## A. Proof of Theorem 1 and its corollaries

Theorem 1. Let $N, m, k \in \mathbb{N}$ be integers, such that $k \in(N / 2, N]$. Let $\alpha=\frac{N-k}{N}<\frac{1}{2}$ be the proportion of corrupted sources. Assume that $\mathcal{H}$ has the uniform convergence property with rate function $s$. Then there exists a learner $\mathcal{L}$ : $(\mathcal{X} \times \mathcal{Y})^{N \times m} \rightarrow \mathcal{H}$ with the following two properties.
(a) Let $G$ be a fixed subset of $[N]$ of size $|G|=k$. For $S^{\prime}=\left\{S_{1}^{\prime}, \ldots, S_{N}^{\prime}\right\} \stackrel{i . i . d .}{\sim} \mathcal{D}$, with probability at least $1-\delta$ over the sampling of $S^{\prime}$ :

$$
\begin{equation*}
\mathcal{R}\left(\mathcal{L}\left(\mathcal{A}\left(S^{\prime}\right)\right)\right)-\min _{h \in \mathcal{H}} \mathcal{R}(h) \leq 2 s\left(k m, \frac{\delta}{2}, S_{G}\right)+6 \alpha \max _{i \in[N]} s\left(m, \frac{\delta}{2 N}, S_{i}\right) \tag{22}
\end{equation*}
$$

uniformly against all fixed-set adversaries with preserved set $G$, where $S=\left\{S_{1}, \ldots, S_{N}\right\}=\mathcal{A}\left(S^{\prime}\right)$ is the dataset modified the adversary and $S_{G}=\cup_{i \in G} S_{i}$ is the set of all uncorrupted data.
(b) For $S^{\prime}=\left\{S_{1}^{\prime}, \ldots, S_{N}^{\prime}\right\} \stackrel{\text { i.i.d. }}{\sim} \mathcal{D}$, with probability at least $1-\delta$ over the sampling of $S^{\prime}$ :

$$
\begin{equation*}
\mathcal{R}\left(\mathcal{L}\left(\mathcal{A}\left(S^{\prime}\right)\right)\right)-\min _{h \in \mathcal{H}} \mathcal{R}(h) \leq 2 s\left(k m, \frac{\delta}{2\binom{N}{k}}, S_{G}\right)+6 \alpha \max _{i \in[N]} s\left(m, \frac{\delta}{2 N}, S_{i}\right) \tag{23}
\end{equation*}
$$

uniformly against all flexible-set adversaries with preserved size $k$, where $S=\left\{S_{1}, \ldots, S_{N}\right\}=\mathcal{A}\left(S^{\prime}\right)$ is the dataset returned by the adversary, $G$ is the set of sources not modified by the adversary and $S_{G}=\cup_{i \in G} S_{i}$ is the set of all uncorrupted data.

Proof. Denote by $S_{i}^{\prime}=\left\{\left(x_{i, 1}^{\prime}, y_{i, 1}^{\prime}\right), \ldots,\left(x_{i, m}^{\prime}, y_{i, m}^{\prime}\right)\right\}$ for $i=1, \ldots, N$ the initial datasets and by $S_{i}=$ $\left\{\left(x_{i, 1}, y_{i, 1}\right), \ldots,\left(x_{i, m}, y_{i, m}\right)\right\}$ for $i=1, \ldots, N$ the datasets after the modifications of the adversary. As explained in the main body of the paper, we denote by:

$$
\begin{equation*}
\widehat{\mathcal{R}}_{i}(h)=\frac{1}{m} \sum_{j=1}^{m} \ell\left(h\left(x_{i, j}\right), y_{i, j}\right) \tag{24}
\end{equation*}
$$

the empirical risk of any hypothesis $h \in \mathcal{H}$ on the dataset $S_{i}$ and by:

$$
\begin{equation*}
d_{\mathcal{H}}\left(S_{i}, S_{j}\right)=\sup _{h \in \mathcal{H}}\left|\widehat{\mathcal{R}}_{i}(h)-\widehat{\mathcal{R}}_{j}(h)\right| \tag{25}
\end{equation*}
$$

the empirical discrepancy between the datasets $S_{i}$ and $S_{j}$.
We show that a learner that first runs a certain filtering algorithm (Algorithm 1) based on the discrepancy metric and then performs empirical risk minimization on the remaining data to compute a hypothesis satisfies the properties stated in the theorem. The full algorithm for the learner is therefore given in Algorithm 2.
(a) The key idea of the proof is that the clean sources are close to each other with high probability, so they get selected when running Algorithm 1. On the other hand, if a bad source has been selected, it must be close to at least one of the good sources, so it can not have too bad an effect on the empirical risk.

```
Algorithm 1
input Datasets }\mp@subsup{S}{1}{},\ldots,\mp@subsup{S}{N}{
    Initialize T = {} // trusted sources
    for i=1,\ldots,N do
        if d\mathcal{H}}(\mp@subsup{S}{i}{},\mp@subsup{S}{j}{})\leqs(m,\frac{\delta}{2N},\mp@subsup{S}{i}{})+s(m,\frac{\delta}{2N},\mp@subsup{S}{j}{})
                for at least \lfloor\frac{N}{2}\rfloor\mathrm{ values of }j\not=i,\mathrm{ then}
            T=T\cup{i}
        end if
    end for
output }\mp@subsup{\bigcup}{i\inT}{}\mp@subsup{S}{i}{}\quad// indices of the trusted source
```

```
Algorithm 2
input Datasets \(S_{1}, \ldots, S_{N}\)
    Run Algorithm 1 to compute \(S_{\mathrm{T}}=\bigcup_{i \in \mathrm{~T}} S_{i}\)
    Compute \(h^{\mathcal{A}}=\operatorname{argmin}_{h \in \mathcal{H}} \frac{1}{\left|S_{\mathrm{T}}\right|} \sum_{(x, y) \in S_{\mathrm{T}}} \ell(h(x), y) \quad\) //empirical risk minimizer over all trusted sources
output \(h^{\mathcal{A}}\)
```

For all $i \in G$, let $\mathcal{E}_{i}$ be the event that:

$$
\begin{equation*}
\sup _{h \in \mathcal{H}}\left|\mathcal{R}(h)-\widehat{\mathcal{R}}_{i}(h)\right| \leq s\left(m, \frac{\delta}{2 N}, S_{i}\right) . \tag{26}
\end{equation*}
$$

Further, let $\mathcal{E}_{G}$ be the event that:

$$
\begin{equation*}
\sup _{h \in \mathcal{H}}\left|\mathcal{R}(h)-\widehat{\mathcal{R}}_{G}(h)\right| \leq s\left(k m, \frac{\delta}{2}, S_{G}\right) \tag{27}
\end{equation*}
$$

where

$$
\widehat{\mathcal{R}}_{G}(h)=\frac{1}{k m} \sum_{i \in G} \sum_{j=1}^{m} \ell\left(h\left(x_{i, j}\right), y_{i, j}\right) .
$$

Denote by $\mathcal{E}_{i}^{c}$ and $\mathcal{E}_{G}^{c}$ the complements of these events. Then we know that $\mathbb{P}\left(\mathcal{E}_{G}^{c}\right) \leq \frac{\delta}{2}$, and $\mathbb{P}\left(\mathcal{E}_{i}^{c}\right) \leq \frac{\delta}{2 N}$ for all $i \in G$. Therefore, if $\mathcal{E}=\mathcal{E}_{G} \wedge\left(\wedge_{i \in G} \mathcal{E}_{i}\right)$, we have:

$$
\begin{equation*}
\mathbb{P}\left(\mathcal{E}^{c}\right)=\mathbb{P}\left(\mathcal{E}_{G}^{c} \vee\left(\vee_{i \in G} \mathcal{E}_{i}^{c}\right)\right) \leq \mathbb{P}\left(\mathcal{E}_{G}^{c}\right)+\sum_{i \in G} \mathbb{P}\left(\mathcal{E}_{i}^{c}\right) \leq \frac{\delta}{2}+k \frac{\delta}{2 N} \leq \delta \tag{28}
\end{equation*}
$$

Hence, the probability of the event $\mathcal{E}$ that all of (26) and (27) hold, is at least $1-\delta$. We now show that under the event $\mathcal{E}$, Algorithm 2 returns a hypothesis that satisfies the condition in (a).

Indeed, fix an arbitrary fixed-set adversary $\mathcal{A}$ with preserved set $G$. Whenever $\mathcal{E}$ holds, for all $i, j \in G$ we have:

$$
\begin{align*}
d_{\mathcal{H}}\left(S_{i}, S_{j}\right)=\sup _{h \in \mathcal{H}}\left(\left|\widehat{\mathcal{R}}_{i}(h)-\widehat{\mathcal{R}}_{j}(h)\right|\right) & \leq \sup _{h \in \mathcal{H}}\left(\left|\widehat{\mathcal{R}}_{i}(h)-\mathcal{R}(h)\right|\right)+\sup _{h \in \mathcal{H}}\left(\left|\mathcal{R}(h)-\widehat{\mathcal{R}}_{j}(h)\right|\right) \\
& \leq s\left(m, \frac{\delta}{2 N}, S_{i}\right)+s\left(m, \frac{\delta}{2 N}, S_{j}\right) . \tag{29}
\end{align*}
$$

Now since $k \geq\left\lfloor\frac{N}{2}\right\rfloor+1$, we get that $G \subseteq \mathrm{~T}$. Moreover, for any $i \in \mathrm{~T} \backslash G$, there exists at least one $j \in G$, such that $d_{\mathcal{H}}\left(S_{i}, S_{j}\right) \leq s\left(m, \frac{\delta}{2 N}, S_{i}\right)+s\left(m, \frac{\delta}{2 N}, S_{j}\right)$. For any $i \in \mathrm{~T} \backslash G$, denote by $f(i)$ the smallest such $j$. Therefore, for any $i \in(\mathrm{~T} \backslash G):$

$$
\begin{align*}
\left|\widehat{\mathcal{R}}_{i}(h)-\mathcal{R}(h)\right| \leq\left|\widehat{\mathcal{R}}_{i}-\widehat{\mathcal{R}}_{f(i)}(h)\right|+\left|\widehat{\mathcal{R}}_{f(i)}(h)-\mathcal{R}(h)\right| & \leq d_{\mathcal{H}}\left(S_{i}, S_{f(i)}\right)+s\left(m, \frac{\delta}{2 N}, S_{f(i)}\right)  \tag{30}\\
& \leq s\left(m, \frac{\delta}{2 N}, S_{i}\right)+2 s\left(m, \frac{\delta}{2 N}, S_{f(i)}\right) \tag{31}
\end{align*}
$$

Denote by

$$
\begin{equation*}
\widehat{\mathcal{R}}_{\mathrm{T}}(h)=\frac{1}{|\mathrm{~T}|} \sum_{i \in \mathrm{~T}} \widehat{\mathcal{R}}_{i}(h)=\frac{1}{\left|S_{\mathrm{T}}\right|} \sum_{(x, y) \in S_{\mathrm{T}}} \ell(h(x), y) \tag{32}
\end{equation*}
$$

the loss over all the trusted data. Then for any $h \in \mathcal{H}$ we have:

$$
\begin{align*}
\left|\widehat{\mathcal{R}}_{\mathrm{T}}(h)-\mathcal{R}(h)\right| & \leq \frac{1}{|\mathrm{~T}| m}\left(\left|\sum_{i \in G} \sum_{l=1}^{m}\left(\ell\left(h\left(x_{i, l}\right), y_{i, l}\right)-\mathcal{R}(h)\right)\right|+\sum_{i \in(\mathrm{~T} \backslash G)}\left|\sum_{l=1}^{m}\left(\ell\left(h\left(x_{i, l}\right), y_{i, l}\right)-\mathcal{R}(h)\right)\right|\right)  \tag{33}\\
& =\frac{k}{|\mathrm{~T}|}\left|\widehat{\mathcal{R}}_{G}(h)-\mathcal{R}(h)\right|+\frac{1}{|\mathrm{~T}|} \sum_{i \in(\mathrm{~T} \backslash G)}\left|\widehat{\mathcal{R}}_{i}(h)-\mathcal{R}(h)\right| \tag{34}
\end{align*}
$$

$$
\begin{align*}
& \leq \frac{k}{|\mathrm{~T}|} s\left(k m, \frac{\delta}{2}, S_{G}\right)+\frac{1}{|\mathrm{~T}|} \sum_{i \in(\mathrm{~T} \backslash G)}\left|\widehat{\mathcal{R}}_{i}(h)-\mathcal{R}(h)\right|  \tag{35}\\
& \leq \frac{k}{|\mathrm{~T}|} s\left(k m, \frac{\delta}{2}, S_{G}\right)+\frac{1}{|\mathrm{~T}|} \sum_{i \in(\mathrm{~T} \backslash G)}\left(s\left(m, \frac{\delta}{2 N}, S_{i}\right)+2 s\left(m, \frac{\delta}{2 N}, S_{f(i)}\right)\right)  \tag{36}\\
& \leq \frac{k}{|\mathrm{~T}|} s\left(k m, \frac{\delta}{2}, S_{G}\right)+3 \frac{|\mathrm{~T}|-k}{|\mathrm{~T}|} \max _{i \in[N]} s\left(m, \frac{\delta}{2 N}, S_{i}\right)  \tag{37}\\
& \leq s\left(k m, \frac{\delta}{2}, S_{G}\right)+3 \frac{N-k}{N} \max _{i \in[N]} s\left(m, \frac{\delta}{2 N}, S_{i}\right) \tag{38}
\end{align*}
$$

Finally, let $h^{*}=\operatorname{argmin}_{h \in \mathcal{H}} \mathcal{R}(h)$ and $h^{\mathcal{A}}=\mathcal{L}\left(\mathcal{A}\left(S^{\prime}\right)\right)=\operatorname{argmin}_{h \in \mathcal{H}} \widehat{\mathcal{R}}_{\mathrm{T}}(h)$. Then:

$$
\begin{align*}
\mathcal{R}\left(h^{\mathcal{A}}\right)-\mathcal{R}\left(h^{*}\right)=\left(\mathcal{R}\left(h^{\mathcal{A}}\right)-\widehat{\mathcal{R}}_{\mathrm{T}}\left(h^{\mathcal{A}}\right)\right)+\left(\widehat{\mathcal{R}}_{\mathrm{T}}\left(h^{\mathcal{A}}\right)-\mathcal{R}\left(h^{*}\right)\right) \leq\left(\mathcal{R}\left(h^{\mathcal{A}}\right)-\widehat{\mathcal{R}}_{\mathrm{T}}\left(h^{\mathcal{A}}\right)\right)+\left(\widehat{\mathcal{R}}_{\mathrm{T}}\left(h^{*}\right)-\mathcal{R}\left(h^{*}\right)\right) \\
\leq 2 \sup _{h \in \mathcal{H}}\left|\widehat{\mathcal{R}}_{\mathrm{T}}(h)-\mathcal{R}(h)\right| \tag{39}
\end{align*}
$$

Since we showed this result for an arbitrary fixed-set adversary with preserved set $G$, the result follows.
(b) The crucial difference in the case of the flexible-set adversary is that the set $G$ is chosen after the clean data is observed. We thus need concentration results for all of the subsets of $[N]$ of size $k$, as well as all individual sources.
For all $i \in[N]$, let $\mathcal{E}_{i}$ be the event that:

$$
\begin{equation*}
\sup _{h \in \mathcal{H}}\left|\mathcal{R}(h)-\widehat{\mathcal{R}}_{i}^{\prime}(h)\right| \leq s\left(m, \frac{\delta}{2 N}, S_{i}^{\prime}\right) \tag{41}
\end{equation*}
$$

where

$$
\begin{equation*}
\widehat{\mathcal{R}}_{i}^{\prime}=\frac{1}{m} \sum_{j=1}^{m} \ell\left(h\left(x_{i, j}^{\prime}\right), y_{i, j}^{\prime}\right) \tag{42}
\end{equation*}
$$

Further, for any $A \subseteq[N]$ of size $|A|=k$, let $\mathcal{E}_{A}$ be the event that:

$$
\begin{equation*}
\sup _{h \in \mathcal{H}}\left|\mathcal{R}(h)-\widehat{\mathcal{R}}_{A}^{\prime}(h)\right| \leq s\left(k m, \frac{\delta}{2\binom{N}{k}}, S_{A}^{\prime}\right) \tag{43}
\end{equation*}
$$

where $S_{A}^{\prime}=\cup_{i \in A} S_{i}^{\prime}$ and

$$
\begin{equation*}
\widehat{\mathcal{R}}_{A}^{\prime}(h)=\frac{1}{k m} \sum_{i \in A} \sum_{l=1}^{m} \ell\left(h\left(x_{i, l}^{\prime}\right), y_{i, l}^{\prime}\right) \tag{44}
\end{equation*}
$$

Then we know that $\mathbb{P}\left(\mathcal{E}_{i}^{c}\right) \leq \frac{\delta}{2 N}$ for all $i \in[N]$ and $\mathbb{P}\left(\mathcal{E}_{G}^{c}\right) \leq \frac{\delta}{2\binom{N}{k}}$ for all $A \subseteq[N]$ with $|A|=k$. Therefore, if $\mathcal{E}=\left(\wedge_{A} \mathcal{E}_{A}\right) \wedge\left(\wedge_{i \in[N]} \mathcal{E}_{i}\right)$, we have:

$$
\begin{equation*}
\mathbb{P}\left(\mathcal{E}^{c}\right)=\mathbb{P}\left(\left(\vee_{A} \mathcal{E}_{A}^{c}\right) \vee\left(\vee_{i \in[N]} \mathcal{E}_{i}^{c}\right)\right) \leq \sum_{A} \mathbb{P}\left(\mathcal{E}_{A}^{c}\right)+\sum_{i \in[N]} \mathbb{P}\left(\mathcal{E}_{i}^{c}\right) \leq\binom{ N}{k} \frac{\delta}{2\binom{N}{k}}+N \frac{\delta}{2 N}=\delta \tag{45}
\end{equation*}
$$

Hence, the probability of the event $\mathcal{E}$ that all of (41) and (43) hold, is at least $1-\delta$. In particular, under $\mathcal{E}$ :

$$
\begin{equation*}
\sup _{h \in \mathcal{H}}\left|\mathcal{R}(h)-\widehat{\mathcal{R}}_{G}(h)\right|=\sup _{h \in \mathcal{H}}\left|\mathcal{R}(h)-\widehat{\mathcal{R}}_{G}^{\prime}(h)\right| \leq s\left(k m, \frac{\delta}{2\binom{N}{k}}, S_{G}^{\prime}\right)=s\left(k m, \frac{\delta}{2\binom{N}{k}}, S_{G}\right) \tag{46}
\end{equation*}
$$

and

$$
\begin{equation*}
\sup _{h \in \mathcal{H}}\left|\mathcal{R}(h)-\widehat{\mathcal{R}}_{i}(h)\right|=\sup _{h \in \mathcal{H}}\left|\mathcal{R}(h)-\widehat{\mathcal{R}}_{i}^{\prime}(h)\right| \leq s\left(m, \frac{\delta}{2 N}, S_{i}^{\prime}\right)=s\left(m, \frac{\delta}{2 N}, S_{i}\right) \tag{47}
\end{equation*}
$$

for all $i \in G$.
Now, for any flexible-set adversary with preserved size $k$, the same argument as in (a) shows that:

$$
\begin{equation*}
\mathcal{R}\left(h^{\mathcal{A}}\right)-\mathcal{R}\left(h^{*}\right) \leq 2 s\left(k m, \frac{\delta}{2\binom{N}{k}}, S_{G}\right)+6 \frac{N-k}{N} \max _{i \in[N]} s\left(m, \frac{\delta}{2 N}, S_{i}\right) \tag{48}
\end{equation*}
$$

holds under the event $\mathcal{E}$.
We now show how to obtain data-dependent guarantees, via the notion of Rademacher complexity. Let

$$
\begin{equation*}
\mathfrak{R}_{S}(\ell \circ \mathcal{H})=\mathbb{E}_{\sigma}\left(\sup _{h \in \mathcal{H}} \frac{1}{n} \sum_{i=1}^{n} \sigma_{i} \ell\left(h\left(x_{i}\right), y_{i}\right)\right) \tag{49}
\end{equation*}
$$

be the Rademacher complexity of $\mathcal{H}$ with respect to the loss function $\ell$ on a sample $S=\left\{\left(x_{1}, y_{1}\right), \ldots,\left(x_{n}, y_{n}\right)\right\}$. Let $S_{G}=\cup_{i \in G} S_{i}, \mathfrak{R}_{i}=\mathfrak{R}_{S_{i}}(\ell \circ \mathcal{H})$ and $\mathfrak{R}_{G}=\mathfrak{R}_{S_{G}}(\ell \circ \mathcal{H})$. Then we have:
Corollary 2. In the setup of Theorem 1, against a fixed-set adversary, it holds that

$$
\begin{equation*}
\mathcal{R}\left(\mathcal{L}\left(\mathcal{A}\left(S^{\prime}\right)\right)\right)-\min _{h \in \mathcal{H}} \mathcal{R}(h) \leq 4 \Re_{G}+6 \sqrt{\frac{\log \left(\frac{4}{\delta}\right)}{2 k m}}+\alpha\left(18 \sqrt{\frac{\log \left(\frac{4 N}{\delta}\right)}{2 m}}+12 \max _{i \in[N]} \Re_{i}\right) \tag{50}
\end{equation*}
$$

Proof. We use the standard generalization bound based on Rademacher complexity. Assume that $S=$ $\left\{\left(x_{1}, y_{1}\right), \ldots,\left(x_{n}, y_{n}\right)\right\} \sim \mathcal{D}$, then with probability at least $1-\delta$ over the data (Mohri et al., 2018):

$$
\begin{equation*}
\sup _{h \in \mathcal{H}}\left|\mathbb{E}(\ell(h(x), y))-\frac{1}{n} \sum_{i=1}^{n} \ell\left(h\left(x_{i}\right), y_{i}\right)\right| \leq 2 \mathfrak{R}_{S}(\ell \circ \mathcal{H})+3 \sqrt{\frac{\log \left(\frac{2}{\delta}\right)}{2 n}} . \tag{51}
\end{equation*}
$$

Substituting into the result of Theorem 1 gives the result.
Corollary 3. In the setup of Theorem 1, against a flexible-set adversary, it holds that

$$
\begin{equation*}
\mathcal{R}\left(\mathcal{L}\left(\mathcal{A}\left(S^{\prime}\right)\right)\right)-\min _{h \in \mathcal{H}} \mathcal{R}(h) \leq 4 \mathfrak{R}_{G}+12 \alpha \max _{i \in[N]} \mathfrak{R}_{i}+\widetilde{\mathcal{O}}\left(\frac{\sqrt[4]{\alpha}}{\sqrt{m}}\right) \tag{52}
\end{equation*}
$$

Proof. Using the concentration result from Corollary 2 and $\binom{N}{k}=\binom{N}{(1-\alpha) N}=\binom{N}{\alpha N} \leq 2^{H(\alpha) N}$, where $H(p)=$ $-p \log _{2}(p)-(1-p) \log _{2}(1-p)$ is the binary entropy function, we obtain:

$$
\begin{align*}
\mathcal{R}\left(\mathcal{L}\left(\mathcal{A}\left(S^{\prime}\right)\right)\right)-\min _{h \in \mathcal{H}} \mathcal{R}(h) & \leq 4 \Re_{G}+6 \sqrt{\frac{\log \left(\frac{4\binom{N}{k}}{2 k m}\right)}{2 m}}+\alpha\left(18 \sqrt{\frac{\log \left(\frac{4 N}{\delta}\right)}{2 m}}+12 \max _{i \in[N]} \mathfrak{R}_{i}\right)  \tag{53}\\
& =4 \Re_{G}+6 \sqrt{\frac{\log \left(\binom{N}{k}\right)}{2 k m}+\frac{\log \left(\frac{4}{\delta}\right)}{2 k m}}+\alpha\left(18 \sqrt{\frac{\log \left(\frac{4 N}{\delta}\right)}{2 m}}+12 \max _{i \in[N]} \mathfrak{R}_{i}\right)  \tag{54}\\
& \leq 4 \Re_{G}+6 \sqrt{\frac{H(\alpha) N \log (2)}{2(1-\alpha) N m}+\frac{\log \left(\frac{4}{\delta}\right)}{2(1-\alpha) N m}}+\alpha\left(18 \sqrt{\frac{\log \left(\frac{4 N}{\delta}\right)}{2 m}}+12 \max _{i \in[N]} \Re_{i}\right)  \tag{55}\\
& \leq 4 \Re_{G}+12 \alpha \max _{i \in[N]} \Re_{i}+\widetilde{\mathcal{O}}\left(\frac{\sqrt[4]{\alpha}}{\sqrt{m}}\right) \tag{56}
\end{align*}
$$

where for the last inequality we used $H(\alpha) \leq 2 \sqrt{\alpha(1-\alpha)}, 1-\alpha \in\left(\frac{1}{2}, 1\right]$ and $\sqrt[4]{\alpha}>\alpha$.
For the case of binary classifiers, we also provide a simpler bound in terms of the VC dimension of $\mathcal{H}$.

Corollary 4. Assume that $Y=\{-1,1\}$ and that $\mathcal{H}$ has finite $V C$-dimension $d$. Then:
(a) In the case of the fixed-set adversary there exists a universal constant $C$, such that:

$$
\begin{equation*}
\mathcal{R}\left(\mathcal{L}\left(\mathcal{A}\left(S^{\prime}\right)\right)\right)-\min _{h \in \mathcal{H}} \mathcal{R}(h) \leq 2 C \sqrt{\frac{d}{k m}}+2 \sqrt{\frac{2 \log \left(\frac{4}{\delta}\right)}{k m}}+\alpha\left(6 C \sqrt{\frac{d}{m}}+6 \sqrt{\frac{2 \log \left(\frac{4 N}{\delta}\right)}{m}}\right) \tag{57}
\end{equation*}
$$

(b) In the case of the flexible-set adversary:

$$
\begin{equation*}
\mathcal{R}\left(\mathcal{L}\left(\mathcal{A}\left(S^{\prime}\right)\right)\right)-\min _{h \in \mathcal{H}} \mathcal{R}(h) \leq \mathcal{O}\left(\sqrt{\frac{d}{k m}}+\frac{\sqrt[4]{\alpha}}{\sqrt{m}}+\alpha \sqrt{\frac{d}{m}}+\alpha \sqrt{\frac{\log (N)}{m}}\right) \tag{58}
\end{equation*}
$$

Proof. (a) Whenever $\mathcal{H}$ is of finite VC-dimension $d$, there exists a constant $C$, such that the following generalization bound holds (Bousquet et al., 2004):

$$
\begin{equation*}
\sup _{h \in \mathcal{H}}\left|\mathbb{E}(\ell(h(x), y))-\frac{1}{n} \sum_{i=1}^{n} \ell\left(h\left(x_{i}\right), y_{i}\right)\right| \leq C \sqrt{\frac{d}{n}}+\sqrt{\frac{2 \log \left(\frac{2}{\delta}\right)}{n}} \tag{59}
\end{equation*}
$$

and hence $\mathcal{H}$ has the uniform convergence property with rate function $s=C \sqrt{\frac{d}{n}}+\sqrt{\frac{2 \log \left(\frac{2}{\delta}\right)}{n}}$. Substituting into the result of Theorem 1 gives the result.
(b) Using the concentration result from (a) and $\binom{N}{k}=\binom{N}{(1-\alpha) N}=\binom{N}{\alpha N} \leq 2^{H(\alpha) N}$, where $H(p)=-p \log _{2}(p)-(1-$ p) $\log _{2}(1-p)$ is the binary entropy function, we obtain:

$$
\begin{align*}
\mathcal{R}\left(\mathcal{L}\left(\mathcal{A}\left(S^{\prime}\right)\right)\right)-\min _{h \in \mathcal{H}} \mathcal{R}(h) & \leq 2 C \sqrt{\frac{d}{k m}}+2 \sqrt{\frac{2 \log \left(\frac{4\binom{N}{k}}{k m}\right)}{k m}}+\alpha\left(6 C \sqrt{\frac{d}{m}}+6 \sqrt{\frac{2 \log \left(\frac{4 N}{\delta}\right)}{m}}\right)  \tag{60}\\
& =2 C \sqrt{\frac{d}{k m}}+2 \sqrt{\frac{2 \log \left(\binom{N}{k}\right)}{k m}+\frac{2 \log \left(\frac{4}{\delta}\right)}{k m}}+\alpha\left(6 C \sqrt{\frac{d}{m}}+6 \sqrt{\frac{2 \log \left(\frac{4 N}{\delta}\right)}{m}}\right)  \tag{61}\\
& \leq 2 C \sqrt{\frac{d}{k m}}+2 \sqrt{\frac{2 H(\alpha) N \log (2)}{(1-\alpha) N m}+\frac{2 \log \left(\frac{4}{\delta}\right)}{(1-\alpha) N m}}+\alpha\left(6 C \sqrt{\frac{d}{m}}+6 \sqrt{\frac{2 \log \left(\frac{4 N}{\delta}\right)}{m}}\right) \\
& \leq \mathcal{O}\left(\sqrt{\frac{d}{k m}}+\frac{\sqrt[4]{\alpha}}{\sqrt{m}}+\alpha \sqrt{\frac{d}{m}}+\alpha \sqrt{\frac{\log (N)}{m}}\right) \tag{62}
\end{align*}
$$

where for the last inequality we used $H(\alpha) \leq 2 \sqrt{\alpha(1-\alpha)}$ and $1-\alpha \in\left(\frac{1}{2}, 1\right]$.

## B. Proof of Theorem 2

Theorem 2. Let $\mathcal{H}$ be a non-trivial hypothesis space. Let $m$ and $N$ be any positive integers and let $G$ be a fixed subset of $[N]$ of size $k \in\{1, \ldots, N-1\}$. Let $\mathcal{L}:(\mathcal{X} \times \mathcal{Y})^{N \times m} \rightarrow \mathcal{H}$ be a multi-source learner that acts by merging the data from all sources and then calling a single-source learner. Let $S^{\prime} \in(\mathcal{X} \times \mathcal{Y})^{N \times m}$ be drawn i.i.d. from $\mathcal{D}$. Then there exists a distribution $\mathcal{D}$ with $\min _{h \in \mathcal{H}} \mathcal{R}(h)=0$ and a fixed-set adversary $\mathcal{A}$ with index set $G$, such that:

$$
\begin{equation*}
\mathbb{P}_{S^{\prime} \sim \mathcal{D}}\left(\mathcal{R}\left(\mathcal{L}\left(\mathcal{A}\left(S^{\prime}\right)\right)>\frac{\alpha}{8(1-\alpha)}\right)>\frac{1}{20}\right. \tag{64}
\end{equation*}
$$

where $\alpha=\frac{N-k}{N}$ is the power of the adversary.
We use a similar proof technique as in the lower bound results in (Bshouty et al., 2002) and in the classic sample complexity lower bound for binary classification, e.g. Theorem 3.20 in (Mohri et al., 2018). An overview is as follows. Consider a distribution on $\mathcal{X}$ that has support only at two points - the common point $x_{1}$ and the rare point $x_{2}$. Take $\mathbb{P}\left(x_{2}\right)=\mathcal{O}\left(\frac{\alpha}{1-\alpha}\right)$. Then the expected number of occurrences of the point $x_{2}$ in $G$ is $\mathcal{O}\left(\frac{\alpha}{1-\alpha}(1-\alpha) N m\right)=\mathcal{O}(\alpha N m)$. Thus, one can show that with constant probability the number of $x_{2}$ 's in $G$ is at most $\alpha N m$ and hence the adversary (that has access to exactly $\alpha N m$ points in total) can insert the same number of $x_{2}$ 's, but wrongly labelled, into the final dataset. Therefore, based on the union of the corrupted datasets, no algorithm can guess with probability greater than $1 / 2$ what the true label of $x_{2}$ was.

Proof. We prove that there exists a distribution $\mathcal{D}$ on $\mathcal{X}$ and a labelling function $f \in \mathcal{H}$, such that the resulting joint distribution on $\mathcal{X} \times \mathcal{Y}$, defined by $x \sim \mathcal{D}$ and $y=f(x)$, satisfies the desired property.
Without loss of generality, let $G=[1,2, \ldots, k]$. Since $\mathcal{H}$ is non-trivial, there exist $h_{1}, h_{2} \in \mathcal{H}$ and $x_{1}, x_{2} \in \mathcal{X}$, such that $h_{1}\left(x_{1}\right)=h_{2}\left(x_{1}\right)$, while $h_{1}\left(x_{2}\right)=1$, but $h_{2}\left(x_{2}\right)=-1$. Consider the following distribution on $\mathcal{X}$ :

$$
\begin{equation*}
\mathbb{P}_{\mathcal{D}}\left(x_{1}\right)=1-4 \epsilon \quad \text { and } \quad \mathbb{P}_{\mathcal{D}}\left(x_{2}\right)=4 \epsilon \tag{65}
\end{equation*}
$$

where $\epsilon=\frac{1}{8} \frac{\alpha}{1-\alpha}$. Assume that the points are labelled by a function $f \in \mathcal{H}$ (to be chosen later as either $h_{1}$ or $h_{2}$ ). Denote the initial uncorrupted collection of datasets by $S^{\prime}=\left(S_{1}^{\prime}, \ldots, S_{N}^{\prime}\right)$, with $S_{i}^{\prime}=\left\{\left(x_{i, 1}^{\prime}, f\left(x_{i, 1}^{\prime}\right)\right), \ldots,\left(x_{i, m}^{\prime}, f\left(x_{i, m}^{\prime}\right)\right)\right\}$ and $x_{i, j}^{\prime}$ being i.i.d. samples from $\mathcal{D}$.
First we show that with constant probability the point $x_{2}$ appears at most $\alpha N m$ times in $G$. Indeed, let $C$ be this number of appearances. Then $C$ is a binomial random variable with probability of success $4 \epsilon$ and number of trials $(1-\alpha) N m$. Therefore, by the Chernoff bound:

$$
\begin{equation*}
\mathbb{P}_{S^{\prime}}(C \geq \alpha N m)=\mathbb{P}_{S^{\prime}}(C \geq(1+1) 4 \epsilon(1-\alpha) N m) \leq e^{-\frac{\alpha N m}{6}} \leq e^{-1 / 6}<\frac{17}{20} \tag{66}
\end{equation*}
$$

and so:

$$
\begin{equation*}
\mathbb{P}_{S^{\prime}}(C \leq \alpha N m)>\frac{3}{20} \tag{67}
\end{equation*}
$$

Now consider the following policy for the fixed-set adversary $\mathcal{A}^{s}: S^{\prime} \rightarrow S$. For any index $i \in[N]$ the adversary replaces $S_{i}^{\prime}=\left\{\left(x_{i, 1}^{\prime}, f\left(x_{i, 1}^{\prime}\right)\right), \ldots,\left(x_{i, m}^{\prime}, f\left(x_{i, m}^{\prime}\right)\right)\right\}$ with a dataset $S_{i}=\left\{\left(x_{i, 1}, y_{i, 1}\right) \ldots,\left(x_{i, m}, y_{i, m}\right)\right\}$, such that:

$$
\left(x_{i, j}, y_{i, j}\right)= \begin{cases}\left(x_{i, j}^{\prime}, f\left(x_{i, j}^{\prime}\right)\right), & \text { if } i \in G=[1,2, \ldots, k]  \tag{68}\\ \left(x_{2},-f\left(x_{2}\right)\right), & \text { if } i \in[k+1, \ldots, N] \text { and }(i-k-1) m+j \leq C \\ \left(x_{1}, f\left(x_{1}\right)\right), & \text { otherwise }\end{cases}
$$

Then the adversary returns $S=\left(S_{1}, \ldots, S_{N}\right)$. That is, the adversary keeps the datasets in $G$ untouched, and fills the datasets in $[N] \backslash G$ with as many $x_{2}$ 's as there are in $G$, but wrongly labelled.
Crucially, whenever $C \leq \alpha N m$, the union of the data in all $N$ sets will look the same no matter if the original labelling function was $h_{1}$ or $h_{2}$. In particular, $\mathcal{L}\left(\mathcal{A}^{s}\left(S^{\prime}\right)\right)$ will be identical in both cases.
Finally, we argue that under the event $C \leq \alpha N m$ and the chosen adversary, the learner would incur high loss and show that this implies the result in (19). Let $\mathcal{S}$ be the set of all datasets in $(\mathcal{X} \times \mathcal{Y})^{N \times m}$, such that $C \leq \alpha N m$ holds. We just showed
that $\mathbb{P}_{S^{\prime}}\left(S^{\prime} \in \mathcal{S}\right)>\frac{3}{20}$ and that whenever $S^{\prime} \in \mathcal{S}, \mathcal{L}\left(\mathcal{A}^{s}\left(S^{\prime}\right)\right)$ is independent of whether the original labelling function was $h_{1}$ or $h_{2}$.

Consider a fixed set $S^{\prime} \in \mathcal{S}$ and let $S=\mathcal{A}^{s}\left(S^{\prime}\right)$ and $h_{S}=\mathcal{L}(S)$. Denote by $\mathcal{R}\left(h_{S}, f\right)=\mathbb{P}_{\mathcal{D}}\left(h_{S}(x) \neq f(x) \cap x \neq x_{1}\right)$ and note that $\mathcal{R}\left(h_{S}, f\right) \leq \mathbb{P}_{\mathcal{D}}\left(h_{S}(x) \neq f(x)\right)=\mathcal{R}\left(\mathcal{L}\left(\mathcal{A}^{s}\left(S^{\prime}\right)\right)\right)$. Notice that:

$$
\begin{align*}
\mathcal{R}\left(h_{S}, h_{1}\right)+\mathcal{R}\left(h_{S}, h_{2}\right) & =\sum_{i=1,2} \mathbb{1}_{h_{S}\left(x_{i}\right) \neq h_{1}\left(x_{i}\right)} \mathbb{1}_{x_{i} \neq x_{1}} \mathbb{P}\left(x_{i}\right)+\sum_{i=1,2} \mathbb{1}_{h_{S}\left(x_{i}\right) \neq h_{2}\left(x_{i}\right)} \mathbb{1}_{x_{i} \neq x_{1}} \mathbb{P}\left(x_{i}\right)  \tag{69}\\
& =\mathbb{1}_{h_{S}\left(x_{2}\right) \neq h_{1}\left(x_{2}\right)} 4 \epsilon+\mathbb{1}_{h_{S}\left(x_{2}\right) \neq h_{2}\left(x_{2}\right)} 4 \epsilon  \tag{70}\\
& =4 \epsilon, \tag{71}
\end{align*}
$$

where we used that $h_{1}\left(x_{2}\right)=1=-h_{2}\left(x_{2}\right)$ and that $h_{S}$ is independent of the underlying labelling function.
Since the above holds for any $S^{\prime} \in \mathcal{S}$, it also holds in expectation, conditioned on $S^{\prime} \in \mathcal{S}$ :

$$
\begin{equation*}
\mathbb{E}_{S^{\prime} \in \mathcal{S}}\left(\mathcal{R}\left(h_{S}, h_{1}\right)+\mathcal{R}\left(h_{S}, h_{2}\right)\right) \geq 4 \epsilon \tag{72}
\end{equation*}
$$

Therefore, $\mathbb{E}_{S^{\prime} \in \mathcal{S}}\left(\mathcal{R}\left(h_{S}, h_{i}\right)\right) \geq 2 \epsilon$ for at least one of $i=1,2$. Take $f$ to be $h_{1}$, if $h_{1}$ satisfies the inequality, and $h_{2}$ otherwise. Conditioning on $\left\{\mathcal{R}\left(h_{S}, f\right) \geq \epsilon\right\}$ and using $\mathcal{R}\left(h_{S}, f\right) \leq \mathbb{P}_{\mathcal{D}}\left(x \neq x_{1}\right)=4 \epsilon$ :

$$
\begin{align*}
2 \epsilon \leq \mathbb{E}_{S^{\prime} \in \mathcal{S}}\left(\mathcal{R}\left(h_{S}, f\right)\right) & =\mathbb{E}_{S^{\prime} \in \mathcal{S}}\left(\mathcal{R}\left(h_{S}, f\right) \mid \mathcal{R}\left(h_{S}, f\right) \geq \epsilon\right) \mathbb{P}_{S^{\prime} \in \mathcal{S}}\left(\mathcal{R}\left(h_{S}, f\right) \geq \epsilon\right)  \tag{73}\\
& +\mathbb{E}_{S^{\prime} \in \mathcal{S}}\left(\mathcal{R}\left(h_{S}, f\right) \mid \mathcal{R}\left(h_{S}, f\right)<\epsilon\right) \mathbb{P}_{S^{\prime} \in \mathcal{S}}\left(\mathcal{R}\left(h_{S}, f\right)<\epsilon\right)  \tag{74}\\
& \leq 4 \epsilon \mathbb{P}_{S^{\prime} \in \mathcal{S}}\left(\mathcal{R}\left(h_{S}, f\right) \geq \epsilon\right)+\epsilon \mathbb{P}_{S^{\prime} \in \mathcal{S}}\left(\mathcal{R}\left(h_{S}, f\right)<\epsilon\right)  \tag{75}\\
& =\epsilon+3 \in \mathbb{P}_{S^{\prime} \in \mathcal{S}}\left(\mathcal{R}\left(h_{S}, f\right) \geq \epsilon\right) \tag{76}
\end{align*}
$$

Hence,

$$
\begin{equation*}
\mathbb{P}_{S^{\prime} \in \mathcal{S}}\left(\mathcal{R}\left(h_{S}, f\right) \geq \epsilon\right) \geq \frac{1}{3 \epsilon}(2 \epsilon-\epsilon)=\frac{1}{3} \tag{77}
\end{equation*}
$$

Finally,

$$
\begin{equation*}
\mathbb{P}_{S^{\prime}}\left(\mathcal{R}\left(\mathcal{L}\left(\mathcal{A}^{s}\left(S^{\prime}\right)\right)\right) \geq \epsilon\right) \geq \mathbb{P}_{S^{\prime}}\left(\mathcal{R}\left(h_{S}, f\right) \geq \epsilon\right) \geq \mathbb{P}_{S^{\prime} \in \mathcal{S}}\left(\mathcal{R}\left(h_{S}, f\right) \geq \epsilon\right) \mathbb{P}_{S^{\prime}}\left(S^{\prime} \in \mathcal{S}\right)>\frac{1}{3} \frac{3}{20}=\frac{1}{20} \tag{78}
\end{equation*}
$$

## C. Proof of Theorem 3

Theorem 3. Let $\mathcal{H} \subset\{h: \mathcal{X} \rightarrow \mathcal{Y}\}$ be a hypothesis space, let $m$ and $N$ be any integers and let $G$ be a fixed subset of $[N]$ of size $k \in\{1, \ldots, N-1\}$. Let $S^{\prime} \in(\mathcal{X} \times \mathcal{Y})^{N \times m}$ be drawn i.i.d. from $\mathcal{D}$. Then the following statements hold for any multi-source learner $\mathcal{L}$ :
(a) Suppose that $\mathcal{H}$ is non-trivial. Then there exists a distribution $\mathcal{D}$ on $\mathcal{X}$ with $\min _{h \in \mathcal{H}} \mathcal{R}(h)=0$, and a fixed-set adversary $\mathcal{A}$ with index set $G$, such that:

$$
\begin{equation*}
\mathbb{P}_{S^{\prime}}\left(\mathcal{R}\left(\mathcal{L}\left(\mathcal{A}\left(S^{\prime}\right)\right)>\frac{\alpha}{8 m}\right)>\frac{1}{20}\right. \tag{79}
\end{equation*}
$$

(b) Suppose that $\mathcal{H}$ has VC dimension $d \geq 2$. Then there exists a distribution $\mathcal{D}$ on $\mathcal{X} \times \mathcal{Y}$ and a fixed-set adversary $\mathcal{A}$ with index set $G$, such that:

$$
\begin{equation*}
\mathbb{P}_{S^{\prime}}\left(\mathcal{R}\left(\mathcal{L}\left(\mathcal{A}\left(S^{\prime}\right)\right)-\min _{h \in \mathcal{H}} \mathcal{R}(h)>\sqrt{\frac{d}{1280 N m}}+\frac{\alpha}{16 m}\right)>\frac{1}{64}\right. \tag{80}
\end{equation*}
$$

In both cases, $\alpha=\frac{N-k}{N}$ is the power of the adversary.
To prove part (a), we use a similar technique as in the lower bound results in (Bshouty et al., 2002) and in the classic sample complexity lower bound for binary classification, e.g. Theorem 3.20 in (Mohri et al., 2018). An overview is as follows. Consider a distribution on $\mathcal{X}$ that has support only at two points - the common point $x_{1}$ and the rare point $x_{2}$. Take $\mathbb{P}\left(x_{2}\right)=\mathcal{O}\left(\frac{\alpha}{m}\right)$. Then one can show that with constant probability the number of datasets that contain $x_{2}$ is at most $\alpha N$. We show that in this case there exists an algorithm for the strong adversary that will return the same unordered collection of datasets, regardless of the true label of $x_{2}$. Thus no learner can guess with probability greater than $1 / 2$ what the true label of $x_{2}$ was.
Part (b) follows from part (a) and the standard lower bound for agnostic binary classification.
Proof. a) As in Theorem 2, we prove that there exists a distribution $\mathcal{D}$ on $\mathcal{X}$ and a labeling function $f \in \mathcal{H}$, such that the resulting joint distribution on $\mathcal{X} \times \mathcal{Y}$, defined by $x \sim \mathcal{D}$ and $y=f(x)$, satisfies the desired property.
Without loss of generality, let $G=[1,2, \ldots, k]$. Since $\mathcal{H}$ is non-trivial $(d \geq 2)$, there exist $h_{1}, h_{2} \in \mathcal{H}$ and $x_{1}, x_{2} \in \mathcal{X}$, such that $h_{1}\left(x_{1}\right)=h_{2}\left(x_{1}\right)$, while $h_{1}\left(x_{2}\right)=1$, but $h_{2}\left(x_{2}\right)=-1$. Consider the following distribution on $\mathcal{X}$ :

$$
\begin{equation*}
\mathbb{P}_{\mathcal{D}}\left(x_{1}\right)=1-4 \epsilon \quad \text { and } \quad \mathbb{P}_{\mathcal{D}}\left(x_{2}\right)=4 \epsilon \tag{81}
\end{equation*}
$$

where $\epsilon=\frac{\alpha}{8 m}$. Assume that the points are labelled by a function $f \in \mathcal{H}$ (to be chosen later as either $h_{1}$ or $h_{2}$ ). Denote the initial uncorrupted collection of datasets by $S^{\prime}=\left(S_{1}^{\prime}, \ldots, S_{N}^{\prime}\right)$, with $S_{i}^{\prime}=\left\{\left(x_{i, 1}^{\prime}, f\left(x_{i, 1}^{\prime}\right)\right), \ldots,\left(x_{i, m}^{\prime}, f\left(x_{i, m}^{\prime}\right)\right)\right\}$ and $x_{i, j}^{\prime}$ being i.i.d. samples from $\mathcal{D}$.
First we show that with constant probability the point $x_{2}$ is contained in no more than $\alpha N$ sources. Indeed, let $C_{b}$ be the number of sources that contain $x_{2}$ and let $C_{p}$ be the number of points (out of the $N m$ in total) that are equal to $x_{2}$. Clearly $C_{b} \leq C_{p}$. Note that $C_{p}$ is a binomial random variable with probability of success $4 \epsilon$ and number of trials $N m$. Therefore, by the Chernoff bound:

$$
\begin{equation*}
\mathbb{P}_{S^{\prime}}\left(C_{p} \geq \alpha N\right)=\mathbb{P}_{S^{\prime}}\left(C_{p} \geq(1+1) 4 \epsilon N m\right) \leq e^{-\frac{\alpha N}{6}} \leq e^{-1 / 6}<\frac{17}{20} \tag{82}
\end{equation*}
$$

and so:

$$
\begin{equation*}
\mathbb{P}_{S^{\prime}}\left(C_{b} \leq \alpha N\right) \geq \mathbb{P}_{S^{\prime}}\left(C_{p} \leq \alpha N\right)>\frac{3}{20} \tag{83}
\end{equation*}
$$

Now consider the following policy for the adversary $\mathcal{A}^{s}: S^{\prime} \rightarrow S$. Whenever $C_{b} \leq \alpha N$, let $M \subset G$ be the list of indexes $i \in G$, such that $S_{i}^{\prime}$ contains $x_{2}$. Let $l=|M|$ and note that $l \leq C_{b} \leq \alpha N$. For any index $i \in[N]$ the adversary replaces $S_{i}^{\prime}=\left\{x_{i, 1}^{\prime}, f\left(x_{i, 1}^{\prime}\right), \ldots,\left(x_{i, m}^{\prime}, f\left(x_{i, m}^{\prime}\right)\right)\right\}$ with a dataset $S_{i}=\left\{\left(x_{i, 1}, y_{i, 1}\right) \ldots,\left(x_{i, m}, y_{i, m}\right)\right\}$, such that:

$$
\left(x_{i, j}, y_{i, j}\right)= \begin{cases}\left(x_{i, j}^{\prime}, f\left(x_{i, j}^{\prime}\right)\right), & \text { if } i \in G=[1,2, \ldots, k]  \tag{84}\\ \left(x_{1}, f\left(x_{1}\right)\right), & \text { if } i \in[k+1, \ldots, k+l] \text { and } x_{M[i-k], j}^{\prime}=x_{1} \\ \left(x_{2},-f\left(x_{2}\right)\right), & \text { if } i \in[k+1, \ldots, k+l] \text { and } x_{M[i-k], j}^{\prime}=x_{2} \\ \left(x_{1}, f\left(x_{1}\right)\right), & \text { if } i \in[k+l+1, \ldots, N]\end{cases}
$$

Then the adversary returns $S=\left(S_{1}, \ldots, S_{N}\right)$. That is, the adversary keeps the datasets in $G$ untouched, copies all of the datasets in $M$ into its own data, flipping the labels of the $x_{2}$ 's, and, in case there are additional sources at its disposal, it fills them with (correctly labelled) $x_{1}$ 's only.

Crucially, the resulting (unordered) collection is the same no matter if the original labelling function was $h_{1}$ or $h_{2}$. In particular, $\mathcal{L}(S)$ will be the same in both cases.

In the case when $C_{b}>\alpha N$, the adversary leaves the data unchanged, i.e. $S=S^{\prime}$.
Finally, we argue that under the event $C_{b} \leq \alpha N$ and the chosen adversary, the learner would incur high loss and show that this implies the result in (20). Let $\mathcal{S}$ be the set of all datasets in $(\mathcal{X} \times \mathcal{Y})^{N \times m}$, such that $C_{b} \leq \alpha N$ holds. We just showed that $\mathbb{P}_{S^{\prime}}\left(S^{\prime} \in \mathcal{S}\right)>\frac{3}{20}$ and that whenever $S^{\prime} \in \mathcal{S}, \mathcal{L}\left(\mathcal{A}^{s}\left(S^{\prime}\right)\right)$ is independent of whether the original labelling function was $h_{1}$ or $h_{2}$.
Now the proof proceeds just as in Theorem 2. Consider a fixed set $S^{\prime} \in \mathcal{S}$ and let $S=\mathcal{A}^{s}\left(S^{\prime}\right)$ and $h_{S}=\mathcal{L}(S)$. Denote by $\mathcal{R}\left(h_{S}, f\right)=\mathbb{P}_{\mathcal{D}}\left(h_{S}(x) \neq f(x) \cap x \neq x_{1}\right)$ and note that $\mathcal{R}\left(h_{S}, f\right) \leq \mathbb{P}_{\mathcal{D}}\left(h_{S}(x) \neq f(x)\right)=\mathcal{R}\left(\mathcal{L}\left(\mathcal{A}^{s}\left(S^{\prime}\right)\right)\right)$. Notice that:

$$
\begin{align*}
\mathcal{R}\left(h_{S}, h_{1}\right)+\mathcal{R}\left(h_{S}, h_{2}\right) & =\sum_{i=1,2} \mathbb{1}_{h_{S}\left(x_{i}\right) \neq h_{1}\left(x_{i}\right)} \mathbb{1}_{x_{i} \neq x_{1}} \mathbb{P}\left(x_{i}\right)+\sum_{i=1,2} \mathbb{1}_{h_{S}\left(x_{i}\right) \neq h_{2}\left(x_{i}\right)} \mathbb{1}_{x_{i} \neq x_{1}} \mathbb{P}\left(x_{i}\right)  \tag{85}\\
& =\mathbb{1}_{h_{S}\left(x_{2}\right) \neq h_{1}\left(x_{2}\right)} 4 \epsilon+\mathbb{1}_{h_{S}\left(x_{2}\right) \neq h_{2}\left(x_{2}\right)} 4 \epsilon  \tag{86}\\
& =4 \epsilon \tag{87}
\end{align*}
$$

where we used that $h_{1}\left(x_{2}\right)=1=-h_{2}\left(x_{2}\right)$ and that $h_{S}$ is independent of the underlying labelling function.
Since the above holds for any $S^{\prime} \in \mathcal{S}$, it also holds in expectation, conditioned on $S^{\prime} \in \mathcal{S}$ :

$$
\begin{equation*}
\mathbb{E}_{S^{\prime} \in \mathcal{S}}\left(\mathcal{R}\left(h_{S}, h_{1}\right)+\mathcal{R}\left(h_{S}, h_{2}\right)\right) \geq 4 \epsilon \tag{88}
\end{equation*}
$$

Therefore, $\mathbb{E}_{S^{\prime} \in \mathcal{S}}\left(\mathcal{R}\left(h_{S}, h_{i}\right)\right) \geq 2 \epsilon$ for at least one of $i=1,2$. Take $f$ to be $h_{1}$, if $h_{1}$ satisfies the inequality, and $h_{2}$ otherwise. Conditioning on $\left\{\mathcal{R}\left(h_{S}, f\right) \geq \epsilon\right\}$ and using $\mathcal{R}\left(h_{S}, f\right) \leq \mathbb{P}_{\mathcal{D}}\left(x \neq x_{1}\right)=4 \epsilon$ :

$$
\begin{align*}
2 \epsilon \leq \mathbb{E}_{S^{\prime} \in \mathcal{S}}\left(\mathcal{R}\left(h_{S}, f\right)\right) & =\mathbb{E}_{S^{\prime} \in \mathcal{S}}\left(\mathcal{R}\left(h_{S}, f\right) \mid \mathcal{R}\left(h_{S}, f\right) \geq \epsilon\right) \mathbb{P}_{S^{\prime} \in \mathcal{S}}\left(\mathcal{R}\left(h_{S}, f\right) \geq \epsilon\right)  \tag{89}\\
& +\mathbb{E}_{S^{\prime} \in \mathcal{S}}\left(\mathcal{R}\left(h_{S}, f\right) \mid \mathcal{R}\left(h_{S}, f\right)<\epsilon\right) \mathbb{P}_{S^{\prime} \in \mathcal{S}}\left(\mathcal{R}\left(h_{S}, f\right)<\epsilon\right)  \tag{90}\\
& \leq 4 \epsilon \mathbb{P}_{S^{\prime} \in \mathcal{S}}\left(\mathcal{R}\left(h_{S}, f\right) \geq \epsilon\right)+\epsilon \mathbb{P}_{S^{\prime} \in \mathcal{S}}\left(\mathcal{R}\left(h_{S}, f\right)<\epsilon\right)  \tag{91}\\
& =\epsilon+3 \in \mathbb{P}_{S^{\prime} \in \mathcal{S}}\left(\mathcal{R}\left(h_{S}, f\right) \geq \epsilon\right) \tag{92}
\end{align*}
$$

Hence,

$$
\begin{equation*}
\mathbb{P}_{S^{\prime} \in \mathcal{S}}\left(\mathcal{R}\left(h_{S}, f\right) \geq \epsilon\right) \geq \frac{1}{3 \epsilon}(2 \epsilon-\epsilon)=\frac{1}{3} \tag{93}
\end{equation*}
$$

Finally,

$$
\begin{align*}
\mathbb{P}_{S^{\prime}}\left(\mathcal{R}\left(\mathcal{L}\left(\mathcal{A}^{s}\left(S^{\prime}\right)\right)\right) \geq \epsilon\right) & \geq \mathbb{P}_{S^{\prime}}\left(\mathcal{R}\left(h_{S}, f\right) \geq \epsilon\right)  \tag{94}\\
& \geq \mathbb{P}_{S^{\prime} \in \mathcal{S}}\left(\mathcal{R}\left(h_{S}, f\right) \geq \epsilon\right) \mathbb{P}_{S^{\prime}}\left(S^{\prime} \in \mathcal{S}\right)  \tag{95}\\
& >\frac{1}{3} \frac{3}{20}=\frac{1}{20} \tag{96}
\end{align*}
$$

b) First we argue that there exists a distribution $\mathcal{D}_{1}$ on $\mathcal{X} \times \mathcal{Y}$ and a fixed-set adversary $\mathcal{A}_{1}^{s}$, such that:

$$
\begin{equation*}
\mathbb{P}_{S^{\prime} \sim \mathcal{D}_{1}}\left(\mathcal{R}\left(\mathcal{L}\left(\mathcal{A}_{1}^{s}\left(S^{\prime}\right)\right)\right)-\min _{h \in \mathcal{H}} \mathcal{R}(h)>\sqrt{\frac{d}{320 N m}}\right)>\frac{1}{64} \tag{97}
\end{equation*}
$$

This follows directly from the classic lower bound for binary classification in the unrealizable case. Indeed, applying Theorem 3.23 in (Mohri et al., 2018) and setting the adversary to be the identity mapping gives the result.
Now, since any hypothesis space with VC dimension $d \geq 2$ is non-trivial, we also know from a) that there exists an adversary $\mathcal{A}_{2}^{s}$ and a distribution $\mathcal{D}_{2}$ on $\mathcal{X} \times \mathcal{Y}$, such that:

$$
\begin{equation*}
\mathbb{P}_{S^{\prime} \sim \mathcal{D}_{2}}\left(\mathcal{R}\left(\mathcal{L}\left(\mathcal{A}_{2}^{s}\left(S^{\prime}\right)\right)\right)-\min _{h \in \mathcal{H}} \mathcal{R}(h)>\frac{\alpha}{8 m}\right)>\frac{1}{20} \tag{98}
\end{equation*}
$$

Fix any set of values for $N, m, d, k$. Then at least one of the pairs $\left(\mathcal{A}_{1}^{s}, \mathcal{D}_{1}\right)$ and $\left(\mathcal{A}_{2}^{s}, \mathcal{D}_{2}\right)$ satisfies:

$$
\begin{align*}
\mathbb{P}_{S^{\prime}}\left(\mathcal{R}\left(\mathcal{L}\left(\mathcal{A}^{s}\left(S^{\prime}\right)\right)\right)-\min _{h \in \mathcal{H}} \mathcal{R}(h)>\sqrt{\frac{d}{1280 N m}}+\frac{\alpha}{16 m}\right) & \geq \mathbb{P}_{S^{\prime}}\left(\mathcal{R}\left(\mathcal{L}\left(\mathcal{A}^{s}\left(S^{\prime}\right)\right)\right)>2 \max \left\{\sqrt{\frac{d}{1280 N m}}, \frac{\alpha}{16 m}\right\}\right)  \tag{99}\\
& =\mathbb{P}_{S^{\prime}}\left(\mathcal{R}\left(\mathcal{L}\left(\mathcal{A}^{s}\left(S^{\prime}\right)\right)\right)>\max \left\{\sqrt{\frac{d}{320 N m}}, \frac{\alpha}{8 m}\right\}\right)  \tag{100}\\
& >\frac{1}{64} . \tag{101}
\end{align*}
$$

