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# Supplementary Document for paper: Convex Adversarial Collective Classification

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## 1 Proofs of Theorems

**Lemma 1.** For  $K=2$ , any fixed  $j$  and  $0 \leq x_{ij}, y_i^k \leq 1$ ,  $\hat{y}_i^k \in \{0, 1\}$ , if  $A_j^k = \sum_{i=1}^N \min(x_{ij}, y_i^k) - x_{ij}\hat{y}_i^k$ , then  $\sum_{k=1}^K A_j^K \geq 0$ .

*Proof.*  $A_j^1 + A_j^2 = \sum_{i=1}^N \min(x_{ij}, y_i^1) - x_{ij}\hat{y}_i^1 + \min(x_{ij}, y_i^2) - x_{ij}\hat{y}_i^2$ . Since  $y_i^1 + y_i^2 = 1$  and  $\hat{y}_i^1 + \hat{y}_i^2 = 1$ , we can rewrite it as  $\sum_{i=1}^N \min(x_{ij}, y_i^1) - x_{ij}(\hat{y}_i^1 + \hat{y}_i^2) + \min(x_{ij}, 1 - y_i^1) = \sum_{i=1}^N \min(x_{ij}, y_i^1) + \min(x_{ij}, 1 - y_i^1) - x_{ij}$ . Now three cases can happen:

- (a) If  $x_{ij} \geq \max(y_i^1, 1 - y_i^1)$ , then  $\min(x_{ij}, y_i^1) + \min(x_{ij}, 1 - y_i^1) - x_{ij} = y_i^1 + 1 - y_i^1 - x_{ij} = 1 - x_{ij} \geq 0$ .
- (b) If  $\min(y_i^1, 1 - y_i^1) \leq x_{ij} \leq \max(y_i^1, 1 - y_i^1)$ , then  $\min(x_{ij}, \min(y_i^1, 1 - y_i^1)) + \min(x_{ij}, \max(y_i^1, 1 - y_i^1)) - x_{ij} = \min(x_{ij}, \min(y_i^1, 1 - y_i^1)) + x_{ij} - x_{ij} = \min(x_{ij}, y_i^1, 1 - y_i^1) \geq 0$ .
- (c) If  $x_{ij} \leq \min(y_i^1, 1 - y_i^1)$ , then  $\min(x_{ij}, y_i^1) + \min(x_{ij}, 1 - y_i^1) - x_{ij} = x_{ij} + x_{ij} - x_{ij} = x_{ij} \geq 0$ .

Therefore  $\min(x_{ij}, y_i^1) + \min(x_{ij}, y_i^2) - x_{ij}$  is always nonnegative and consequently  $A_j^1 + A_j^2 = \sum_{i=1}^N \min(x_{ij}, y_i^1) - x_{ij}\hat{y}_i^1 + \min(x_{ij}, y_i^2) - x_{ij}\hat{y}_i^2$  is always nonnegative.  $\square$

**Lemma 2.** For  $K = 2$ , in the optimal solution of the final quadratic program,  $W^*$  satisfies the following property:  $\min(w_j^1, w_j^2) = 0 \forall j = 1 \dots m$ .

*Proof.* Let  $\theta_j = \min(w_j^1, w_j^2)$ , we define  $u_j^1 = w_j^1 - \theta_j$  and  $u_j^2 = w_j^2 - \theta_j$ , by substitution the objective of the constraint's linear program will be:

$$\begin{aligned}
& \sum_{i,j,k} (w_j^k + \theta_j) z_{ij}^k - (u_j^k + \theta_j) x_{ij} \hat{y}_i^k + \underbrace{\sum_{(i,j) \in E,k} w_e^k y_{ij}^k - \sum_{i,k} y_i^k \cdot \hat{y}_i^k + \sum_{i,j} \delta_{ij} (1 - 2\hat{x}_{ij}) x_{ij}}_B \\
&= \sum_j \sum_i u_j^1 z_{ij}^1 - u_j^1 x_{ij} \hat{y}_i^1 + u_j^2 z_{ij}^2 - u_j^2 x_{ij} \hat{y}_i^2 + \theta_j (z_{ij}^1 - x_{ij} \hat{y}_i^1 + z_{ij}^2 - x_{ij} \hat{y}_i^2) + B \\
&= \sum_j \left[ \sum_i F_{ij} + \theta_j \underbrace{\sum_i H_{ij}}_{\geq 0} \right] + B
\end{aligned}$$

In which  $F_{ij}$  and  $H_{ij}$  are:

$$\begin{aligned}
F_{ij} &= u_j^1 z_{ij}^1 - u_j^1 x_{ij} \hat{y}_i^1 + u_j^2 z_{ij}^2 - u_j^2 x_{ij} \hat{y}_i^2 \\
H_{ij} &= z_{ij}^1 - x_{ij} \hat{y}_i^1 + z_{ij}^2 - x_{ij} \hat{y}_i^2
\end{aligned}$$

According to Lemma 1,  $\sum_i (z_{ij}^1 - x_{ij} \hat{y}_i^1 + z_{ij}^2 - x_{ij} \hat{y}_i^2) \geq 0$ , therefore the coefficient of each  $\theta_j$  is non-negative. Since  $\theta_j = \min(w_j^1, w_j^2) \geq 0$ , thus:

- i. If optimization algorithm chooses smaller value for  $\theta_j$ , the relaxed inequality constraint will not be violated, and also smaller  $\theta_j$  will not imply larger  $\xi$ .
- ii. Smaller  $\theta_j$  will directly reduce the objective value.

Therefore, the optimization algorithm chooses the smallest possible  $\theta_j$ , which is  $\theta_j = 0 \forall j$ . So  $\min(w_j^1, w_j^2) = 0$  or equivalently  $w_j^1 w_j^2 = 0 \forall j = 1 \dots m$ .  $\square$

**Theorem 1.** Adversary's problem in Eq. (3), has integral solution for both  $\mathbf{X}$  and  $Y$ .

*Proof.* According to Lemma 2, we know that  $\min(w_j^1, w_j^2) = 0$  for all  $j$ . So we can rewrite Eq. (3) as:

$$\max_{\mathbf{y} \in \mathcal{Y}', 0 \leq \mathbf{x} \leq 1} \sum_{i,j} D_{ij} + \sum_{(i,j) \in E,k} w_e^k y_{ij}^k - \sum_{i,k} y_i^k \cdot \hat{y}_i^k + \sum_{i,j} \delta_{ij} (1 - 2\hat{x}_{ij}) x_{ij} \quad (1)$$

Where  $D_{ij} = w_j^1 z_{ij}^1 - w_j^1 x_{ij} \hat{y}_i^1 + w_j^2 z_{ij}^2 - w_j^2 x_{ij} \hat{y}_i^2$ . Here we assume that one the  $w_j^1$  or  $w_j^2$  is not zero because this the interesting case otherwise the proof is trivial, therefore since either  $w_j^1$  or  $w_j^2$  is zero, we have:

$$\begin{aligned}
D_{ij} &= w_j^1 \min(x_{ij}, y_i^1) - w_j^1 x_{ij} \hat{y}_i^1 + w_j^2 \min(x_{ij}, y_i^2) - w_j^2 x_{ij} \hat{y}_i^2 \\
&= I(w_j^1 = 0) [w_j^1 \min(1 - x_{ij}, y_i^1) - w_j^1 (1 - x_{ij}) \hat{y}_i^1 + w_j^2 \min(x_{ij}, y_i^2) - w_j^2 x_{ij} \hat{y}_i^2] + \\
&\quad I(w_j^2 = 0) [w_j^1 \min(x_{ij}, y_i^1) - w_j^1 x_{ij} \hat{y}_i^1 + w_j^2 \min(1 - x_{ij}, y_i^2) - w_j^2 (1 - x_{ij}) \hat{y}_i^2]
\end{aligned}$$

Let  $v_{ij}^k = x_{ij} I(w_j^k > 0) + (1 - x_{ij}) I(w_j^k = 0)$ , where  $I(\cdot)$  is the indicator function, then:

$$\begin{aligned}
D_{ij} &= I(w_j^1 = 0) [w_j^1 \min(v_{ij}^1, y_i^1) - w_j^1 v_{ij}^1 \hat{y}_i^1 + w_j^2 \min(v_{ij}^2, y_i^2) - w_j^2 v_{ij}^2 \hat{y}_i^2] + \\
&\quad I(w_j^2 = 0) [w_j^1 \min(v_{ij}^1, y_i^1) - w_j^1 v_{ij}^1 \hat{y}_i^1 + w_j^2 \min(v_{ij}^2, y_i^2) - w_j^2 v_{ij}^2 \hat{y}_i^2] \\
&= (I(w_j^1 = 0) + I(w_j^2 = 0)) [w_j^1 \min(v_{ij}^1, y_i^1) - w_j^1 v_{ij}^1 \hat{y}_i^1 + w_j^2 \min(v_{ij}^2, y_i^2) - w_j^2 v_{ij}^2 \hat{y}_i^2] \\
&= w_j^1 \min(v_{ij}^1, y_i^1) - w_j^1 v_{ij}^1 \hat{y}_i^1 + w_j^2 \min(v_{ij}^2, y_i^2) - w_j^2 v_{ij}^2 \hat{y}_i^2 \quad (2)
\end{aligned}$$

Clearly, we  $v_{ij}^1 + v_{ij}^2 = 1$ , because:

$$\begin{aligned}
v_{ij}^1 + v_{ij}^2 &= x_{ij}I(w_j^1 > 0) + (1 - x_{ij})I(w_j^1 = 0) + x_{ij}I(w_j^2 > 0) + (1 - x_{ij})I(w_j^2 = 0) \\
&= x_{ij} \underbrace{[I(w_j^1 > 0) + I(w_j^2 > 0)]}_{=1} + (1 - x_{ij}) \underbrace{[I(w_j^1 = 0) + I(w_j^2 = 0)]}_{=1} \\
&= x_{ij} + 1 - x_{ij} = 1.
\end{aligned}$$

Obviously, as a result we will have  $z_{ij}^k = \min(v_{ij}^k, y_i^k)$ , because otherwise increasing  $z_{ij}^k$  can increase the objective, so the solver program will choose the maximum possible value for  $z_{ij}^k$ . By lemma 3, and reformulation of suggested  $D_{ij}$  in Eq. (2), we conclude that Eq. (1) has integral solution for  $y_i^k$  and  $v_{ij}^k$  for all  $i, j$  and  $k = 1, 2$ . Since inetgrality of  $v_{ij}^k$  implies integrality of  $x_{ij}$ , proof is complete.  $\square$

**Lemma 3.** *If  $K=2$ , for any  $W = [W^1, W^2]$ ,  $W^k = [w_1^k, \dots, w_m^k]^T$ , linear program in Eq. (1), has an integral solution.*

*Proof.* Here, our argument is similar to the proof of the theorem 3.1 of [1]. We show that for any fractional solution  $\mathbf{X}$  (and respectively  $\mathbf{V}$ ) and  $Y$  of Eq. (1), we can construct a new feasible integral assignment  $\mathbf{X}'$  and  $Y'$ , that increases the objective or does not change it.

Since all  $w_e^k$ 's and  $w_j^k$ 's are positive, therefore,  $y_i^k = \min(y_i^k, y_j^k)$  and  $z_{ij}^k = \min(y_i^k, x_{ij})$ ; this means that the slack variables corresponding to  $z_{ij}^k \leq y_i^k, z_{ij}^k \leq x_{ij}$  and  $y_{ij}^k \leq y_i^k, y_{ij}^k \leq y_j^k$  are zero, because otherwise by increasing  $y_{ij}^k$  or  $z_{ij}^k$ , the objective could be increased.

Let  $\lambda^k = \min(\min_{i, y_i^k > 0} y_i^k, \min_{ij, v_{ij}^k > 0} v_{ij}^k)$  and  $\lambda = \lambda^1$  or  $\lambda = -\lambda^2$ . We propose a new construction of solution, that either increases the objective or does not change it, and at the same time reduces the number of fractional values in the solution.

$$\begin{aligned}
v_{ij}'^1 &= v_{ij}^1 - \lambda I(0 < v_{ij}^1 < 1), \quad v_{ij}'^2 = v_{ij}^2 + \lambda I(0 < v_{ij}^2 < 1) \\
z_{ij}'^1 &= z_{ij}^1 - \lambda I(0 < z_{ij}^1 < 1), \quad z_{ij}'^2 = z_{ij}^2 + \lambda I(0 < z_{ij}^2 < 1) \\
y_i'^1 &= y_i^1 - \lambda I(0 < y_i^1 < 1), \quad y_i'^2 = y_i^2 + \lambda I(0 < y_i^2 < 1) \\
y_{ij}'^1 &= y_{ij}^1 - \lambda I(0 < y_{ij}^1 < 1), \quad y_{ij}'^2 = y_{ij}^2 + \lambda I(0 < y_{ij}^2 < 1)
\end{aligned}$$

It is obvious that by this update, at least two of the fractional values become integral. First, we show that in this new construction, values remain feasible. So we need to show that  $v_{ij}'^1 + v_{ij}'^2 = 1, y_i'^1 + y_i'^2 = 1, v_{ij}'^k \geq 0, y_i'^k \geq 0, y_{ij}'^k = \min(y_i'^k, y_j'^k)$  and  $z_{ij}'^k = \min(v_{ij}'^k, y_i'^k)$ . In the following we show that all of the feasibility requirements are satisfied.

$$v_{ij}'^1 + v_{ij}'^2 = v_{ij}^1 - \lambda I(0 < v_{ij}^1 < 1) + v_{ij}^2 + \lambda I(0 < v_{ij}^2 < 1) = v_{ij}^1 + v_{ij}^2 = 1.$$

$$y_i'^1 + y_i'^2 = y_i^1 - \lambda I(0 < y_i^1 < 1) + y_i^2 + \lambda I(0 < y_i^2 < 1) = y_i^1 + y_i^2 = 1.$$

Above we used the fact that if  $v_{ij}^1$  is fractional then  $v_{ij}^2$  will also be fractional, and similarly if  $y_i^1$  is fractional then  $y_i^2$  will also be fractional, since  $v_{ij}^1 + v_{ij}^2 = 1$  and  $y_i^1 + y_i^2 = 1$ . To show  $v_{ij}'^k \geq 0$  and  $y_i'^k \geq 0$ , we prove that  $\min_{ij} v_{ij}'^k \geq 0$  and  $\min_i y_i'^k \geq 0$ .

$$\begin{aligned}
\min_{ij} v'_{ij} &= \min_{ij} (v_{ij}^k - (\min(\min_{i, y_i^k > 0} y_i^k, \min_{ij, v_{ij}^k > 0} v_{ij}^k)) I(0 < v_{ij}^k < 1)) \\
&= \min \left( \min_{ij} v_{ij}^k, \min_{ij} \left[ v_{ij}^k - (\min(\min_{i, y_i^k > 0} y_i^k, \min_{ij, v_{ij}^k > 0} v_{ij}^k)) \right] \right) \\
&\geq \min \left( \min_{ij} v_{ij}^k, \min_{ij} \left[ v_{ij}^k - (\min_{ij, v_{ij}^k > 0} v_{ij}^k) \right] \right) \\
&\geq \min_{ij} \left[ v_{ij}^k - (\min_{ij, v_{ij}^k > 0} v_{ij}^k) \right] = 0.
\end{aligned}$$

$$\begin{aligned}
\min_i y'_i &= \min_i (y_i^k - (\min(\min_{i, y_i^k > 0} y_i^k, \min_{ij, v_{ij}^k > 0} v_{ij}^k)) I(0 < y_i^k < 1)) \\
&= \min \left( \min_i y_i^k, \min_i \left[ y_i^k - (\min(\min_{i, y_i^k > 0} y_i^k, \min_{ij, v_{ij}^k > 0} v_{ij}^k)) \right] \right) \\
&\geq \min \left( \min_i y_i^k, \min_i \left[ y_i^k - (\min_{i, y_i^k > 0} y_i^k) \right] \right) \\
&\geq \min_i \left[ y_i^k - (\min_{i, y_i^k > 0} y_i^k) \right] = 0.
\end{aligned}$$

The last step in showing that the proposed construction is feasible is showing that  $y'_{ij} = \min(y_i^k, y_j^k)$  and  $z'_{ij} = \min(v_{ij}^k, y_i^k)$ .

$$\begin{aligned}
y'_{ij} &= y_{ij}^1 - \lambda I(0 < y_{ij}^1 < 1) \\
&= \min(y_i^1, y_j^1) - \lambda I(0 < \min(y_i^1, y_j^1) < 1) \\
&= \min(y_i^1 - \lambda I(0 < y_i^1 < 1), y_j^1 - \lambda I(0 < y_j^1 < 1)) \\
&= \min(y_i^1, y_j^1).
\end{aligned}$$

$$\begin{aligned}
y'_{ij} &= y_{ij}^2 + \lambda I(0 < y_{ij}^2 < 1) \\
&= \min(y_i^2, y_j^2) + \lambda I(0 < \min(y_i^2, y_j^2) < 1) \\
&= \min(y_i^2 + \lambda I(0 < y_i^2 < 1), y_j^2 + \lambda I(0 < y_j^2 < 1)) \\
&= \min(y_i^2, y_j^2).
\end{aligned}$$

$$\begin{aligned}
z'_{ij} &= z_{ij}^1 - \lambda I(0 < z_{ij}^1 < 1) \\
&= \min(v_{ij}^1, y_i^1) - \lambda I(0 < \min(v_{ij}^1, y_i^1) < 1) \\
&= \min(v_{ij}^1 - \lambda I(0 < v_{ij}^1 < 1), y_i^1 - \lambda I(0 < y_i^1 < 1)) \\
&= \min(v_{ij}^1, y_i^1).
\end{aligned}$$

$$\begin{aligned}
z'_{ij} &= z_{ij}^2 + \lambda I(0 < z_{ij}^2 < 1) \\
&= \min(v_{ij}^2, y_i^2) + \lambda I(0 < \min(v_{ij}^2, y_i^2) < 1) \\
&= \min(v_{ij}^2 + \lambda I(0 < v_{ij}^2 < 1), y_i^2 + \lambda I(0 < y_i^2 < 1)) \\
&= \min(v_{ij}^2, y_i^2).
\end{aligned}$$

So far we have shown that the new variable construction is feasible, and it remains to show that we can increase the objective. We substitute the newly constructed feasible values in Eq. (1) and subtract the objective with unchanged values from it. Then we show that with proper choice of  $\lambda = \lambda^1$  or of  $\lambda = -\lambda^2$ , we can improve the objective.

$$\begin{aligned}
V_{old} &= \sum_{i,j} D_{ij} + \sum_{(i,j) \in E,k} w_e^k y_{ij}^k - \sum_{i,k} y_i^k \cdot \hat{y}_i^k + \sum_{i,j} \delta_{ij} (1 - 2\hat{x}_{ij}) x_{ij} \\
&= \sum_{i,j} w_j^1 z_{ij}^1 - w_j^1 v_{ij}^1 \hat{y}_i^1 + w_j^2 z_{ij}^2 - w_j^2 v_{ij}^2 \hat{y}_i^2 \\
&\quad + \sum_{(i,j) \in E,k} w_e^k y_{ij}^k - \sum_{i,k} y_i^k \cdot \hat{y}_i^k + \sum_{i,j} \delta_{ij} (1 - 2\hat{x}_{ij}) x_{ij} \\
&= \sum_{i,j} w_j^1 z_{ij}^1 - w_j^1 v_{ij}^1 \hat{y}_i^1 + w_j^2 z_{ij}^2 - w_j^2 v_{ij}^2 \hat{y}_i^2 \\
&\quad + \sum_{(i,j) \in E,k} w_e^k y_{ij}^k - \sum_{i,k} y_i^k \cdot \hat{y}_i^k \\
&\quad + \sum_{i,j} \delta_{ij} (1 - 2\hat{x}_{ij}) [(I(w_j^1 > 0) - I(w_j^1 = 0)) v_{ij}^1 + I(w_j^1 = 0)] \\
&= \sum_{i,j} w_j^1 z_{ij}^1 - w_j^1 v_{ij}^1 \hat{y}_i^1 + w_j^2 z_{ij}^2 - w_j^2 v_{ij}^2 \hat{y}_i^2 \\
&\quad + \sum_{(i,j) \in E,k} w_e^k y_{ij}^k - \sum_{i,k} y_i^k \cdot \hat{y}_i^k \\
&\quad + \sum_{i,j} [\delta_{ij} (1 - 2\hat{x}_{ij}) (I(w_j^1 > 0) - I(w_j^1 = 0))] v_{ij}^1 + C.
\end{aligned}$$

Above we have used the fact that  $x_{ij} = I(w_j^k > 0) v_{ij}^k + I(w_j^k = 0) (1 - v_{ij}^k) = I(w_j^1 > 0) v_{ij}^1 + I(w_j^1 = 0) (1 - v_{ij}^1) = (I(w_j^1 > 0) - I(w_j^1 = 0)) v_{ij}^1 + I(w_j^1 = 0)$ .

$$\begin{aligned}
V_{new} &= \sum_{i,j} w_j^1 z_{ij}'^1 - w_j^1 v_{ij}'^1 \hat{y}_i^1 + w_j^2 z_{ij}'^2 - w_j^2 v_{ij}'^2 \hat{y}_i^2 \\
&\quad + \sum_{(i,j) \in E, k} w_e^k y_{ij}'^k - \sum_{i,k} \hat{y}_i^k \cdot \hat{y}_i^k \\
&\quad + \sum_{i,j} [\delta_{ij}(1 - 2\hat{x}_{ij}) (I(w_j^1 > 0) - I(w_j^1 = 0))] v_{ij}'^1 + C \\
&= \sum_{i,j} [w_j^1 (z_{ij}^1 - \lambda I(0 < z_{ij}^1 < 1)) - w_j^1 \hat{y}_i^1 (v_{ij}^1 - \lambda I(0 < v_{ij}^1 < 1))] \\
&\quad + w_j^2 (z_{ij}^2 + \lambda I(0 < z_{ij}^2 < 1)) - w_j^2 \hat{y}_i^2 (v_{ij}^2 + \lambda I(0 < v_{ij}^2 < 1))] \\
&\quad + \sum_{(i,j) \in E} [w_e^1 (y_{ij}^1 - \lambda I(0 < y_{ij}^1 < 1)) + w_e^2 (y_{ij}^2 + \lambda I(0 < y_{ij}^2 < 1))] \\
&\quad - \sum_i \hat{y}_i^1 \cdot (y_i^1 - \lambda I(0 < y_i^1 < 1)) + \hat{y}_i^2 \cdot (y_i^2 + \lambda I(0 < y_i^2 < 1)) \\
&\quad + \sum_{i,j} [\delta_{ij}(1 - 2\hat{x}_{ij}) (I(w_j^1 > 0) - I(w_j^1 = 0))] (v_{ij}^1 - \lambda I(0 < v_{ij}^1 < 1)) + C \\
&= V_{old} + \sum_{i,j} [w_j^1 (-\lambda I(0 < z_{ij}^1 < 1)) - w_j^1 \hat{y}_i^1 (-\lambda I(0 < v_{ij}^1 < 1))] \\
&\quad + w_j^2 (\lambda I(0 < z_{ij}^2 < 1)) - w_j^2 \hat{y}_i^2 (\lambda I(0 < v_{ij}^2 < 1))] \\
&\quad + \sum_{(i,j) \in E} [w_e^1 (-\lambda I(0 < y_{ij}^1 < 1)) + w_e^2 (\lambda I(0 < y_{ij}^2 < 1))] \\
&\quad - \sum_i \hat{y}_i^1 \cdot (-\lambda I(0 < y_i^1 < 1)) + \hat{y}_i^2 \cdot (+\lambda I(0 < y_i^2 < 1)) \\
&\quad + \sum_{i,j} [\delta_{ij}(1 - 2\hat{x}_{ij}) (I(w_j^1 > 0) - I(w_j^1 = 0))] (-\lambda I(0 < v_{ij}^1 < 1)).
\end{aligned}$$

Therefore, we can write  $V_{new} - V_{old}$  as:

$$\begin{aligned}
V_{new} - V_{old} &= \lambda \left[ \sum_{i,j} [-w_j^1 I(0 < z_{ij}^1 < 1) + w_j^1 \hat{y}_i^1 I(0 < v_{ij}^1 < 1)] \right. \\
&\quad + w_j^2 I(0 < z_{ij}^2 < 1) - w_j^2 \hat{y}_i^2 I(0 < v_{ij}^2 < 1)] \\
&\quad + \sum_{(i,j) \in E} [-w_e^1 I(0 < y_{ij}^1 < 1) + w_e^2 I(0 < y_{ij}^2 < 1)] \\
&\quad - \sum_i \hat{y}_i^1 \cdot (-I(0 < y_i^1 < 1)) + \hat{y}_i^2 \cdot (+I(0 < y_i^2 < 1)) \\
&\quad + \sum_{i,j} -\delta_{ij}(1 - 2\hat{x}_{ij}) (I(w_j^1 > 0) - I(w_j^1 = 0)) I(0 < v_{ij}^1 < 1)] \\
&= \lambda D.
\end{aligned}$$

The change in objective is  $\lambda D$ , and since  $D$  is constant with respect to  $\lambda$ , by choosing  $\lambda = -\lambda^2$  for negative  $D$ , or  $\lambda = \lambda^1$  for positive  $D$ , we can always have positive or zero  $\lambda D$ . It means that the integral solution will increase the objective or will not change it, while leaving fewer fractional values.

□

## 2 Random attack results

This section contains the results of the experiments where instead of a worst-case adversary, some naive adversary has randomly changed the features. All other settings are as in the paper.

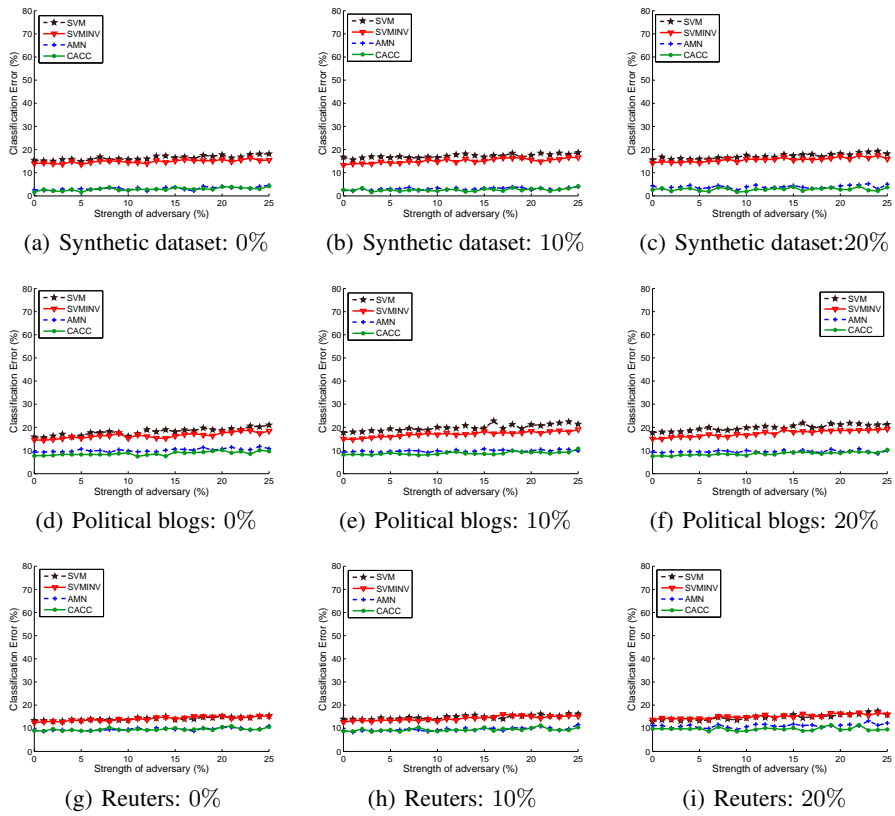


Figure 1

## References

- [1] B. Taskar, V. Chatalbashev, and D. Koller, "Learning associative Markov networks," in *Proceedings of the twenty-first international conference on machine learning*, ACM Press, 2004.