin{split} \mathsf{Update}_w & \frac{x_i \notin \mathcal{B}, \ \langle x_i, x_j \rangle \in R, \ \alpha(x_j) \neq \max\left(0, \alpha(x_i)\right), \ \alpha(x_j) \geq 0}{\alpha := \mathit{update}(\alpha, x_i, \alpha(x_j) - \alpha(x_i))} \\ \\ \mathsf{Update}_a & \frac{x_j \notin \mathcal{B}, \ \langle x_i, x_j \rangle \in R, \ \alpha(x_j) \neq \max\left(0, \alpha(x_i)\right)}{\alpha := \mathit{update}(\alpha, x_j, \max\left(0, \alpha(x_i)\right) - \alpha(x_j))} \\ \\ \mathsf{PivotForRelu} & \frac{x_i \in \mathcal{B}, \ \exists x_l. \ \langle x_i, x_l \rangle \in R \lor \langle x_l, x_i \rangle \in R, \ x_j \notin \mathcal{B}, \ T_{i,j} \neq 0}{T := \mathit{pivot}(T, i, j), \ \mathcal{B} := \mathcal{B} \cup \{x_j\} \setminus \{x_i\} \end{split}$$

- Pivot₁, Pivot₂, Update and Failure are as before
- SAT iff at least one leaf of the derivation tree is SAT

$$\begin{split} \mathsf{Update}_w & \frac{x_i \notin \mathcal{B}, \ \langle x_i, x_j \rangle \in R, \ \alpha(x_j) \neq \max\left(0, \alpha(x_i)\right), \ \alpha(x_j) \geq 0}{\alpha := update(\alpha, x_i, \alpha(x_j) - \alpha(x_i))} \\ \\ \mathsf{Update}_a & \frac{x_j \notin \mathcal{B}, \ \langle x_i, x_j \rangle \in R, \ \alpha(x_j) \neq \max\left(0, \alpha(x_i)\right)}{\alpha := update(\alpha, x_j, \max\left(0, \alpha(x_i)\right) - \alpha(x_j))} \\ \\ \mathsf{PivotForRelu} & \frac{x_i \in \mathcal{B}, \ \exists x_l. \ \langle x_i, x_l \rangle \in R \lor \langle x_l, x_i \rangle \in R, \ x_j \notin \mathcal{B}, \ T_{i,j} \neq 0}{T := pivot(T, i, j), \ \mathcal{B} := \mathcal{B} \cup \{x_j\} \setminus \{x_i\}} \\ \\ & \mathsf{ReluSplit} \quad \frac{\langle x_i, x_j \rangle \in R, \ l(x_i) < 0, \ u(x_i) > 0}{u(x_i) := 0 \quad l(x_i) := 0} \end{split}$$

- Pivot₁, Pivot₂, Update and Failure are as before
- SAT iff at least one leaf of the derivation tree is SAT

$$\begin{split} & \mathsf{Update}_w \quad \frac{x_i \notin \mathcal{B}, \ \langle x_i, x_j \rangle \in R, \ \alpha(x_j) \neq \max\left(0, \alpha(x_i)\right), \ \alpha(x_j) \geq 0}{\alpha := \mathit{update}(\alpha, x_i, \alpha(x_j) - \alpha(x_i))} \\ & \mathsf{Update}_a \quad \frac{x_j \notin \mathcal{B}, \ \langle x_i, x_j \rangle \in R, \ \alpha(x_j) \neq \max\left(0, \alpha(x_i)\right)}{\alpha := \mathit{update}(\alpha, x_j, \max\left(0, \alpha(x_i)\right) - \alpha(x_j))} \\ & \mathsf{PivotForRelu} \quad \frac{x_i \in \mathcal{B}, \ \exists x_l. \ \langle x_i, x_l \rangle \in R \lor \langle x_l, x_i \rangle \in R, \ x_j \notin \mathcal{B}, \ T_{i,j} \neq 0}{T := \mathit{pivot}(T, i, j), \ \mathcal{B} := \mathcal{B} \cup \{x_j\} \setminus \{x_i\}} \\ & \mathsf{ReluSplit} \quad \frac{\langle x_i, x_j \rangle \in R, \ l(x_i) < 0, \ u(x_i) > 0}{u(x_i) := 0} \\ & \mathsf{ReluSuccess} \quad \frac{\forall x \in \mathcal{X}. \ l(x) \leq \alpha(x) \leq u(x), \ \forall \langle x^w, x^a \rangle \in R. \ \alpha(x^a) = \max\left(0, \alpha(x^w)\right)}{\mathsf{SAT}} \end{split}$$

Properties of Reluplex

The Reluplex algorithm is sound and complete*

• Soundness:

- Soundness:
 - SAT \Rightarrow assignment is correct

- Soundness:
 - SAT \Rightarrow assignment is correct
 - UNSAT \Rightarrow no assignment exists

- Soundness:
 - SAT \Rightarrow assignment is correct
 - UNSAT \Rightarrow no assignment exists
- Completeness: depends on *variable selection strategy* and *splitting strategy*

- Soundness:
 - SAT \Rightarrow assignment is correct
 - UNSAT \Rightarrow no assignment exists
- Completeness: depends on *variable selection strategy* and *splitting strategy*
- Naive approach: split on all variables immediately, apply Bland's rule

- Soundness:
 - SAT \Rightarrow assignment is correct
 - UNSAT \Rightarrow no assignment exists
- Completeness: depends on *variable selection strategy* and *splitting strategy*
- Naive approach: split on all variables immediately, apply Bland's rule
 - This is the case-splitting approach from before

- Soundness:
 - SAT \Rightarrow assignment is correct
 - UNSAT \Rightarrow no assignment exists
- Completeness: depends on *variable selection strategy* and *splitting strategy*
- Naive approach: split on all variables immediately, apply Bland's rule
 - This is the case-splitting approach from before
 - Ensures termination

More Efficient Reluplex

• Start fixing bound violations

- Start fixing bound violations
- Once all variables within bounds, address broken ReLUs

- Start fixing bound violations
- Once all variables within bounds, address broken ReLUs
 - If a ReLU is repeatedly broken, split on it

- Start fixing bound violations
- Once all variables within bounds, address broken ReLUs
 - If a ReLU is repeatedly broken, split on it
 - Otherwise, fix it without splitting

- Start fixing bound violations
- Once all variables within bounds, address broken ReLUs
 - If a ReLU is repeatedly broken, split on it
 - Otherwise, fix it without splitting
- And repeat as needed

- Start fixing bound violations
- Once all variables within bounds, address broken ReLUs
 - If a ReLU is repeatedly broken, split on it
 - Otherwise, fix it without splitting
- And repeat as needed
- Usually end up splitting on a fraction of the ReLUs (20%)

- Start fixing bound violations
- Once all variables within bounds, address broken ReLUs
 - If a ReLU is repeatedly broken, split on it
 - Otherwise, fix it without splitting
- And repeat as needed
- Usually end up splitting on a fraction of the ReLUs (20%)
- Can reduce splitting further with some additional work

• During execution we encounter many equations

- During execution we encounter many equations
- Can use them for *bound tightening*

- During execution we encounter many equations
- Can use them for *bound tightening*
- Example:

$$x = y + z \qquad \qquad x \ge -2, \quad y \ge 1, \quad z \ge 1$$

- During execution we encounter many equations
- Can use them for *bound tightening*
- Example:

 $x = y + z \qquad \qquad x \ge -2, \quad y \ge 1, \quad z \ge 1$

• Can derive *tighter* bound: $x \ge 2$

- During execution we encounter many equations
- Can use them for *bound tightening*
- Example:

 $x = y + z \qquad \qquad x \ge -2, \quad y \ge 1, \quad z \ge 1$

- Can derive *tighter* bound: $x \ge 2$
- If x is part of a ReLU pair, we say the ReLUs phase is *fixed*

- During execution we encounter many equations
- Can use them for *bound tightening*
- Example:

 $x = y + z \qquad \qquad x \ge -2, \quad y \ge 1, \quad z \ge 1$

- Can derive *tighter* bound: $x \ge 2$
- If x is part of a ReLU pair, we say the ReLUs phase is *fixed*
 - And we replace it by a linear equation

- During execution we encounter many equations
- Can use them for *bound tightening*
- Example:

 $x = y + z \qquad \qquad x \ge -2, \quad y \ge 1, \quad z \ge 1$

- Can derive *tighter* bound: $x \ge 2$
- If x is part of a ReLU pair, we say the ReLUs phase is *fixed*
 - And we replace it by a linear equation
 - Same as in case splitting, only no back-tracking required

• In every pivot step we examine an equation

- In every pivot step we examine an equation
- Use that equation for bound tightening

- In every pivot step we examine an equation
- Use that equation for bound tightening
 - For the basic variable

- In every pivot step we examine an equation
- Use that equation for bound tightening
 - For the basic variable
 - For other variables, too?

- In every pivot step we examine an equation
- Use that equation for bound tightening
 - For the basic variable
 - For other variables, too?
 - Complexity: linear in the size of the equation

- In every pivot step we examine an equation
- Use that equation for bound tightening
 - For the basic variable
 - For other variables, too?
 - Complexity: linear in the size of the equation
- Particularly useful after splitting

- In every pivot step we examine an equation
- Use that equation for bound tightening
 - For the basic variable
 - For other variables, too?
 - Complexity: linear in the size of the equation
- Particularly useful after splitting
 - Because new bounds have been introduced

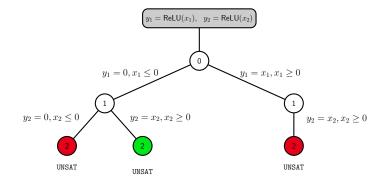
- In every pivot step we examine an equation
- Use that equation for bound tightening
 - For the basic variable
 - For other variables, too?
 - Complexity: linear in the size of the equation
- Particularly useful after splitting
 - Because new bounds have been introduced
- Can be combined with *backjumping*

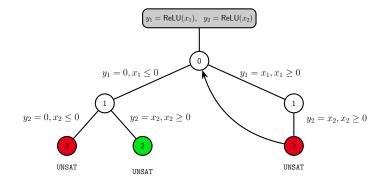
• A useful technique in SAT and SMT solving

- A useful technique in SAT and SMT solving
- Backtracking: change *last* guess

- A useful technique in SAT and SMT solving
- Backtracking: change *last* guess
- Backjumping: change an *earlier* guess

- A useful technique in SAT and SMT solving
- Backtracking: change *last* guess
- Backjumping: change an *earlier* guess
- Need to keep track of the discovery of new bounds





• SMT solvers typically use *precise arithmetic*

- SMT solvers typically use *precise arithmetic*
 - This ensures soundness

- SMT solvers typically use *precise arithmetic*
 - This ensures soundness
 - But is quite slow

- SMT solvers typically use *precise arithmetic*
 - This ensures soundness
 - But is quite slow
- LP solvers typically use *floating point arithmetic*

- SMT solvers typically use *precise arithmetic*
 - This ensures soundness
 - But is quite slow
- LP solvers typically use *floating point arithmetic*
 - Rounding errors can harm soundness

- SMT solvers typically use *precise arithmetic*
 - This ensures soundness
 - But is quite slow
- LP solvers typically use *floating point arithmetic*
 - Rounding errors can harm soundness
 - But is much faster

- SMT solvers typically use *precise arithmetic*
 - This ensures soundness
 - But is quite slow
- LP solvers typically use *floating point arithmetic*
 - Rounding errors can harm soundness
 - But is much faster
- LP solvers attempt to avoid division by tiny fractions

- SMT solvers typically use *precise arithmetic*
 - This ensures soundness
 - But is quite slow
- LP solvers typically use *floating point arithmetic*
 - Rounding errors can harm soundness
 - But is much faster
- LP solvers attempt to avoid division by tiny fractions
- Should do the same when implementing Reluplex

• Can monitor numerical instability

• Can monitor numerical instability

• Plug current assignment into input formulas

• Can monitor numerical instability

- Plug current assignment into input formulas
- Measure the error

- Can monitor numerical instability
 - Plug current assignment into input formulas
 - Measure the error
- If the degradation exceeds a certain threshold, restore the equations from the original

- Can monitor numerical instability
 - Plug current assignment into input formulas
 - Measure the error
- If the degradation exceeds a certain threshold, restore the equations from the original
 - Fewer pivot operations, and hence more accuracy

- Can monitor numerical instability
 - Plug current assignment into input formulas
 - Measure the error
- If the degradation exceeds a certain threshold, restore the equations from the original
 - Fewer pivot operations, and hence more accuracy
- Still *does not guarantee* soundness

- Can monitor numerical instability
 - Plug current assignment into input formulas
 - Measure the error
- If the degradation exceeds a certain threshold, restore the equations from the original
 - Fewer pivot operations, and hence more accuracy
- Still *does not guarantee* soundness
 - Open question for most techniques

Roadmap

• The *simplex* algorithm, for solving linear programs

- The *simplex* algorithm, for solving linear programs
- Extension into *Reluplex*, for solving linear programs + ReLUs

- The *simplex* algorithm, for solving linear programs
- Extension into *Reluplex*, for solving linear programs + ReLUs
- Some highlights for an efficient implementation

- The *simplex* algorithm, for solving linear programs
- Extension into *Reluplex*, for solving linear programs + ReLUs
- Some highlights for an efficient implementation
- Up next:

- The *simplex* algorithm, for solving linear programs
- Extension into *Reluplex*, for solving linear programs + ReLUs
- Some highlights for an efficient implementation
- Up next:
- We will talk about use-cases where Reluplex was applied

- The *simplex* algorithm, for solving linear programs
- Extension into *Reluplex*, for solving linear programs + ReLUs
- Some highlights for an efficient implementation
- Up next:
- We will talk about use-cases where Reluplex was applied
 ACAS Xu Verification

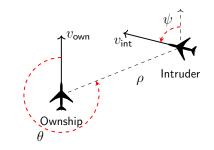
- The *simplex* algorithm, for solving linear programs
- Extension into *Reluplex*, for solving linear programs + ReLUs
- Some highlights for an efficient implementation
- Up next:
- We will talk about use-cases where Reluplex was applied
 - ACAS Xu Verification
 - 2 Adversarial Robustness

- The *simplex* algorithm, for solving linear programs
- Extension into *Reluplex*, for solving linear programs + ReLUs
- Some highlights for an efficient implementation
- Up next:
- We will talk about use-cases where Reluplex was applied
 - ACAS Xu Verification
 - 2 Adversarial Robustness
 - 8 Reluplex + Clustering

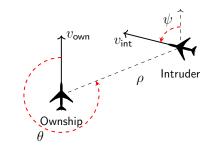
• An Airborne Collision-Avoidance System, for drones

- An Airborne Collision-Avoidance System, for drones
- Being developed by the US Federal Aviation Administration (FAA)

- An Airborne Collision-Avoidance System, for drones
- Being developed by the US Federal Aviation Administration (FAA)
- Produce an advisory:
 - Clear-of-conflict (COC)
 - Strong left
 - Weak left
 - Strong right
 - Weak right



- An Airborne Collision-Avoidance System, for drones
- Being developed by the US Federal Aviation Administration (FAA)
- Produce an advisory:
 - Clear-of-conflict (COC)
 - Strong left
 - Weak left
 - Strong right
 - Weak right
- Implemented using neural networks



Certifying ACAS Xu

• There are properties that the FAA cares about

• There are properties that the FAA cares about

• Consistent alerting regions

- There are properties that the FAA cares about
 - Consistent alerting regions
 - No unnecessary turning advisories

- There are properties that the FAA cares about
 - Consistent alerting regions
 - No unnecessary turning advisories
 - Strong alerts do not occur when intruder vertically distant

- There are properties that the FAA cares about
 - Consistent alerting regions
 - No unnecessary turning advisories
 - Strong alerts do not occur when intruder vertically distant
- Properties defined formally

- There are properties that the FAA cares about
 - Consistent alerting regions
 - No unnecessary turning advisories
 - Strong alerts do not occur when intruder vertically distant
- Properties defined formally
 - Constraints on inputs and outputs

• We worked on a list of 10 properties

- We worked on a list of 10 properties
- Example 1:

- We worked on a list of 10 properties
- Example 1:
 - If the intruder is near and approaching from the left, the network advises strong right

- We worked on a list of 10 properties
- Example 1:
 - If the intruder is near and approaching from the left, the network advises strong right
 - Distance: $12000 \le \rho \le 62000$

- We worked on a list of 10 properties
- Example 1:
 - If the intruder is near and approaching from the left, the network advises strong right
 - Distance: $12000 \le \rho \le 62000$
 - Angle to intruder: $0.2 \leq \theta \leq 0.4$

- We worked on a list of 10 properties
- Example 1:
 - If the intruder is near and approaching from the left, the network advises strong right
 - Distance: $12000 \le \rho \le 62000$
 - Angle to intruder: $0.2 \leq \theta \leq 0.4$
 - Etc.

- We worked on a list of 10 properties
- Example 1:
 - If the intruder is near and approaching from the left, the network advises strong right
 - Distance: $12000 \le \rho \le 62000$
 - Angle to intruder: $0.2 \leq \theta \leq 0.4$
 - Etc.
 - Proved in less than 1.5 hours, using 4 machines

• Example 2:

- Example 2:
 - If vertical separation is large and the previous advisory is weak left, the network advises clear-of-conflict or weak left

- Example 2:
 - If vertical separation is large and the previous advisory is weak left, the network advises clear-of-conflict or weak left
 - Distance: $0 \le \rho \le 60760$

- Example 2:
 - If vertical separation is large and the previous advisory is weak left, the network advises clear-of-conflict or weak left
 - Distance: $0 \le \rho \le 60760$
 - Time to loss of vertical separation: $\tau=100$

- Example 2:
 - If vertical separation is large and the previous advisory is weak left, the network advises clear-of-conflict or weak left
 - Distance: $0 \le \rho \le 60760$
 - Time to loss of vertical separation: $\tau=100$
 - Etc.

- Example 2:
 - If vertical separation is large and the previous advisory is weak left, the network advises clear-of-conflict or weak left
 - Distance: $0 \le \rho \le 60760$
 - Time to loss of vertical separation: $\tau=100$
 - Etc.
 - Found a counter-example in 11 hours

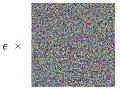
	Networks	Result	Time	Stack	Splits
ϕ_1	41	UNSAT	394517	47	1522384
	4	TIMEOUT			
ϕ_2	1	UNSAT	463	55	88388
	35	SAT	82419	44	284515
ϕ_3	42	UNSAT	28156	22	52080
ϕ_4	42	UNSAT	12475	21	23940
ϕ_5	1	UNSAT	19355	46	58914
ϕ_6	1	UNSAT	180288	50	548496
ϕ_7	1	TIMEOUT			
ϕ_8	1	SAT	40102	69	116697
ϕ_9	1	UNSAT	99634	48	227002
ϕ_{10}	1	UNSAT	19944	49	88520

Adversarial Robustness

Adversarial Robustness



"panda" 57.7% confidence



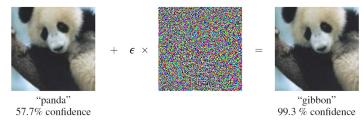
Goodfellow et al., 2015

=



"gibbon" 99.3 % confidence

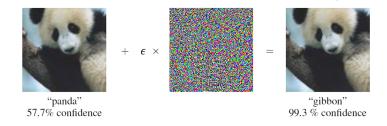
Adversarial Robustness



Goodfellow et al., 2015

• Slight perturbations of inputs lead to misclassification

Adversarial Robustness



- Slight perturbations of inputs lead to misclassification
- Verification can prove that this cannot occur

Goodfellow et al., 2015

Adversarial Robustness



- Slight perturbations of inputs lead to misclassification
- Verification can prove that this cannot occur
- Allows us to assess attacks defenses

Goodfellow et al., 2015

• Verification question: for a given panda \bar{x}_0 and a given amount of noise δ , does classification remain the same?

- Verification question: for a given panda \bar{x}_0 and a given amount of noise δ , does classification remain the same?
 - If $\|\bar{x}-\bar{x}_0\|_L \le \delta$ then $\bigwedge_i (\bar{y}[i_0] \ge \bar{y}[i])$, where $\bar{y}[i_0]$ is the desired label

- Verification question: for a given panda \bar{x}_0 and a given amount of noise δ , does classification remain the same?
 - If $\|\bar{x}-\bar{x}_0\|_L \le \delta$ then $\bigwedge_i (\bar{y}[i_0] \ge \bar{y}[i])$, where $\bar{y}[i_0]$ is the desired label
- Easiest norm to handle: L_{∞} , the infinity norm

- Verification question: for a given panda \bar{x}_0 and a given amount of noise δ , does classification remain the same?
 - If $\|\bar{x}-\bar{x}_0\|_L \le \delta$ then $\bigwedge_i (\bar{y}[i_0] \ge \bar{y}[i])$, where $\bar{y}[i_0]$ is the desired label
- Easiest norm to handle: L_{∞} , the infinity norm
 - $\|\bar{x} \bar{x}_0\|_{L_{\infty}} \le \delta \quad \Leftrightarrow \quad \forall i. -\delta \le \bar{x}[i] \bar{x}_0[i] \le \delta$

- Verification question: for a given panda \bar{x}_0 and a given amount of noise δ , does classification remain the same?
 - If $\|\bar{x}-\bar{x}_0\|_L \le \delta$ then $\bigwedge_i (\bar{y}[i_0] \ge \bar{y}[i])$, where $\bar{y}[i_0]$ is the desired label
- \bullet Easiest norm to handle: ${\it L}_{\infty}$, the infinity norm
 - $\|\bar{x} \bar{x}_0\|_{L_{\infty}} \le \delta \quad \Leftrightarrow \quad \forall i. -\delta \le \bar{x}[i] \bar{x}_0[i] \le \delta$
- Can also handle L_1 :

- Verification question: for a given panda \bar{x}_0 and a given amount of noise δ , does classification remain the same?
 - If $\|\bar{x}-\bar{x}_0\|_L \le \delta$ then $\bigwedge_i (\bar{y}[i_0] \ge \bar{y}[i])$, where $\bar{y}[i_0]$ is the desired label
- Easiest norm to handle: L_{∞} , the infinity norm
 - $\|\bar{x} \bar{x}_0\|_{L_{\infty}} \leq \delta \quad \Leftrightarrow \quad \forall i. -\delta \leq \bar{x}[i] \bar{x}_0[i] \leq \delta$
- Can also handle L_1 :
 - $\|\bar{x} \bar{x}_0\|_{L_1} \le \delta \quad \Leftrightarrow \quad \sum_{i=1}^n |\bar{x}[i] \bar{x}_0[i]| \le \delta$

- Verification question: for a given panda \bar{x}_0 and a given amount of noise δ , does classification remain the same?
 - If $\|\bar{x}-\bar{x}_0\|_L \le \delta$ then $\bigwedge_i (\bar{y}[i_0] \ge \bar{y}[i])$, where $\bar{y}[i_0]$ is the desired label
- Easiest norm to handle: L_{∞} , the infinity norm
 - $\|\bar{x} \bar{x}_0\|_{L_{\infty}} \le \delta \quad \Leftrightarrow \quad \forall i. -\delta \le \bar{x}[i] \bar{x}_0[i] \le \delta$
- Can also handle L_1 :
 - $\|\bar{x} \bar{x}_0\|_{L_1} \le \delta \iff \sum_{i=1}^n |\bar{x}[i] \bar{x}_0[i]| \le \delta$ • $|\bar{x}[i] - \bar{x}_0[i]| = \max(\bar{x}[i] - \bar{x}_0[i], \bar{x}[i] - \bar{x}_0[i])$

- Verification question: for a given panda \bar{x}_0 and a given amount of noise δ , does classification remain the same?
 - If $\|\bar{x}-\bar{x}_0\|_L \le \delta$ then $\bigwedge_i (\bar{y}[i_0] \ge \bar{y}[i])$, where $\bar{y}[i_0]$ is the desired label
- Easiest norm to handle: L_{∞} , the infinity norm
 - $\|\bar{x} \bar{x}_0\|_{L_{\infty}} \leq \delta \quad \Leftrightarrow \quad \forall i. -\delta \leq \bar{x}[i] \bar{x}_0[i] \leq \delta$
- Can also handle L_1 :
 - $\|\bar{x} \bar{x}_0\|_{L_1} \le \delta \iff \sum_{i=1}^n \|\bar{x}[i] \bar{x}_0[i]\| \le \delta$
 - $|\bar{x}[i] \bar{x}_0[i]| = \max(\bar{x}[i] \bar{x}_0[i], \bar{x}[i] \bar{x}_0[i])$
 - And we know that $\max(a, b) = \operatorname{ReLU}(a b) + b$

• Can find the optimal δ for which robustness holds

- Can find the optimal δ for which robustness holds
 - Using binary search

- Can find the optimal δ for which robustness holds
 - Using binary search
- Example: an ACAS Xu network

 $\bullet\,$ Can find the $optimal\,\,\delta\,$ for which robustness holds

- Using binary search
- Example: an ACAS Xu network

	$\delta = 0.1$		$\delta = 0.075$		$\delta = 0.05$		$\delta = 0.025$		$\delta = 0.01$	
	Result	Time	Result	Time	Result	Time	Result	Time	Result	Time
Point 1	SAT	135	SAT	239	SAT	24	UNSAT	609	UNSAT	57
Point 2	UNSAT	5880	UNSAT	1167	UNSAT	285	UNSAT	57	UNSAT	5
Point 3	UNSAT	863	UNSAT	436	UNSAT	99	UNSAT	53	UNSAT	1
Point 4	SAT	2	SAT	977	SAT	1168	UNSAT	656	UNSAT	7
Point 5	UNSAT	14560	UNSAT	4344	UNSAT	1331	UNSAT	221	UNSAT	6

• Assessing attacks:

- Assessing attacks:
 - Pick point $\bar{\boldsymbol{x}}$

- Assessing attacks:
 - \bullet Pick point \bar{x}
 - Use verification to find optimal δ

- Assessing attacks:
 - \bullet Pick point \bar{x}
 - Use *verification* to find optimal δ
 - Use *attack* to find δ'

• Assessing attacks:

- \bullet Pick point \bar{x}
- Use *verification* to find optimal δ
- Use *attack* to find δ'
- See how close δ' is to δ

- Assessing attacks:
 - $\bullet\,\, {\rm Pick}$ point \bar{x}
 - Use *verification* to find optimal δ
 - Use *attack* to find δ'
 - See how close δ' is to δ
- Example: Carlini-Wagner attack [CW17] on a small MNIST network

- Assessing attacks:
 - $\bullet~{\rm Pick}~{\rm point}~\bar{x}$
 - Use *verification* to find optimal δ
 - Use *attack* to find δ'
 - See how close δ' is to δ
- Example: Carlini-Wagner attack [CW17] on a small MNIST network
- $\bullet\,$ On average, δ about 6% smaller than δ'

• Assessing defenses:

- Assessing defenses:
 - $\bullet\,$ Start with network N

- Assessing defenses:
 - $\bullet\,$ Start with network N
 - Train *hardened* network \bar{N}

- Assessing defenses:
 - $\bullet\,$ Start with network N
 - Train *hardened* network \bar{N}
 - \bullet Pick point \bar{x}

- Assessing defenses:
 - $\bullet\,$ Start with network N
 - Train *hardened* network \bar{N}
 - \bullet Pick point \bar{x}
 - Compare optimal δ before and after hardening

- Assessing defenses:
 - $\bullet\,$ Start with network N
 - Train *hardened* network \bar{N}
 - Pick point $\bar{\boldsymbol{x}}$
 - Compare optimal δ before and after hardening
- Example: Madry defense [MMS⁺18] on a small MNIST network

- Assessing defenses:
 - $\bullet\,$ Start with network N
 - Train *hardened* network \bar{N}
 - Pick point $\bar{\boldsymbol{x}}$
 - Compare optimal δ before and after hardening
- Example: Madry defense [MMS⁺18] on a small MNIST network
- \bullet On average, hardened δ about 423% larger

- Assessing defenses:
 - $\bullet\,$ Start with network N
 - Train *hardened* network \bar{N}
 - \bullet Pick point \bar{x}
 - Compare optimal δ before and after hardening
- Example: Madry defense [MMS⁺18] on a small MNIST network
- \bullet On average, hardened δ about 423% larger
- However, smaller in some cases

Global Robustness?

Global Robustness?

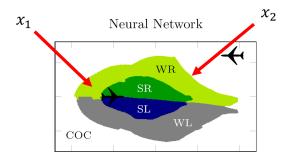
• Previous definition: for a particular input \bar{x}_0

- Previous definition: for a particular input \bar{x}_0
 - What's an acceptable δ ?

- Previous definition: for a particular input \bar{x}_0
 - What's an acceptable δ ?
 - How do you pick \bar{x}_0 ?

- Previous definition: for a particular input \bar{x}_0
 - What's an acceptable δ ?
 - How do you pick \bar{x}_0 ?
 - Can you evaluate the overall robustness?

- Previous definition: for a particular input \bar{x}_0
 - What's an acceptable δ ?
 - How do you pick \bar{x}_0 ?
 - Can you evaluate the overall robustness?



• Region boundaries: look at *confidence* instead of label

- Region boundaries: look at *confidence* instead of label
- Let p_1, p_2 be confidence levels for certain label:

$$\forall \bar{x}_1, \bar{x}_2. \quad \|\bar{x}_1 - \bar{x}_2\| \le \delta \Rightarrow |p_1 - p_2| \le \epsilon$$

- Region boundaries: look at *confidence* instead of label
- Let p_1, p_2 be confidence levels for certain label:

$$\forall \bar{x}_1, \bar{x}_2. \quad \|\bar{x}_1 - \bar{x}_2\| \le \delta \Rightarrow |p_1 - p_2| \le \epsilon$$

• Small changes to input do not change output by much

- Region boundaries: look at *confidence* instead of label
- Let p_1, p_2 be confidence levels for certain label:

$$\forall \bar{x}_1, \bar{x}_2. \quad \|\bar{x}_1 - \bar{x}_2\| \le \delta \Rightarrow |p_1 - p_2| \le \epsilon$$

- Small changes to input do not change output by much
- *Significantly* slower to compute

- Region boundaries: look at *confidence* instead of label
- Let p_1, p_2 be confidence levels for certain label:

$$\forall \bar{x}_1, \bar{x}_2. \quad \|\bar{x}_1 - \bar{x}_2\| \le \delta \Rightarrow |p_1 - p_2| \le \epsilon$$

- Small changes to input do not change output by much
- *Significantly* slower to compute
 - Double the network size

- Region boundaries: look at *confidence* instead of label
- Let p_1, p_2 be confidence levels for certain label:

$$\forall \bar{x}_1, \bar{x}_2. \quad \|\bar{x}_1 - \bar{x}_2\| \le \delta \Rightarrow |p_1 - p_2| \le \epsilon$$

- Small changes to input do not change output by much
- *Significantly* slower to compute
 - Double the network size
 - Large input regions

- Region boundaries: look at *confidence* instead of label
- Let p_1, p_2 be confidence levels for certain label:

$$\forall \bar{x}_1, \bar{x}_2. \quad \|\bar{x}_1 - \bar{x}_2\| \le \delta \Rightarrow |p_1 - p_2| \le \epsilon$$

- Small changes to input do not change output by much
- *Significantly* slower to compute
 - Double the network size
 - Large input regions
- And also still need to choose δ,ϵ

- Region boundaries: look at *confidence* instead of label
- Let p_1, p_2 be confidence levels for certain label:

$$\forall \bar{x}_1, \bar{x}_2. \quad \|\bar{x}_1 - \bar{x}_2\| \le \delta \Rightarrow |p_1 - p_2| \le \epsilon$$

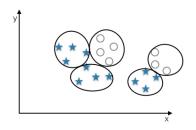
- Small changes to input do not change output by much
- Significantly slower to compute
 - Double the network size
 - Large input regions
- And also still need to choose δ,ϵ
- A compromise: a *clustering* based approach

• Use *clustering* to identify regions on which the network should be consistent

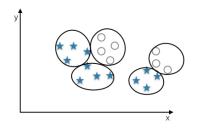
- Use *clustering* to identify regions on which the network should be consistent
 - Clustering applied to known points (e.g., training set)

- Use *clustering* to identify regions on which the network should be consistent
 - Clustering applied to known points (e.g., training set)
 - Identify centroid \bar{x}_0 and radius δ for each cluster

- Use *clustering* to identify regions on which the network should be consistent
 - Clustering applied to known points (e.g., training set)
 - Identify centroid \bar{x}_0 and radius δ for each cluster

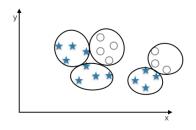


- Use *clustering* to identify regions on which the network should be consistent
 - Clustering applied to known points (e.g., training set)
 - Identify centroid \bar{x}_0 and radius δ for each cluster



• Higher degree of automation

- Use *clustering* to identify regions on which the network should be consistent
 - Clustering applied to known points (e.g., training set)
 - Identify centroid \bar{x}_0 and radius δ for each cluster



- Higher degree of automation
- Discovered an adversarial example in ACAS Xu

Table of Contents

1 Introduction

- 2 Neural Networks
- 3 The Neural Network Verification Problem
- 4 State-of-the-Art Verification Techniques

5 Reluplex







• Software generated by machine learning is becoming *widespread*

- Software generated by machine learning is becoming *widespread*
- Certifying this software is a new and exciting challenge

- Software generated by machine learning is becoming *widespread*
- Certifying this software is a new and exciting challenge
- Verification can play a key role

- Software generated by machine learning is becoming *widespread*
- Certifying this software is a new and exciting challenge
- Verification can play a key role
- The main questions:

- Software generated by machine learning is becoming *widespread*
- Certifying this software is a new and exciting challenge
- Verification can play a key role
- The main questions:
 - *How* do we verify?

- Software generated by machine learning is becoming *widespread*
- Certifying this software is a new and exciting challenge
- Verification can play a key role
- The main questions:
 - How do we verify?
 - What do we verify?

• The sound and complete approaches

• An NP-complete problem

- An NP-complete problem
- Usually based on the case splitting approach

- An NP-complete problem
- Usually based on the case splitting approach
- Can be improved with:

- An NP-complete problem
- Usually based on the case splitting approach
- Can be improved with:
 - Tighter bound derivation

- An NP-complete problem
- Usually based on the *case splitting* approach
- Can be improved with:
 - Tighter bound derivation
 - Splitting heuristics

- An NP-complete problem
- Usually based on the *case splitting* approach
- Can be improved with:
 - Tighter bound derivation
 - Splitting heuristics
 - Local optimization steps

• Trading *completeness* for *scalability*

• Trading *completeness* for *scalability*

• Discretization and exhaustive search techniques

• Trading *completeness* for *scalability*

- Discretization and exhaustive search techniques
- Correct-by-construction networks

- Trading *completeness* for *scalability*
 - Discretization and exhaustive search techniques
 - Correct-by-construction networks
- Abstraction techniques

- Trading *completeness* for *scalability*
 - Discretization and exhaustive search techniques
 - Correct-by-construction networks
- Abstraction techniques
 - Approximating the *network*

- Trading *completeness* for *scalability*
 - Discretization and exhaustive search techniques
 - Correct-by-construction networks
- Abstraction techniques
 - Approximating the *network*
 - Approximating the *input property*

Properties to Verify

- Domain-specific properties
 - Example: ACAS Xu

- Example: ACAS Xu
- Human input required a known issue in verification

- Example: ACAS Xu
- Human input required a known issue in verification

• General properties

- Example: ACAS Xu
- Human input required a known issue in verification

• General properties

Adversarial robustness

- Example: ACAS Xu
- Human input required a known issue in verification

• General properties

- Adversarial robustness
- Always desirable, regardless of networks

- Example: ACAS Xu
- Human input required a known issue in verification

• General properties

- Adversarial robustness
- Always desirable, regardless of networks
- Can we find other such properties?

- Improving *scalability*
 - Currently: linear and non-linear steps roughly independent

- Currently: linear and non-linear steps roughly independent
- Can we solve both kinds of constraints together?

- Currently: linear and non-linear steps roughly independent
- Can we solve both kinds of constraints together?
- Better SMT techniques?

- Currently: linear and non-linear steps roughly independent
- Can we solve both kinds of constraints together?
- Better SMT techniques?
- Proof certificates

- Currently: linear and non-linear steps roughly independent
- Can we solve both kinds of constraints together?
- Better SMT techniques?
- Proof certificates
 - Numerical stability is an issue

Improving scalability

- Currently: linear and non-linear steps roughly independent
- Can we solve both kinds of constraints together?
- Better SMT techniques?

• Proof certificates

- Numerical stability is an issue
- SAT answers can be checked, but what about UNSAT?

Improving scalability

- Currently: linear and non-linear steps roughly independent
- Can we solve both kinds of constraints together?
- Better SMT techniques?

• Proof certificates

- Numerical stability is an issue
- SAT answers can be checked, but what about UNSAT?
- *Replay* the solution, using *precise arithmetic*

Improving scalability

- Currently: linear and non-linear steps roughly independent
- Can we solve both kinds of constraints together?
- Better SMT techniques?

• Proof certificates

- Numerical stability is an issue
- SAT answers can be checked, but what about UNSAT?
- *Replay* the solution, using *precise arithmetic*
- Generate an externally-checkable proof certificate

• More *expressiveness*

- More *expressiveness*
 - Handle non piece-wise linear activation functions?

- More *expressiveness*
 - Handle non piece-wise linear activation functions?
- Case studies

- More *expressiveness*
 - Handle non piece-wise linear activation functions?
- Case studies
 - More extensive verification of ACAS Xu

- More *expressiveness*
 - Handle non piece-wise linear activation functions?
- Case studies
 - More extensive verification of ACAS Xu
 - Systems in which the network is just a component?

- More *expressiveness*
 - Handle non piece-wise linear activation functions?
- Case studies
 - More extensive verification of ACAS Xu
 - Systems in which the network is just a component?
 - Collaboration with various industrial partners



Thank You!





O Bastani, Y. Ioannou, L. Lampropoulos, D. Vytiniotis, A. Nori, and A. Criminisi. Measuring Neural Net Robustness with Constraints. In Proc. 30th Conf. on Neural Information Processing Systems (NIPS), 2016.



R. Bunel, I. Turksaslan, P. Torr, P. Kohli, and P. Kumar.

Piecewise Linear Neural Network Verification: A Comparative Study, 2017. Technical Report. http://arxiv.org/abs/1711.00455.



N. Carlini, G. Katz, C. Barrett, and D. Dill.

Provably Minimally-Distorted Adversarial Examples, 2018. Technical Report. http://arxiv.org/abs/1709.10207.



C. Cheng, G. Nührenberg, and H. Ruess.

Maximum Resilience of Artificial Neural Networks. In Proc. 15th Int. Symp. on Automated Technology for Verification and Analysis (ATVA), pages 251–268, 2017.



C. Cheng, G. Nührenberg, and H. Ruess.

Verification of Binarized Neural Networks, 2017. Technical Report. http://arxiv.org/abs/1710.03107.



Towards Evaluating the Robustness of Neural Networks. IEEE Symposium on Security and Privacy, 2017.



K. Dvijotham, S. Gowal, R. Stanforth, R. Arandjelovic, B. O'Donoghue, J. Uesato, and P. Kohli. Training Verified Learners with Learned Verifiers, 2018. Technical Report. http://arxiv.org/abs/1805.10265.



S. Dutta, S. Jha, S. Sankaranarayanan, and A. Tiwari. Output Range Analysis for Deep Feedforward Neural. In Proc. 10th NASA Formal Methods Symposium (NFM), pages 121–138, 2018.



R. Ehlers.

Formal Verification of Piece-Wise Linear Feed-Forward Neural Networks. In Proc. 15th Int. Symp. on Automated Technology for Verification and Analysis (ATVA), pages 269–286, 2017.



D. Gopinath, G. Katz, C. Păsăreanu, and C. Barrett.

DeepSafe: A Data-Driven Approach for Assessing Robustness of Neural Networks. In Proc. 16th Int. Symp. on Automated Technology for Verification and Analysis (ATVA), 2018. To appear.



T. Gehr, M. Mirman, D. Drachsler-Cohen, E. Tsankov, S. Chaudhuri, and M. Vechev. Al2: Safety and Robustness Certification of Neural Networks with Abstract Interpretation.

In Proc. 39th IEEE Symposium on Security and Privacy (S&P), 2018.



Formal Guarantees on the Robustness of a Classifier against Adversarial Manipulation. In Proc. 31st Conf. on Neural Information Processing Systems (NIPS), 2017.



X. Huang, M. Kwiatkowska, S. Wang, and M. Wu.

Safety Verification of Deep Neural Networks. In Proc. 29th Int. Conf. on Computer Aided Verification (CAV), pages 3–29, 2017.



J. Hull, D. Ward, and R. Zakrzewski.

Verification and Validation of Neural Networks for Safety-Critical Applications. In Proc. 21st American Control Conf. (ACC), 2002.



G. Katz, C. Barrett, D. Dill, K. Julian, and M. Kochenderfer. Reluplex: An Efficient SMT Solver for Verifying Deep Neural Networks.

In Proc. 29th Int. Conf. on Computer Aided Verification (CAV), pages 97-117, 2017.



G. Katz, C. Barrett, D. Dill, K. Julian, and M Kochenderfer.

Towards Proving the Adversarial Robustness of Deep Neural Networks. In Proc. 1st Workshop on Formal Verification of Autonomous Vehicles (FVAV), pages 19–26, 2017.



An Approach to Reachability Analysis for Feed-Forward ReLU Neural Networks, 2017. Technical Report. http://arxiv.org/abs/1706.07351.



A. Madry, A. Makelov, L. Schmidt, D. Tsipras, and A. Vladu. Towards Deep Learning Models Resistant to Adversarial Attacks. Proc. 6th Int. Conf. on Learning Representations (ICLR), 2018.



N. Narodytska, S. Kasiviswanathan, L. Ryzhyk, M. Sagiv, and T. Walsh. Verifying Properties of Binarized Deep Neural Networks. In *Proc. 32nd AAAI Conf. on Artificial Intelligence (AAAI)*, pages 6615–6624, 2018.



L. Pulina and A. Tacchella.

An Abstraction-Refinement Approach to Verification of Artificial Neural Networks. In Proc. 22nd Int. Conf. on Computer Aided Verification (CAV), pages 243–257, 2010.



W. Ruan, X. Huang, and M. Kwiatkowska.

Reachability Analysis of Deep Neural Networks with Provable Guarantees. In Proc. 27th Int. Joint Conf. on Artificial Intelligence (IJCAI), 2018.



A. Raghunathan, J. Steinhardt, and P. Liang. Certified Defenses against Adversarial Examples.

In Proc. 6th Int. Conf. on Learning Representations (ICLR), 2018.

 W. Ruan, M. Wu, Y. Sun, X. Huang, D. Kroening, and M. Kwiatkowska.
 Global Robustness Evaluation of Deep Neural Networks with Provable Guarantees for L0 Norm, 2018. Technical Report. http://arxiv.org/abs/1804.05805.



V. Tjeng and R. Tedrake.

Evaluating Robustness of Neural Networks with Mixed Integer Programming, 2017. Technical Report. http://arxiv.org/abs/1711.07356.

S. Wang, K. Pei, J. Whitehouse, J. Yang, and S. Jana. Formal Security Analysis of Neural Networks using Symbolic Intervals, 2018. Technical Report. http://arxiv.org/abs/1804.10829.



T. Weng, H. Zhang, H. Chen, Z. Song, C. Hsieh, D. Boning, I. Dhillon, and L. Daniel. Towards Fast Computation of Certified Robustness for ReLU Networks. In *Proc. 35th Int. Conf. on Machine Learning (ICML)*, 2018.



W. Xiang, H. Tran, and T. Johnson.