Distributed Approximate Newton's Method Robust to Byzantine Attackers

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***Abstract*—There is a recent surge of interest in the design of the first-order and the second-order distributed machine learning algorithms. However, distributed algorithms are sensitive to Byzantine attackers who can send falsified information to prevent the convergence of algorithms or lead the algorithms to converge to value of the attackers' choice. Some recent works have proposed algorithms that can defend against Byzantine attackers for the first-order methods. In this paper, we design two algorithms that can deal with Byzantine attackers for the second-order methods. The main idea of the first algorithm, named median-based approximate Newton's method (MNM), is to ask the parameter server to aggregate gradient information and approximate Newton's direction from all workers by geometric median. We show that MNM can converge when up to half of the workers are Byzantine attackers. To deal with the case with an arbitrary number of attackers, we then propose a comparison-based approximate Newton's method (CNM). The main idea of CNM is to ask the server to randomly select a small clean dataset and compute noisy gradient and Newton's direction using this small dataset. These noisy information will then be used as an approximation of the ground truth to filter out bad information from Byzantine attackers. We show that CNM can converge to the neighborhood of the population minimizer even when more than half of the workers are Byzantine workers. We further provide numerical examples to illustrate the performance of the proposed algorithms.**

I. Introduction

The big data problems are arising in science, engineering, Internet, etc, which produce computation and storage challenge in machine learning. Here we list some of them. First, as the amount of data keeps growing at a fast pace, it is challenging to fit all data in one machine [1]–[3]. Second, in certain scenarios, data is naturally collected at different locations, and it is too costly to move all data to a centralized location [4], [5]. To address these challenges and to harness the computing power of multiple machines, there is a growing interest in the design of distributed optimization algorithms [6]–[17]. In a typical distributed optimization setup, there are one parameter server and multiple workers. The whole dataset is divided into small parts and each part is kept in each worker. The server and workers exchange information through a network to collectively compute quantity of interest. However, the network typically has limited bandwidth and high latency. Therefore, there is a need to balance the cost of local computation and communication.

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Various distributed first-order methods, which use gradient information and are often easy to implement, have been proposed in many existing works, such as distributed stochastic gradient descent (SGD) [9], [18], distributed variance reduced SGD [10], [19], [20], distributed coordinate descent method [1], [2] and dual coordinate ascent algorithms [21], [22] etc. These first-order methods significantly reduce the amount of local computation. But these algorithms may require a far greater number of iterations for communication. Some algorithms also require synchronization in every iteration for parameter updating.

In order to mitigate the negative impact of the large number of iterations for distributed optimization, communication-efficient second-order methods have also been proposed [23]–[28]. Shamir et al. [23] proposed DANE algorithm to minimize a cost function consisting of local loss function, local gradient and global gradient on each worker. AIDE in [24] applies the generic acceleration scheme (catalyst) in InexactDANE to improve the performance of DANE. DiSCO in [25] applies an inexact damped Newton method through preconditioned conjugated gradient method. Smith et al. [26] proposed CoCoA that involves sub-problems which are local quadratic approximations to the dual objective function. Wang [27] proposed GIANT that uses the average of inverse Hessian matrix times global gradient as the approximate Newton's direction. ADN in [28] is built on an adaptive block-separable approximation of the objective function.

Most of the existing works, both the first-order and the second-order methods, assume that these workers behave honestly and follow the protocol. However, in practice, there is a risk that some of the workers are Byzantine attackers. Byzantine attackers can prevent the convergence of the optimization algorithms or lead the algorithms to converge to values chosen by the attackers by modifying or falsifying intermediate results when the server require these intermediate results for updating. For example, as shown in [29], [30], for the first-order methods, the presence of even a single Byzantine worker can prevent the convergence of distributed gradient descent algorithm.

There have been some interesting recent works on designing distributed machine learning algorithms [29]–[47] that can deal with Byzantine attacks. The main idea of several works is to compare information received from all workers which have no redundant data, and compute a quantity that is robust to attackers for algorithm update. However, these algorithms only consider the first-order methods. Another idea is to employ the redundant data when dealing with Byzantine attackers. In [34],

Chen et al. proposed an algorithm named DRACO that uses redundant data. Each worker computes redundant gradients, encodes them and sends the resulting vector to the server. These vectors will pass through a decoder that detects where the adversaries are through the encoded redundant gradient information.

In this paper, we propose two new robust distributed second-order methods that can converge to the neighborhood of the population minimizer.

The first method, named median-based approximate Newton's method (MNM), can converge to the neighborhood of the population minimizer when less than half of the workers are Byzantine attackers. The main idea is to use geometric median to aggregate information from workers. The geometric median enables the server to mitigate the impact of attackers when up to half of the workers are Byzantine attackers. Using these, we prove that the algorithm can converge to the neighborhood of the population minimizer when q, the number of Byzantine attackers, is less than $m/2$ with m being the total number of workers. We show this result by proving that the distance between the approximate Newton's direction and true Newton's direction can be universally bounded. However, once $q > m/2$, MNM fail to converge.

The second method, named comparison-based approximate Newton's Method (CNM), can converge to the neighborhood of the population minimizer server regardless whether q is larger or smaller than $m/2$. Compared with MNM, CNM requires additional computation at the server. The main idea is to ask server to randomly collect a small clean dataset and compute noisy value as an approximation of the ground truth to filter out information from attackers. In particular, when the server receives gradient from each worker, it will compute noisy gradient using the collected clean dataset, then compute the distance of them. If the distance is small, the server will accept the received gradient. After comparison, the server will build the global gradient by averaging the accepted gradients and its own noisy gradient, then broadcast it to all workers. Then the server will compute a noisy Newton's direction from the Hessian matrix using the collected dataset and global gradient. When receiving Newton's direction from workers, the server will compute the distance between received Newton's direction and the noisy Newton's direction and accept the received Newton's direction if the distance is small. Finally, the server computes the average of all accepted Newton's direction and its own noisy Newton's direction for updating. We prove that CNM can converge to the neighborhood of population minimizer regardless number of Byzantine attackers.

The paper is organized as follows. In Section II, we describe the model. In Section III, we describe the proposed algorithms. In Section IV, we analyze the convergence property of the proposed algorithms. In Section V, we provide numerical examples to validate the theoretic analysis. Finally, we offer several concluding remarks in Section VI. The proofs are collected in Appendix.

II. Model

In this section, we introduce our model. For random variable X with an unknown distribution $\mathcal{D}$, our goal is to infer the model parameter $\theta^* \in \mathbb{R}^d$ of the unknown distribution. It is popular to formulate this inference problem as an optimization problem

$$\theta^* \in \arg\min_{\theta\in\Theta} F(\theta) = \mathbb{E}\{f(X,\theta)\}, \tag{1}$$

in which $f : \mathcal{X} \times \Theta \to \mathbb{R}$ is the loss function, and $\Theta \in \mathbb{R}^d$ is a closed convex set of all possible model parameters, and the expectation is over the distribution $\mathcal{D}$. $F(\theta)$ is called population risk function.

In this paper, we make the following assumption about the population risk function $F(\theta)$.

Assumption 1. *The population risk function $F : \Theta \to \mathbb{R}$ is h-strongly convex, and differentiable over Θ with M-Lipschitz gradient. That is, for all $\theta, \theta' \in \Theta$,*

$$F(\theta') \geq F(\theta) + \langle \nabla F(\theta), \theta' - \theta \rangle + h \parallel \theta' - \theta \parallel^2 /2, \tag{2}$$

and

$$\parallel \nabla F(\theta') - \nabla F(\theta) \parallel \leq M \parallel \theta' - \theta \parallel,$$

in which $\parallel \cdot \parallel$ is the ℓ_2 norm and $0 < h \leq M$.

Since the expectation in (1) is over the unknown distribution $\mathcal{D}$, the population risk function $F(\theta)$ is unknown and hence we cannot solve (1) directly. Instead, one typically aims to minimize the empirical risk:

$$\min_{\theta\in\Theta} \frac{1}{N}\sum_{i=1}^{N} f(X_i,\theta), \tag{3}$$

where $X_1, X_2, ..., X_N$ are data samples generated by the unknown distribution $\mathcal{D}$. By solving (3), we obtain an estimate of the true model parameter θ^*.

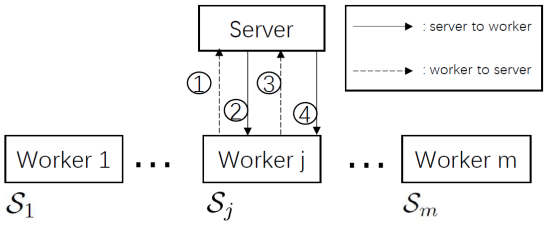

Fig. 1. Information flow of GIANT algorithm in [27]. ①: $\nabla\overline{f}^{(j)}(\theta_{t-1})$; ②: $\nabla\overline{f}(\theta_{t-1})$; ③ : $H_{j,t-1}^{-1}\nabla\overline{f}(\theta_{t-1})$; ④ : θ_t. In this figure we only draw the information flow between machine j and the server, all other machines have similar information flow.

When the number of data points N is large, we can employ distributed optimization methods, where there are one server and m workers in the system, to harness the computing power of multiple machines to solve (3). These N data points are divided and stored in m workers, and the server can communicate with all workers synchronously. Many distributed first-order [1], [2], [9], [10], [18], [19], [21], [22] and second-

order optimization methods [23]–[28] have been proposed to solve (3).

In this paper, we focus on an approximate Newton's method, named global improved approximate Newton method (GIANT) proposed in [27]. We will let $\mathcal{S}_j$ be the set of data samples that are kept by the j-th worker. The GIANT algorithm solves (3) using approximate Newton's method by two-steps computing and communication between the server and workers. Figure 1 illustrates information flow between the server and workers during iteration t. In particular, at iteration t, each worker $j \in [1, m]$ first calculates $\nabla \overline{f}^{(j)}(\theta_{t-1})$ based on local data:

$$\nabla \overline{f}^{(j)}(\theta_{t-1}) = \frac{1}{|\mathcal{S}_j|} \sum_{i \in \mathcal{S}_j} \nabla f(X_i, \theta_{t-1}), \tag{4}$$

and sends it to the server, where $|\mathcal{S}_j|$ is the size of data in the j-th worker and we assume the size of data in each worker is equal. After receiving information from all workers, the server computes the gradient information using

$$\nabla \overline{f}(\theta_{t-1}) = \frac{1}{m} \sum_{j=1}^{m} \nabla \overline{f}^{(j)}(\theta_{t-1}), \tag{5}$$

and broadcasts the $\nabla \overline{f}(\theta_{t-1})$ to workers. After receiving $\nabla \overline{f}(\theta_{t-1})$, each worker $j \in [1, m]$ calculates $H_{j,t-1}^{-1} \nabla \overline{f}(\theta_{t-1})$ based on local data and $\nabla \overline{f}(\theta_{t-1})$ where

$$H_{j,t-1} = \nabla^2 \overline{f}^{(j)}(\theta_{t-1}) = \frac{1}{|\mathcal{S}_j|} \sum_{i \in \mathcal{S}_j} \nabla^2 f(X_i, \theta_{t-1}) \tag{6}$$

and sends it back to the server. After receiving Newton's direction information from all workers, the server updates model parameter by

$$\theta_t = \theta_{t-1} - \frac{1}{m} \sum_{j=1}^{m} H_{j,t-1}^{-1} \nabla \overline{f}(\theta_{t-1}), \tag{7}$$

and broadcasts the updated parameters to the workers.

This process continues until a certain stop criteria is satisfied. Algorithm 1 summarizes steps involves in the GIANT algorithm.

Note that instead of having multiple steps as discussed above, each worker can directly send $H_{j,t-1}$ to the server and hence can combine steps ①- ③. But the communication cost of this combined approach will be $O(d^2)$ each iteration, while the communication cost of the process outlined above is only $O(d)$.

When all workers are honest, this algorithm can converge fast [27]. However, taking average as in (5) and (7) has no ability to defend against attacks. In particular, even a single Byzantine worker can completely change the average value of gradient and Newton's direction, and thus foil the algorithm.

In this paper, we consider a system with Byzantine workers, in which an unknown subset of workers might be compromised. Furthermore, the set of compromised workers might change over time. In each iteration, if a worker is compromised, it can send arbitrary information to the server

Algorithm 1: GIANT algorithm [27]

Parameter server:
Initialize randomly selects $\theta_0 \in \Theta$.
repeat
1: Broadcasts the current model parameter estimator θ_{t-1} to all workers;
2: Waits to receive gradients from the m workers;
3: Computes $\nabla \overline{f}(\theta_{t-1}) = \frac{1}{m} \sum_{j=1}^{m} \nabla \overline{f}^{(j)}(\theta_{t-1})$;
4: Broadcasts the current gradient estimator $\nabla \overline{f}(\theta_{t-1})$ to all workers;
5: Waits to receive estimators from the m workers;
6:Updates $\theta_t = \theta_{t-1} - \eta \frac{1}{m} \sum_{j=1}^{m} H_{j,t-1}^{-1} \nabla \overline{f}(\theta_{t-1})$;
until $\|\theta_t - \theta^*\| \leq \epsilon$.
Worker j:
1: Receives model parameter estimator θ_{t-1}, computes the gradient $\nabla \overline{f}^{(j)}(\theta_{t-1})$, sends it back;
2: Receives gradient estimator $\nabla \overline{f}(\theta_{t-1})$, computes the parameter $H_{j,t-1}^{-1} \nabla \overline{f}(\theta_{t-1})$, sends it back;

when sending gradient information and Newton's direction. In particular, let $\mathcal{B}_t$ denote the set of compromised workers at iteration t, the server receives data $g_1^{(j)}(\theta_{t-1})$ from the j-th worker with

$$g_1^{(j)}(\theta_{t-1}) = \begin{cases} \nabla \overline{f}^{(j)}(\theta_{t-1}) & j \notin \mathcal{B}_t \\ \star & j \in \mathcal{B}_t \end{cases}, \tag{8}$$

in which $\star$ denotes an arbitrary vector chosen by the attacker. After receiving $g_1^{(j)}$ from workers, the server computes and broadcasts

$$g(\theta_{t-1}) = Aggre_1(g_1^{(1)}(\theta_{t-1}), ..., g_1^{(m)}(\theta_{t-1})), \tag{9}$$

in which $Aggre_1(\cdot)$ depends on how the server aggregates gradient information from workers. Each worker then computes Newton's direction based on $g(\theta_{t-1})$. After workers send Newton's direction, the server receives data $g_2^{(j)}(\theta_{t-1})$ from j-th worker

$$g_2^{(j)}(\theta_{t-1}) = \begin{cases} H_{j,t-1}^{-1} g(\theta_{t-1}) & j \notin \mathcal{B}_t \\ \star & j \in \mathcal{B}_t \end{cases}. \tag{10}$$

The server finally computes the final update direction using

$$G(\theta_{t-1}) = Aggre_2(g_2^{(1)}(\theta_{t-1}), ..., g_2^{(m)}(\theta_{t-1})), \tag{11}$$

in which in which $Aggre_2(\cdot)$ depends on how the server processes $g_2^{(j)}(\theta_{t-1})$ from workers.

Note that if both $Aggre_1(\cdot)$ and $Aggre_2(\cdot)$ are mean functions, the algorithm is the same as the GIANT algorithm [27]. But as discussed above, the GIANT algorithm is not robust to adversary attacks. The goal of our paper is to design robust Newton's method algorithms, by designing proper $Aggre_1(\cdot)$ and $Aggre_2(\cdot)$, that can tolerate Byzantine attacks.

Algorithm 2: Median-based Approximate Newton's Method (MNM) Algorithm

Parameter server:

Initialize randomly selects $\theta_0 \in \Theta$.

repeat

1: Broadcasts the current model parameter estimator θ_{t-1} to all workers;

2: Waits to receive gradients from the m workers; $g^{(j)}(\theta_{t-1})$ denote the value received from worker j;

3: Computes $g(\theta_{t-1}) = med\{g_1^{(1)}(\theta_{t-1}), ..., g_1^{(m)}(\theta_{t-1})\}$;

4: Broadcasts the current gradient estimator $g(\theta_{t-1})$ to all workers;

5: Waits to receive estimators from the m workers; $g_2^{(j)}(\theta_{t-1})$ denote the value received from worker j;

6: Computes $G(\theta_{t-1}) = med\{g_2^{(1)}(\theta_{t-1}), ..., g_2^{(m)}(\theta_{t-1})\}$;

7:Updates $\theta_t = \theta_{t-1} - \eta G(\theta_{t-1})$;

until $\|\theta_t - \theta^*\| \leq \epsilon$.

Worker j**:**

1: Receives model parameter estimator θ_{t-1}, computes the gradient $\nabla \overline{f}^{(j)}(\theta_{t-1})$;

2: If worker j is honest, it sends $\nabla \overline{f}^{(j)}(\theta_{t-1})$; If not, it sends the value determined by the attacker;

3: Receives gradient estimator $g(\theta_{t-1})$, computes the parameter $H_{j,t-1}^{-1} g(\theta_{t-1})$;

4: If worker j is honest, it sends $H_{i,t-1}^{-1} g(\theta_{t-1})$ back to the server; If not, it sends the value determined by the attacker;

III. Algorithms

In this section, we describe two algorithms that can handle different number of Byzantine attackers. Let q be the number of attackers in the system. We will first describe our algorithm that can deal with $q < m/2$, i.e., up to half of the total number of workers are Byzantine attackers. We then describe our algorithm to deal with an arbitrary number of Byzantine attackers, i.e., there is no restrict on q. This algorithm requires additional computations at the server.

A. The Case with $q < m/2$

In the first scenario, we consider the case where there are at most $q < m/2$ Byzantine attackers. We propose a median-based approximate Newton's method (MNM). Main steps of the algorithm are listed in Algorithm 2.

Instead of computing the average, the main idea of our algorithm is to use geometric median of the received information as the aggregation function $aggre_1(\cdot)$ and $aggre_2(\cdot)$. In particular, after receiving the gradient information from workers, the server computes

$$g(\theta_{t-1}) = med\{g_1^{(1)}(\theta_{t-1}), ..., g_1^{(m)}(\theta_{t-1})\}, \qquad (12)$$

in which $med\{\cdot\}$ is the geometric median of the vectors. Geometric median is a generalization of median in one-dimension to multiple dimensions, and has been widely used in robust statistics. In particular, let $x_i \in \mathbb{R}^d, i = 1, \cdots, n$, then the geometric median of the set $\{x_1, x_2, ..., x_n\}$ is define as

$$med\{x_1, x_2, ..., x_n\} := \arg\min_x \sum_{i=1}^{n} \|x_i - x\|. \qquad (13)$$

The geometric median has a very nice property that will be useful for our analysis. For example, when the dimension is one, then if strictly more than half points are in $[-r, r]$, the geometric median must lie in $[-r, r]$. When the dimension is larger than one, the geometric median has following property.

Lemma 1. *([48]) Let $x_1, x_2, ..., x_n$ be n points in a Hilbert space. Let x^* denote the geometric median of these points. For any $\alpha \in (0, 1/2)$, and given $r > 0$, if $\sum_{i=1}^{n} \mathbf{1}_{\{\|x_i\| \leq r\}} \geq (1-\alpha)n$, then*

$$\|x^*\| \leq \mathcal{C}_\alpha r, \qquad (14)$$

where

$$\mathcal{C}_\alpha = \frac{2(1-\alpha)}{1-2\alpha}. \qquad (15)$$

From Lemma 1, we can see that, if majority number $(1-\alpha)n$ of points are inside the Euclidean ball of radius r centered at origin, then the geometric median must be inside the Euclidean ball of radius $\mathcal{C}_\alpha r$. From this property we can upper bound geometric median by $\mathcal{C}_\alpha r$.

Then the server broadcasts value $g(\theta_{t-1})$ to all workers. After receiving the Newton's direction information, the server compute the final Newton's direction information by geometric median again,

$$G(\theta_{t-1}) = med\{g_2^{(1)}(\theta_{t-1}), ..., g_2^{(m)}(\theta_{t-1})\}. \qquad (16)$$

Finally, the server uses $G(\theta_{t-1})$ to update parameter θ_{t-1},

$$\theta_t = \theta_{t-1} - \eta G(\theta_{t-1}). \qquad (17)$$

B. The Case with an Arbitrary Number of Byzantine Attackers

The MNM algorithm described in Section III-A will converge if $q < m/2$, which will be shown in Section III. However, it will fail to converge once $q > m/2$. In this subsection, we propose another algorithm, named comparison-based approximate Newton (CNM) method, that converges for an arbitrary value of q, regardless whether q is larger or smaller than $m/2$. Compared with the MNM algorithm, the CNM algorithm needs additional computation at the server side. In particular, we assume that the server keeps a small set of clean data points from the existing dataset before distributing data to workers to compute a noisy gradient and a noisy Newton's direction. These information, which are noisy version of the ground truth, will help the server make decision to whether accept information from each worker or not. To make sure that the samples chosen by the server capture the population statistics, we uniformly random pick data points from the dataset to build the clean data set. Main steps of the algorithm are listed in Algorithm 3.

More specifically, in our algorithm, the server will randomly

Algorithm 3: Comparison-based approximate Newton's Method (CNM) Algorithm

Parameter server:

Initialize randomly selects $\theta_0 \in \Theta$.

repeat

1: Broadcasts the current model parameter estimator θ_{t-1} to all workers;

2: Waits to receive gradients from the m workers; $g^{(j)}(\theta_{t-1})$ denote the value received from worker j;

3: Computes $\nabla\overline{f}^{(0)}(\theta_{t-1})$, then Accepts $g_1^{(j)}(\theta_{t-1})$ which pass test $\|g_1^{(j)}(\theta_{t-1}) - \nabla\overline{f}^{(0)}(\theta_{t-1})\| \leq \xi_1\|\nabla\overline{f}^{(0)}(\theta_{t-1})\|$, consider them in set $\mathcal{A}^{(1)}$.

4: Computes $g(\theta_{t-1}) = \frac{1}{1+|\mathcal{A}^{(1)}|}(\sum_{i\in\mathcal{A}^{(1)}} g_1^{(i)}(\theta_{t-1}) + \nabla\overline{f}^{(0)}(\theta_{t-1}))$;

4: Broadcasts the current gradient estimator $g(\theta_{t-1})$ to all workers;

5: Receives all $g_2^{(j)}(\theta_{t-1})$, computes $\tilde{H}_0^{-1}g(\theta_{t-1})$, accepts $g_2^{(j)}(\theta_{t-1})$ which pass test $\|g_2^{(j)}(\theta_{t-1}) - \tilde{H}_0^{-1}g(\theta_{t-1})\| \leq \xi_2\|\tilde{H}_0^{-1}g(\theta_{t-1})\|$, consider them in set $\mathcal{A}^{(2)}$.

6: Computes $G(\theta_{t-1}) = \frac{1}{1+|\mathcal{A}^{(2)}|}(\sum_{i\in\mathcal{A}^{(2)}} g_2^{(i)}(\theta_{t-1}) + \tilde{H}_0^{-1}g(\theta_{t-1}))$;

7: Update model parameter $\theta_t = \theta_{t-1} - G(\theta_{t-1})$;

until $\|\theta_t - \theta^*\| \leq \epsilon$.

Worker j:

1: Receives model parameter estimator θ_{t-1}, computes the gradient $\nabla\overline{f}^{(j)}(\theta_{t-1})$;

2: If worker j is honest, it sends $\nabla\overline{f}^{(j)}(\theta_{t-1})$; If not, it sends the value determined by the attacker;

3: Receives gradient estimator $g(\theta_{t-1})$, computes the parameter $\tilde{H}_{j,t-1}^{-1}g(\theta_{t-1})$;

4: If worker j is honest, it sends $\tilde{H}_{i,t-1}^{-1}g(\theta_{t-1})$ back to the server; If not, it sends the value determined by the attacker;

select a small set of data points $\mathcal{S}_0$ at the very beginning, where $|\mathcal{S}_0| \leq |\mathcal{S}_j|$ and $j \in [1, m]$. Once $\mathcal{S}_0$ is selected, it is fixed throughout the algorithm. Then at each iteration t, the server calculates a noisy gradient using data points in $\mathcal{S}_0$:

$$\nabla\overline{f}^{(0)}(\theta_{t-1}) = \frac{1}{|\mathcal{S}_0|}\sum_{j\in\mathcal{S}_0}\nabla f(X_j, \theta_{t-1}). \tag{18}$$

After computing $\nabla\overline{f}^{(0)}(\theta_{t-1})$, the server compares $g_1^{(j)}(\theta_{t-1})$ received from worker j with $\nabla\overline{f}^{(0)}(\theta_{t-1})$. The server will accept $g_1^{(j)}(\theta_{t-1})$ as authentic value and use it for further processing, if

$$\|g_1^{(j)}(\theta_{t-1}) - \nabla\overline{f}^{(0)}(\theta_{t-1})\| \leq \xi_1\|\nabla\overline{f}^{(0)}(\theta_{t-1})\| \tag{19}$$

where ξ_1 is a constant. The server will collect all accepted $g_1^{(j)}(\theta_{t-1})$ in set $\mathcal{A}^{(1)}$. The main enabling observation is that, even though $\nabla\overline{f}^{(0)}(\theta_{t-1})$ is noisy, it is an approximation of the ground truth and hence can be used to filter out bad information from Byzantine workers as done in (19).

Then the server computes $g(\theta_{t-1})$ based on the accepted gradient information in set $\mathcal{A}^{(1)}$:

$$g(\theta_{t-1}) = \frac{1}{1+|\mathcal{A}^{(1)}|}\left(\sum_{i\in\mathcal{A}^{(1)}} g_1^{(i)}(\theta_{t-1}) + \nabla\overline{f}^{(0)}(\theta_{t-1})\right).$$

The server will broadcast $g(\theta_{t-1})$ to all workers, each of which will compute $\tilde{H}_{j,t-1}^{-1}g(\theta_{t-1})$, where $\tilde{H}_{j,t-1} = H_{j,t-1} + \mu\mathbf{I}$ with $\mu \geq 0$ and $\mathbf{I}$ being the identity matrix. Here $\mu\mathbf{I}$ is added to make sure the matrix is invertible. The server also computes a noisy Newton's direction $\tilde{H}_0^{-1}g(\theta_{t-1})$, in which $\tilde{H}_0$ is computed using data points in $\mathcal{S}_0$:

$$\tilde{H}_0 = \frac{1}{|\mathcal{S}_0|}\sum_{i\in\mathcal{S}_0}\nabla^2 f(X_i, \theta_{t-1}) + \mu\mathbf{I}. \tag{20}$$

Then the server compares $g_2^{(j)}(\theta_{t-1})$ received from worker j with $\tilde{H}_0^{-1}g(\theta_{t-1})$. If the following condition is satisfied

$$\|g_2^{(j)}(\theta_{t-1}) - \tilde{H}_0^{-1}g(\theta_{t-1})\| \leq \xi_2\|\tilde{H}_0^{-1}g(\theta_{t-1})\| \tag{21}$$

the server will collect $g_2^{(j)}(\theta_{t-1})$ in set $\mathcal{A}^{(2)}$. Here, ξ_2 is a constant. Then the server computes the final update direction:

$$G(\theta_{t-1}) = \frac{1}{1+|\mathcal{A}^{(2)}|}\left(\sum_{i\in\mathcal{A}^{(2)}} g_2^{(i)}(\theta_{t-1}) + \tilde{H}_0^{-1}g(\theta_{t-1})\right). \tag{22}$$

IV. Convergence Analysis

In this section, we analyze the convergence property of the proposed algorithms.

A. Convergence of MNM algorithm

In this section, we will prove results that hold simultaneously for all $\theta \in \Theta$ with a high probability. Hence, in the following, we will drop subscript $t-1$. Before presenting detailed analysis, here we describe the high level ideas. If $H^{-1}\nabla F(\theta)$ is available, where $H = \nabla^2 F(\theta)$, the Newton's method will converge to θ^*. The main idea of our proof is to show that the distance between $G(\theta)$ computed in (16) and $H^{-1}\nabla F(\theta)$ is universally bounded in Θ when the number of attackers is at most $m/2$. Hence, $G(\theta)$ is a good estimate of $H^{-1}\nabla F(\theta)$. As the result, we can then show that the proposed algorithm converge to the neighborhood of the population minimizer.

We first show that $\|G(\theta) - H^{-1}\nabla F(\theta)\|$ is universally bounded in Θ. To start with, we first write

$$\begin{aligned}
&\|H^{-1}\nabla F(\theta) - G(\theta)\| \\
&= \|H^{-1}\nabla F(\theta) - med\{g_2^{(1)}(\theta), ..., g_2^{(m)}(\theta)\}\| \\
&= \|Z(\theta) - H^{-1}g(\theta) + H^{-1}\nabla F(\theta)\| \\
&\leq \|Z(\theta)\| + \|H^{-1}(g(\theta) - \nabla F(\theta))\|, \\
&\leq \|Z(\theta)\| + \|H^{-1}J(\theta)\|,
\end{aligned} \tag{23}$$

where

$$Z(\theta) = med\{H^{-1}g(\theta) - g_2^{(1)}(\theta), ..., H^{-1}g(\theta) - g_2^{(m)}(\theta)\} = med\{Z_1(\theta), ..., Z_m(\theta)\}, \quad (24)$$

and

$$J(\theta) = med\{\nabla F(\theta) - g_1^{(1)}(\theta), ..., \nabla F(\theta) - g_1^{(m)}(\theta)\} = med\{J_1(\theta), ..., J_m(\theta)\}. \quad (25)$$

To further bound the terms in (23), we need to present several assumptions and intermediate results. These assumptions are similar to those used in [29], [33], [36], and proofs of some lemmas follow closely that of [29].

Assumption 2. *There exist positive constants σ_1 and α_1 such that for any unit vector $v \in B$, $\langle \nabla f(X, \theta^*), v\rangle$ is sub-exponential with σ_1 and α_1, that is,*

$$\sup_{v\in B} \mathbf{E}[\exp(\lambda\langle \nabla f(X, \theta^*), v\rangle)] \leq e^{\sigma_1^2\lambda^2/2}, \forall|\lambda| \leq 1/\alpha_1,$$

where B denotes the unit sphere $\{v : \|v\|_2 = 1\}$.

Second, we define gradient difference $w(x, \theta) = \nabla f(x, \theta) - \nabla f(x, \theta^*)$ and assume that for every θ, $w(x, \theta)$ normalized by $\| \theta - \theta^* \|$ is also sub-exponential.

Assumption 3. *There exist positive constants σ_2 and α_2 such that for any $\theta \in \Theta$ with $\theta \neq \theta^*$ and any unit vector $v \in B$, $\langle w(X, \theta) - \mathbf{E}[w(X, \theta)], v\rangle / \| \theta - \theta^* \|$ is sub-exponential with σ_2 and α_2, that is,*

$$\sup_{\theta\in\Theta, v\in B} \mathbf{E}\left[\exp\left(\frac{\lambda\langle w(X, \theta) - \mathbf{E}[w(X, \theta)], v\rangle}{\|\theta - \theta^*\|}\right)\right] \leq e^{\sigma_2^2\lambda^2/2}, \ \forall|\lambda| \leq \frac{1}{\alpha_2}. \quad (26)$$

This allows us to show that $\frac{1}{|\mathcal{S}_0|}\sum_{i\in\mathcal{S}_i} w(X_i, \theta)$ concentrates on $\mathbf{E}[w(X, \theta)]$ for every fixed θ.

Assumptions 2 and 3 ensure that random gradient $\nabla f(\theta)$ has good concentration properties, i.e., an average of $|\mathcal{S}_i|$ $i.i.d$ random gradients $\frac{1}{|\mathcal{S}_i|}\sum_{i\in\mathcal{S}_i} \nabla f(X_i, \theta)$ sharply concentrates on $\nabla F(\theta)$ for every fixed θ, which is an assumption on the upper bound of the variance of the gradient.

We also assume data in each worker $j \in [1, m]$ has following assumption.

Assumption 4. *For any $\delta \in (0, 1/|\mathcal{S}_j|)$, there exists an $M' = M'(\delta)$ and $h' = h'(\delta)$ such that*

$$\mathbf{Pr}\left\{\forall\theta, \theta' \in \Theta, h' \leq \frac{\|\nabla f(X, \theta) - \nabla f(X, \theta')\|}{\|\theta - \theta'\|} \leq M'\right\} \geq 1 - \frac{\delta}{3}. \quad (27)$$

Assumption 4 ensures that $\nabla f(X, \theta)$ in each worker is M'-Lipschitz and $f(X, \theta)$ is h' strongly convex with high probability.

Now, we make another standard assumption in analyzing Newton's method for population risk.

Assumption 5. *The Hessian matrix $\nabla^2 F(\theta)$ is L-Lipschitz continuous,i.e, there exists an L such that for $\theta, \theta' \in \Theta$*

$$\|\nabla^2 F(\theta) - \nabla^2 F(\theta)\|_2 \leq L\|\theta - \theta'\|,$$

in which $\| \cdot \|_2$ is the matrix spectral norm.

With these assumptions, we are ready to state our universal bound for $\|Z(\theta)\|$ and $\|H^{-1}J(\theta)\|$.

From (24), we need to bound the geometric median $Z(\theta)$ of $Z_1(\theta), ..., Z_m(\theta)$. In order to use property of the geometric median from [48], we need to show more than half of information received by the server are bounded by some quantity. If majority points are lie in a Euclidean ball at center, then the geometric median will also lie in a ball.

We first have the following lemma regarding the spectral norm of $H_i - H$.

Lemma 2. *If Assumption 4 holds, for any $\delta \in (0, 1)$, with probability at least $1 - \frac{\delta}{3}$, $|\mathcal{S}_j|$ data satisfy*

$$h' \leq \|\nabla^2 f(X, \theta)\|_2 \leq M', \quad (28)$$

for any $\delta_3' \in (0, 1)$, let

$$\Delta_3 = \sqrt{\frac{14(M \vee M')^2 \log(2d/\delta_3')}{3|\mathcal{S}_i|}}, \quad (29)$$

then

$$\mathbf{Pr}\{\|H_i - H\|_2 \leq \Delta_3\} \geq 1 - \delta_2, \quad (30)$$

with $\delta_2 = \delta_3' + \frac{\delta}{3}$ and $\delta_2 \in (0, 1)$.

Proof. Please see Appendix A for detail. □

Now, with these lemmas and assumptions, when worker i is honest, we can show the bound for Z_i.

Proposition 1. *Suppose Assumptions 1-4 hold, and $\Theta \subset \{\theta : \| \theta - \theta^* \| \leq r\sqrt{d}\}$ for some $r > 0$. For any $\delta_3 \in (0, 1), \alpha \in (q/m, 1/2)$ and $\delta_4 = \delta_2 + e^{-mD(\alpha - q/m\|\delta_3)}$,*

$$\mathbf{Pr}\left\{\forall\theta : \|Z_i(\theta)\| \leq \left(\frac{8\mathcal{C}_\alpha\Delta_3\Delta_2}{hh'} + \frac{\Delta_3 M}{hh'}\right)\|\theta - \theta^*\| + \frac{4\mathcal{C}_\alpha\Delta_3\Delta_1}{hh'}\right\} \geq 1 - \delta_4, \quad (31)$$

where $\Delta_1 = \sqrt{2}\sigma_1\sqrt{(d\log 6 + \log(6/\delta_3))/|\mathcal{S}_i|}$, $\Delta_2 = \sqrt{2}\sigma_2\sqrt{(\tau_1 + \tau_2)/|\mathcal{S}_i|}$, with $\tau_1 = d\log 18 + d\log(M \vee M'/\sigma_2)$, $\tau_2 = 0.5d\log(|\mathcal{S}_i|/d) + \log(6/\delta_3) + \log(\frac{2r\sigma_2^2\sqrt{|\mathcal{S}_i|}}{\alpha_2\sigma_1})$, $\mathcal{C}_\alpha = \frac{2(1-\alpha)}{1-2\alpha}$ and $D(\delta'\|\delta) = \delta'\log\frac{\delta'}{\delta} + (1 - \delta')\log\frac{1-\delta'}{1-\delta}$.

Proof. Please see Appendix B for details. □

Now we have already shown that for honest workers, the local Newton's direction received at the server is uniformly close to the true Newton's direction. Now using Lemma 1, we can show the median $Z(\theta)$ is bounded.

Proposition 2. *Suppose Assumptions 1-4 hold, and* $\Theta \subset \{\theta :\| \theta - \theta^* \| \leq r\sqrt{d}\}$ *for some* $r > 0$*. For any* $\alpha \in (q/m, 1/2)$ *and* $0 < \delta_4 < \alpha - q/m$*,*

$$\mathbf{Pr}\Bigg\{\forall\theta : \|Z(\theta)\| \leq \left(\frac{8\mathcal{C}_\alpha\Delta_3\Delta_2}{hh'} + \frac{\Delta_3 M}{hh'}\right)\mathcal{C}_\alpha\|\theta-\theta^*\| + \frac{4\mathcal{C}_\alpha^2\Delta_3\Delta_1}{hh'}\Bigg\} \geq 1 - e^{-mD(\alpha-q/m\|\delta_4)}. \quad (32)$$

Proof. Please see Appendix C. □

With Proposition 2, we are ready to show that $G(\theta)$ is a good approximation of $H^{-1}\nabla F(\theta)$ from (23), and show the convergence of the proposed MNM algorithm.

Theorem 1. *If Assumptions 1-4 hold, and* $\Theta \subset \{\theta :\| \theta - \theta^* \| \leq r\sqrt{d}\}$ *for some* $r > 0$*, and* $\theta_0 \in \Theta$*, by letting* $|\mathcal{S}_i|$ *for each worker* j *to be sufficiently large such that* $\Delta_2 \leq \frac{h}{24\mathcal{C}_\alpha}, \Delta_3 \leq \frac{hh'}{3M\mathcal{C}_\alpha}$*, then for any* $0 < \eta \leq 1$*,* $\alpha \in (q/m, 1/2)$*,* $0 < \delta_3 < \alpha - q/m$ *and* $0 < \delta_4 < \alpha - q/m$ *with probability at least* $1 - e^{-mD(\alpha-q/m\|\delta_3)} - e^{-mD(\alpha-q/m\|\delta_4)}$*, it holds that*

$$\begin{aligned}\|\theta_t - \theta^*\| &\leq \rho\|\theta_{t-1} - \theta^*\| + \frac{\eta L\|\theta_{t-1}-\theta^*\|^2}{2h} \\ &+ \frac{4}{hh'}\mathcal{C}_\alpha^2\Delta_3\Delta_1 + \eta\frac{4}{h}\mathcal{C}_\alpha\Delta_1, \end{aligned} \quad (33)$$

where

$$\rho = 1 - \eta + \eta\frac{8}{hh'}\mathcal{C}_\alpha^2\Delta_3\Delta_2 + \eta\frac{8}{h}\mathcal{C}_\alpha\Delta_2 + \eta\mathcal{C}_\alpha\frac{\Delta_3 M}{hh'}. \quad (34)$$

Proof. Suppose Assumptions 1-5 hold, and $\Theta \subset \{\theta :\| \theta - \theta^* \| \leq r\sqrt{d}\}$ for some $r > 0$. Following similar steps in [29], [40], we have the following bound for any $\alpha \in (q/m, 1/2)$ and $0 < \delta_3 < \alpha - q/m$,

$$\begin{aligned}&\mathbf{Pr}\{\|J(\theta)\| \leq 8\mathcal{C}_\alpha\Delta_2\|\theta-\theta^*\| + 4\mathcal{C}_\alpha\Delta_1\} \\ &\geq 1 - e^{-mD(\alpha-q/m\|\delta_3)}\end{aligned} \quad (35)$$

From (23), combined with Proposition 2, we have

$$\begin{aligned}&\|H^{-1}\nabla F(\theta) - G(\theta)\| \\ &\leq \|Z(\theta)\| + \|H^{-1}J(\theta)\| \\ &\leq \left(\frac{8}{hh'}\mathcal{C}_\alpha^2\Delta_3\Delta_2 + \frac{8}{h}\mathcal{C}_\alpha\Delta_2 + \mathcal{C}_\alpha\frac{\Delta_3 M}{hh'}\right)\|\theta-\theta^*\| \\ &+ \frac{4}{hh'}\mathcal{C}_\alpha^2\Delta_3\Delta_1 + \frac{4}{h}\mathcal{C}_\alpha\Delta_1. \end{aligned} \quad (36)$$

For the standard Newton method,

$$\begin{aligned}&\|\theta_t - \theta^*\| \\ &= \|\theta_{t-1} - \theta^* - \eta H_{t-1}^{-1}\nabla F(\theta_{t-1})\| \\ &= \|\theta_{t-1} - \theta^* + \eta H_{t-1}^{-1}(\nabla F(\theta^*) - \nabla F(\theta_{t-1}))\| \\ &\leq (1-\eta)\|\theta_{t-1}-\theta^*\| + \eta\|H_{t-1}^{-1}\|_2 \cdot \\ &\quad \left\|\int_0^1 (H(\theta_{t-1} + \tau(\theta^* - \theta_{t-1})) - H(\theta_{t-1}))(\theta^* - \theta_{t-1})d\tau\right\|_2 \\ &\leq (1-\eta)\|\theta_{t-1}-\theta^*\| + \eta\|H_{t-1}^{-1}(\theta_{t-1})\|_2 \cdot \\ &\quad \int_0^1 \|(H(\theta_{t-1} + \tau(\theta^* - \theta_{t-1})) - H(\theta_{t-1}))(\theta^* - \theta)\|d\tau \\ &\leq (1-\eta)\|\theta_{t-1}-\theta^*\| + \frac{\eta L\|\theta_{t-1}-\theta^*\|_2^2}{2h} \end{aligned} \quad (37)$$

where the first inequality follows from the triangle inequality, the second inequality follows from the definition of spectral norm, the third inequality follows from Fubini's theorem and Cauchy–Schwarz inequality.

Then for any $0 < \eta \leq 1$,$\alpha \in (q/m, 1/2)$, $0 < \delta_3 < \alpha - q/m$ and $0 < \delta_4 < \alpha - q/m$ with probability at least $1 - e^{-mD(\alpha-q/m\|\delta_3)} - e^{-mD(\alpha-q/m\|\delta_4)}$, for any $t \geq 1$,

$$\begin{aligned}&\|\theta_t - \theta^*\| \\ &= \|\theta_{t-1} - \eta G(\theta_{t-1}) - \theta^*\| \\ &= \|\theta_{t-1} - \eta H_{t-1}^{-1}\nabla F(\theta_{t-1}) - \theta^* + \eta H_{t-1}^{-1}\nabla F(\theta_{t-1}) \\ &\quad -\eta G(\theta_{t-1})\| \\ &= \|\theta_{t-1} - \eta H_{t-1}^{-1}\nabla F(\theta_{t-1}) - \theta^* + \eta Z(\theta_{t-1}) \\ &\quad -\eta H_{t-1}^{-1}g(\theta_{t-1}) + \eta H_{t-1}^{-1}\nabla F(\theta_{t-1})\| \\ &\leq \|\theta_{t-1} - \eta H_{t-1}^{-1}\nabla F(\theta_{t-1}) - \theta^*\| + \eta\|Z(\theta_{t-1})\| \\ &\quad +\|\eta H_{t-1}^{-1}J(\theta_{t-1})\| \\ &\leq \Bigg(1 - \eta + \eta\frac{8}{hh'}\mathcal{C}_\alpha^2\Delta_3\Delta_2 + \eta\frac{8}{h}\mathcal{C}_\alpha\Delta_2 \\ &\quad +\eta\mathcal{C}_\alpha\frac{\Delta_3 M}{hh'}\Bigg)\|\theta_{t-1}-\theta^*\| + \frac{\eta L\|\theta_{t-1}-\theta^*\|^2}{2h} \\ &\quad +\eta\frac{4}{hh'}\mathcal{C}_\alpha^2\Delta_3\Delta_1 + \eta\frac{4}{h}\mathcal{C}_\alpha\Delta_1. \end{aligned} \quad (38)$$

When $|\mathcal{S}_i|$ for each worker j to be sufficently large such that $\Delta_2 \leq \frac{h}{24\mathcal{C}_\alpha}, \Delta_3 \leq \frac{hh'}{3M\mathcal{C}_\alpha}$, then we can always have

$$1 - \eta + \eta\frac{8}{hh'}\mathcal{C}_\alpha^2\Delta_3\Delta_2 + \eta\frac{8}{h}\mathcal{C}_\alpha\Delta_2 + \eta\mathcal{C}_\alpha\frac{\Delta_3 M}{hh'} < 1. \quad (39)$$

□

This theorem shows that under an event that happens with a high probability, the estimated θ can converge to the neighborhood of θ^* with a linear-quadratic rate. The quadratic term comes from the standard analysis of the Newton method. The linear term arises owing to the Hessian approximation and the gradient approximation. Due to the Hessian approximation and gradient approximation, even though our analysis shows MNM converges, it is difficult to theoretically establish that the convergence rate is faster than those of the first order methods. The main difficulty comes from the fact that, even for the

case without attackers, there is no theoretical proof showing that the approximate Newton method has a better convergence rate than those of first order methods for general case [27], due to various approximation introduced in the algorithm. Furthermore, the bound in Theorem 1 may not be optimal and could possibly be improved by more careful analysis. On the other hand, we show that MNM indeed converges faster than those of the first order methods using numerical examples in Section V. When there is no attacker, the convergence rate of MNM is slower than GIANT, as the bound of the convergence rate is dependent on the data in each worker, while GIANT can benefit from all data. On the other hand, when there are Byzantine attackers in the model, MNM can converge, but GIANT does not.

Since the parameter ρ related with the parameter $\mathcal{C}_\alpha$, which will increase if the number of Byzantine attackers increases, the number iteration will increase if there are more attackers.

Since we consider $\theta^* \in \arg\min_{\theta\in\Theta} F(\theta)$ and Hessian approximation, there is always a gap between estimator θ and θ^*. This gap is due to the approximation error introduced by solving (3), instead of (1). The gap is $\propto \frac{\mathcal{C}_\alpha}{|\mathcal{S}_i|}$, so for a larger datasize in each worker and a smaller number of Byzantine attackers, the gap will become smaller.

We now give an example to show that, when the server uses MNM and more than half of the workers are attackers, Byzantine attackers can easily fool the server. Let B be an arbitrary direction chosen by the attackers. At each iteration, Byzantine attacker j sends $g_1^{(j)}(\theta)$, such that $\|g_1^{(j)}(\theta) - B\| \leq r$. When more than half of vector satisfy this condition, by property of geometric median, the geometric median $g(\theta)$ should satisfy the following condition $\|g(\theta) - B\| \leq \mathcal{C}_\alpha r$, then the geometric median $g(\theta)$ will be close to B. As B is arbitrary, the attackers can successfully fool the server.

B. Convergence of CNM algorithm

In this section, we prove the convergence of CNM algorithm regardless the number of Byzantine attackers. In other words, q could be larger than $m/2$. Towards this goal, we will show that the distance between $G(\theta)$ defined in (22) and $H^{-1}\nabla F(\theta)$ is universally bounded in Θ regardless the number of attackers. The high level idea is similar to the algorithm in [40]. However, compared with the algorithm in [40], the analysis here is more complicated as we need to handle impact of both gradient and Hessian approximation in CNM. In particular, in addition to analyzing gradient, we need to analyze the impact of adversary attacks on the Hessian approximation and the bound for the difference between inverse of Hessian matrices. As the result, $G(\theta)$ is a good estimate of $H^{-1}\nabla F(\theta)$. Finally, we will show that the proposed algorithm converge to the neighborhood of minimizer of the population risk.

Lemma 3. *For an arbitrary number of attackers, the distance between $G(\theta)$ and $H^{-1}\nabla F(\theta)$ is bounded by*

$$\begin{aligned} &\|H^{-1}\nabla F(\theta) - G(\theta)\| \\ <\ & (1+\xi_2)\|\tilde{H}_0^{-1}\|_2\|g(\theta) - \nabla F(\theta)\| \\ +\ & \xi_2\|\tilde{H}_0^{-1}\|_2\|\nabla F(\theta)\| + \|H^{-1}\nabla F(\theta) - \tilde{H}_0^{-1}\nabla F(\theta)\|. \end{aligned} \tag{40}$$

Proof. Please see Appendix D. □

Now, in order to bound the distance between $G(\theta)$ and $H^{-1}\nabla F(\theta)$, we need to bound the three terms in the right hand side of (40).

For the second term, from Assumption 1, we have $\|\nabla F(\theta)\| = \|\nabla F(\theta) - \nabla F(\theta^*)\| \leq M\|\theta - \theta^*\|$, since $\nabla F(\theta^*) = 0$.

For the third term, we have $\|(H^{-1} - \tilde{H}_0^{-1})\nabla F(\theta)\| = \|(\mathbf{I} - \tilde{H}_0^{-1}H)H^{-1}\nabla F(\theta)\| \leq \|\mathbf{I} - \tilde{H}_0^{-1}H\|_2\|H^{-1}\|_2\|\nabla F(\theta)\|$.

Then, we use the following lemma to bound $\|\mathbf{I} - \tilde{H}_0^{-1}H\|_2$.

Lemma 4. *If $\|H_0 - H\|_2 \leq \beta$ and $\beta < \frac{h(h+\mu)}{3h+2\mu}$,*

$$\|\mathbf{I} - \tilde{H}_0^{-1}H\|_2 \leq \frac{\mu}{h+\mu} + \frac{2\beta}{h+\mu-\beta} < 1. \tag{41}$$

Proof. Please see Appendix E. □

From this lemma, we have that $\|\mathbf{I} - \tilde{H}_0^{-1}H\|_2$ is bounded by a constant value smaller than 1, when $\|H_0 - H\|_2$ is bounded.

Proposition 3. *Suppose Assumptions 1-4 hold, and $\Theta \subset \{\theta : \| \theta - \theta^* \| \leq r\sqrt{d}\}$ for some $r > 0$, and $\Delta_3 < \frac{h(h+\mu)}{3h+2\mu}$. For any $\delta \in (0,1), \delta_3' \in (0,1), \delta_2 \in (0,1)$ and $\delta_2 = \frac{\delta}{3} + \delta_3'$*

$$\begin{aligned} &\mathbf{Pr}\left\{\forall\theta : \|(H^{-1} - \tilde{H}_0^{-1})\nabla F(\theta)\| \leq \frac{\Delta_4 M}{h}\|\theta - \theta^*\|\right\} \\ \geq\ & 1 - \delta_2, \end{aligned} \tag{42}$$

with

$$\Delta_4 = \frac{\mu}{h+\mu} + \frac{2\Delta_3}{h+\mu-\Delta_3}, \tag{43}$$

and

$$\Delta_3 = \sqrt{\frac{14M^2\log(2d/\delta_3')}{3|\mathcal{S}_0|}}. \tag{44}$$

Proof. Please see Appendix F. □

Using these intermediate results, we have the following convergence result.

Theorem 2. *If Assumptions 1-5 hold, and $\Theta \subset \{\theta : \| \theta - \theta^* \| \leq r\sqrt{d}\}$ for some $r > 0$, $\mu \geq 0$ and $\theta_0 \in \Theta$. By choosing $\xi_1 < \frac{h'+\mu}{4M}$, $\xi_2 < \frac{h'+\mu}{4M}$ and $|\mathcal{S}_0|$ to be sufficiently large so that $\Delta_2 < \frac{h'+\mu}{40(1+\xi_2)}$, then for arbitrary number of attackers with probability at least $1 - \delta_5 - \delta_2$, it holds that*

$$\|\theta_t - \theta^*\| \leq \frac{L}{2h}\|\theta_{t-1} - \theta^*\|^2 + \gamma_1\|\theta_{t-1} - \theta^*\| + \gamma_2. \tag{45}$$

where $\Delta_4 = \frac{\mu}{h+\mu} + \frac{2\Delta_3}{h+\mu-\Delta_3}$, *and*

$$\gamma_1 = \left[(8\Delta_2 + \xi_1(8\Delta_2 + M)) \frac{1+\xi_2}{h'+\mu} + \frac{\xi_2 M}{h'+\mu} + \frac{\Delta_4 M}{h} \right], \tag{46}$$

and

$$\gamma_2 = (4\Delta_1 + \xi_1 4\Delta_1) \frac{1+\xi_2}{h'+\mu}. \tag{47}$$

Proof. If Assumptions 1-5 hold, and $\Theta \subset \{\theta :\| \theta - \theta^* \| \leq r\sqrt{d}\}$ for some $r > 0$ and $\Delta_3 < \frac{h(h+\mu)}{3h+2\mu}$ for the first term in Lemma 3, we already have the following bound from [40], regardless of the number of attackers, that with probability at least $1 - \delta_5$

$$\begin{aligned} &\|g(\theta) - \nabla F(\theta)\| \\ \leq\ & (8\Delta_2 + \xi_1(8\Delta_2 + M)) \|\theta_{t-1} - \theta^*\| + (4\Delta_1 + \xi_1 4\Delta_1), \end{aligned}$$

in which $\Delta_1 = \sqrt{2}\sigma_1 \sqrt{(d \log 6 + \log(3/\delta_5))/|\mathcal{S}_0|}$ and $\Delta_2 = \sqrt{2}\sigma_2 \sqrt{(\tau_1 + \tau_2)/|\mathcal{S}_0|}$, with $\tau_1 = d \log 18 + d \log((M \vee M')/\sigma_2)$, and $\tau_2 = 0.5d \log(n/d) + \log(3/\delta_5) + \log(\frac{2r\sigma_2^2\sqrt{|\mathcal{S}_0|}}{\alpha_2 \sigma_1})$.

Combine it with Assumption 1 and Proposition 3 and Lemma 3, fix any $t \geq 1$, for any $\delta_2 \in (0,1)$, and $\delta_5 \in (0,1)$, with probability at least $1 - \delta_2 - \delta_5$, the norm of difference between $G_t(\theta)$ and $\nabla F(\theta)$ is

$$\begin{aligned} &\|H^{-1}\nabla F(\theta) - G(\theta)\| \\ <\ & (1+\xi_2)\|\tilde{H}_0^{-1}\|_2 \|g(\theta) - \nabla F(\theta)\| \\ +\ & \xi_2 \|\tilde{H}_0^{-1}\|_2 \|\nabla F(\theta)\| + \|H^{-1}\nabla F(\theta) - \tilde{H}_0^{-1}\nabla F(\theta)\| \\ \leq\ & \gamma_1 \|\theta - \theta^*\| + \gamma_2, \end{aligned} \tag{48}$$

where $\Delta_4 = \frac{\mu}{h+\mu} + \frac{2\Delta_3}{h+\mu-\Delta_3}$,

$$\gamma_1 = \left[(8\Delta_2 + \xi_1(8\Delta_2 + M)) \frac{1+\xi_2}{h'+\mu} + \frac{\xi_2 M}{h'+\mu} + \frac{\Delta_4 M}{h} \right], \tag{49}$$

and

$$\gamma_2 = (4\Delta_1 + \xi_1 4\Delta_1) \frac{1+\xi_2}{h'+\mu}, \tag{50}$$

Choosing $\xi_1 < \frac{h'+\mu}{4M}$, $\xi_2 < \frac{h'+\mu}{4M}$ and $|\mathcal{S}_0|$ to be sufficiently large so that $\Delta_2 < \frac{h'+\mu}{40(1+\xi_2)}$, with these conditions, we can have $\gamma_1 < 1$. For the standard Newton method,

$$\begin{aligned} &\|\theta_t - \theta^*\| \\ =&\|\theta_{t-1} - \theta^* - H_{t-1}^{-1}\nabla F(\theta_{t-1})\| \\ =&\|\theta_{t-1} - \theta^* + H_{t-1}^{-1}(\nabla F(\theta^*) - \nabla F(\theta_{t-1}))\| \\ \leq&\|H_{t-1}^{-1}\|_2 \cdot \\ &\left\| \int_0^1 (H(\theta_{t-1} + \tau(\theta^* - \theta_{t-1})) - H(\theta_{t-1}))(\theta^* - \theta_{t-1}) d\tau \right\|_2 \\ \leq&\|H_{t-1}^{-1}(\theta_{t-1})\|_2 \cdot \\ &\int_0^1 \|(H(\theta_{t-1} + \tau(\theta^* - \theta_{t-1})) - H(\theta_{t-1}))(\theta^* - \theta)\| d\tau \\ \leq&\frac{L\|\theta_{t-1} - \theta^*\|_2^2}{2h} \end{aligned} \tag{51}$$

where the first inequality follows from the triangle inequality, the second inequality follows from the definition of the spectral norm, the third inequality follows from Fubini's theorem and Cauchy–Schwarz inequality.

Fix any $t \geq 1$,

$$\begin{aligned} &\|\theta_t - \theta^*\| \\ =\ & \|\theta_{t-1} - G(\theta_{t-1}) - \theta^*\| \\ \leq\ & \|\theta_{t-1} - H^{-1}\nabla F(\theta_{t-1}) - \theta^*\| \\ +\ & \|G(\theta_{t-1}) - H^{-1}\nabla F(\theta_{t-1})\| \\ \leq\ & \frac{L}{2h}\|\theta_{t-1} - \theta^*\|^2 + \gamma_1 \|\theta_{t-1} - \theta^*\| + \eta\gamma_2. \end{aligned} \tag{52}$$

□

In this theorem, we consider the worst-case scenario, where all workers are Byzantine attackers and these attackers all pass the comparison test. This theorem shows that, with a high probability, the estimated θ can converge to the neighborhood of θ^* with a linear-quadratic rate when there are arbitrary number of Byzantine attackers. This theorem also shows that the bound will be looser when δ_2, δ_5 decrease, since this will increase Δ_1, Δ_2 and Δ_3. Similar to MNM, the quadratic term comes from the standard analysis of the Newton method. The linear term is due to the Hessian and gradient approximation. Again, due to the Hessian approximation, gradient approximation and the comparison scheme, it is difficult to theoretically show that convergence rate is larger than those of the first order methods. However, our numerical results empirically illustrate that the proposed method converges faster than those of the first order methods.

Since we consider $\theta^* \in \arg\min_{\theta \in \Theta} F(\theta)$, we can only use empirical risk to approximate population risk, there is always a gap between estimator θ and θ^*. The error gap is $\propto \frac{1}{\sqrt{|\mathcal{S}_0|}}$, so for a sufficiently large $|\mathcal{S}_0|$, the error gap will become negligible. Our numerical results will illustrate that the actual performance of CNM is better than the case with using data $\mathcal{S}_0$ only and it can benefit from the presence of honest workers even when more than half of the workers are Byzantine attackers.

V. Numerical results

In this section, we provide numerical examples, with both synthesized data and real data, to illustrate the performance of the proposed algorithms.

A. Synthesized data

We first use synthesized data. In this example, we focus on linear regression, in which

$$Y_i = X_i^T \theta^* + \epsilon_i, i = 1, 2, \cdots, N,$$

where $X_i \in \mathbb{R}^d$, θ^* is a $d \times 1$ vector and ϵ_i is the noise. We set $\mathbf{X} = [X_1, \cdots, X_N]$ as $d \times N$ data matrix. This model satisfies all the assumptions mentioned above, as shown in paper [29].

In the simulation, we set the dimension $d = 20$, the total number of data $N = 50000$. We use $\mathcal{N}(0, 9)$ to independently generate each entry of θ^*. Here $\mathcal{N}(\nu, \sigma^2)$ denotes Gaussian variables with mean ν and variance σ^2. After θ^* is generated,

we fix it. The data matrix $\mathbf{X}$ is generated randomly by Gaussian distribution with $\nu = 0$ and fixed known maximal and minimal eigenvalues of the correlation matrix $\mathbf{X}^T\mathbf{X}$. Let $\lambda_{max}(\cdot)$ and $\lambda_{min}(\cdot)$ denote the maximal and minimal eigenvalue of $\mathbf{X}^T\mathbf{X}$ respectively. In the following figures, we use $\lambda_{max}(\mathbf{X}^T\mathbf{X}) = 200$ and $\lambda_{min}(\mathbf{X}^T\mathbf{X}) = 2$ to generate the data matrix $\mathbf{X}$. We set ϵ_i as i.i.d. $\mathcal{N}(0, 1)$ random variable. Finally, we generate Y_i using the linear relationship mentioned above. In the simulation, we set the number of workers $m = 50$, and evenly distribute data among these machines. Furthermore, for robust gradient descent in [40] and proposed algorithm CNM, we set $|\mathcal{S}_0| = 1000$, $\xi = 1.25|\mathcal{S}_0|^{-\frac{1}{4}} = 0.223$ for robust gradient descent in [40], $\xi_1 = 0.223$ and $\xi_2 = 0.223$. For the GIANT algorithm in [27] and proposed MNM, we set $\eta = 1$. For CNM, we set $\mu = 0.001$. We illustrate our results with 4 different cases: 1) 20 Inverse attack, in which each attacker first calculates the gradient and Newton's direction based on its local data but sends the inverse version of gradient information or vector information to the server; 2) 45 Inverse attack; 3) 20 Random attack, in which the attacker randomly generates gradient value; and 4) 45 Random attack. In our simulation, we compare four algorithms: 1) MNM in Table 2; 2) CNM described in Table 3; 3) Algorithm proposed in [40]; and 4) The GIANT algorithm proposed in [27]. The algorithm proposed in [40] is a first-order method which is robust to Byzantine attackers.

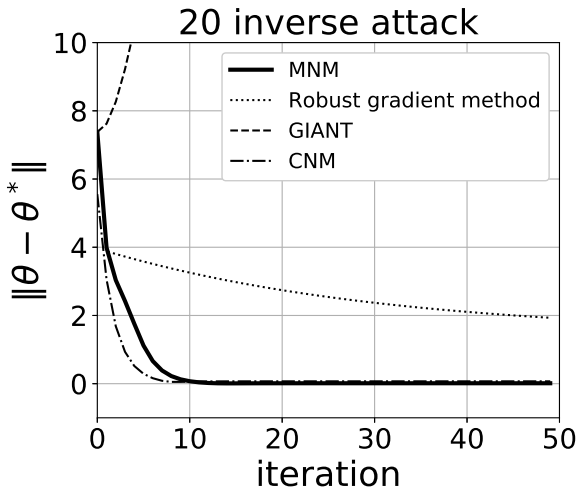

Fig. 2. Synthesized data: 20 Inverse attack. Robust gradient method in [40], GIANT in [27]

Figures 2 and 3 plot the value of the norm of distance between estimated and the true parameter vs iteration with 20 inverse attacks and 20 random attacks respectively. From Figures 2 and 3, GIANT method does not converge, since computing average cannot defend Byzantine attacks, but the proposed MNM, CNM and robust gradient method can still converge. Furthermore, the proposed two algorithms still perform better than the robust gradient method in [40] in iteration, since our proposed algorithms compute Hessian matrix on each worker, which generate more information in each communication iteration.

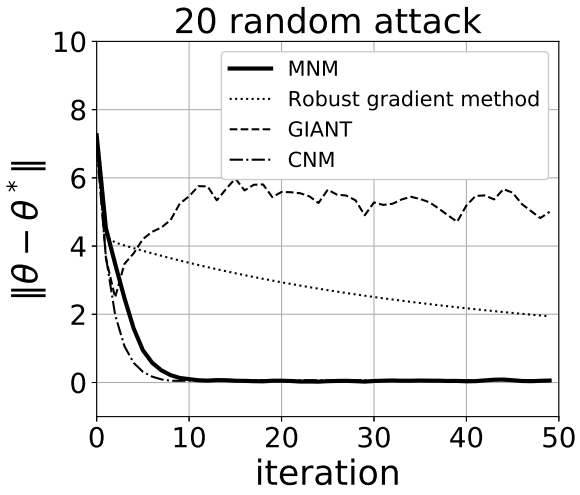

Fig. 3. Synthesized data: 20 Random attack. Robust gradient method in [40], GIANT in [27]

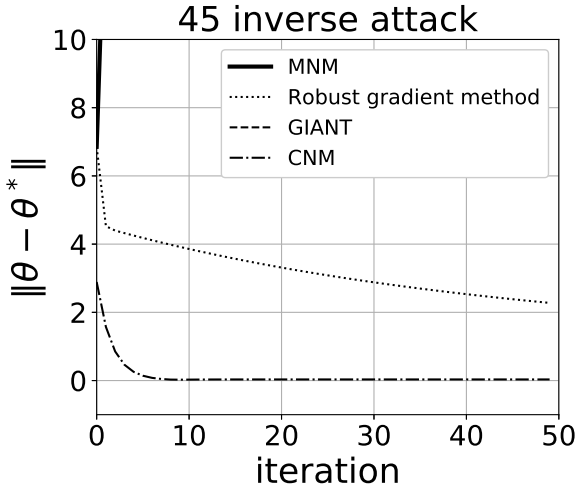

Fig. 4. Synthesized data: 45 Inverse attack. Robust gradient method in [40], GIANT in [27]

Figures 4 and 5 plot the value of the norm of distance between the estimated and the true parameter vs iteration with 45 inverse attacks and 45 random attacks. From Figures 4 and 5, we can observe that GIANT and MNM do not converge, as more than half of the workers are compromised. However the proposed CNM and robust gradient method can still converge. Furthermore, the proposed CNM can benefit from Newton's direction information and outperforms the robust gradient method in [40] in iteration.

B. Real data

Now we test our algorithms on real datasets MNIST [49] and compare our algorithms with various existing gradient

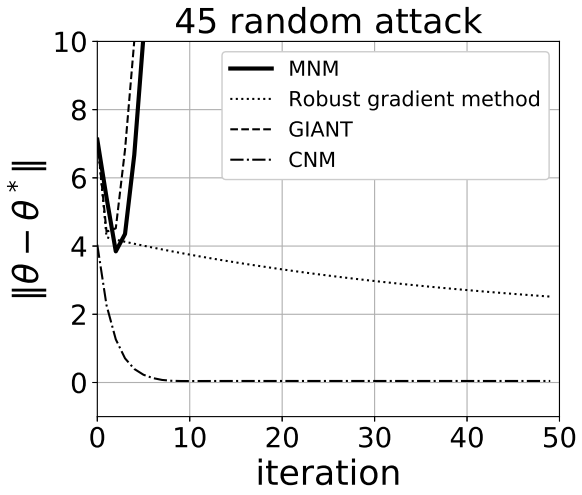

Fig. 5. Synthesized data: 45 Random attack. Robust gradient method in [40], GIANT in [27]

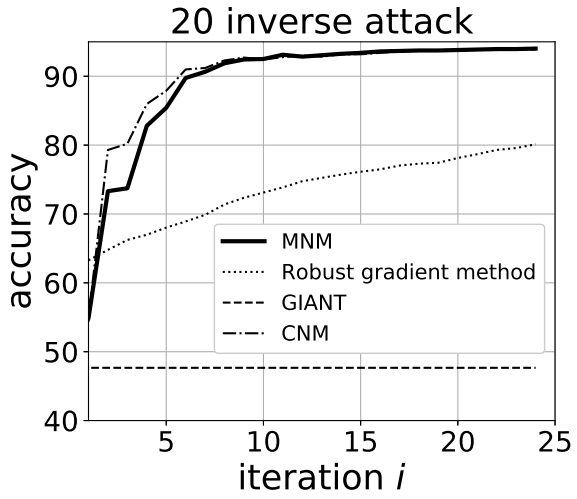

Fig. 6. MNIST: 20 Inverse attack. Robust gradient method in [40], GIANT in [27]

method work [40] and GIANT. MNIST is a widely used computer vision dataset that consists of 70,000 28×28 pixel images of handwritten digits 0 to 9. We use the handwritten images of 3 and 5, which are the most difficult to distinguish in this dataset, to build a logistic regression model. After picking all 3 and 5 images from the dataset, the total number of images is 13454. It is divided into a training subset of size 12000 and a testing subset of size 1454. For the dataset, we set the number of workers to be 50. For algorithm in [40] and algorithm CNM, we uniformly random pick 200 images from training subsets to build $\mathcal{S}_0$, set $\xi = 0.9|\mathcal{S}_0|^{-\frac{1}{4}} = 0.239$, $\xi_1 = 0.239$ and $\xi_2 = 0.239$. For the proposed MNM and GIANT in [27], we set the learning rate $\eta = 1$. For CNM, we set $\mu = 0.0001$. Similar to the synthesized data scenario, we illustrate our results with four cases, namely 20 inverse attack, 20 random attack, 45 inverse attack and 45 random attack, and compare the performance of four algorithms. The following figures show how the testing accuracy varies with training iteration.

Figures 6 and 7 illustrate the impact of two cases on different algorithms using MNIST respectively. Figures 6 and 7 show the GIANT fails to predict if there are 20 attackers. Our proposed algorithm and robust gradient descent still show high accuracy. Furthermore, the proposed MNM has a better performance than robust gradient descent in [40].

We plot the impact of 45 attacker case on real data in Figures 8 and 9 using MNIST respectively. When there are 45 attackers, which is more than half of the total number of workers, MNM and GIANT can not properly work. CNM and robust gradient descent [40] still perform well, since these algorithm are generated to defend arbitrary number of attackers. Our proposed algorithms outperform the scheme using robust gradient descent in iteration.

We plot the boxplot figure about testing accuracy of CNM with different size of $\mathcal{S}_0$ and GIANT with $\mathcal{S}_0$ only on real data

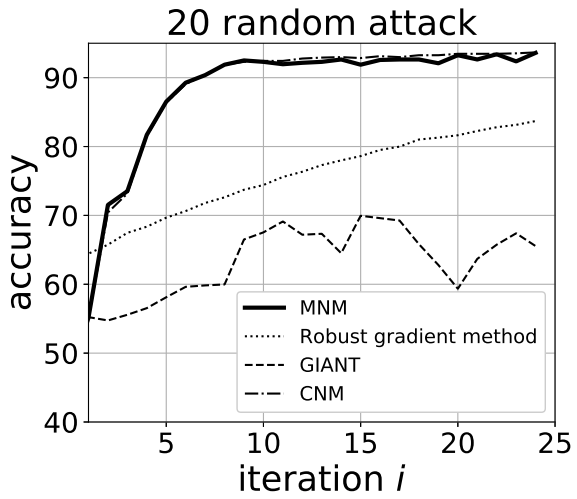

Fig. 7. MNIST: 20 Random attack. Robust gradient method in [40], GIANT in [27]

in Figures 10. As the size of $\mathcal{S}_0$ increases, the CNM method has a higher accuracy and lower variance. For different $|\mathcal{S}_0|$, CNM also outperforms the GIANT algorithm with $\mathcal{S}_0$ only both on accuracy and estimate variance, since it can benefit from the presence of honest workers.

Figures 11 and 12 illustrate the testing accuracy vs training time under 20 and 45 inverse attacks with different algorithms. MNM, CNM, and robust gradient descent algorithm can converge when there are 20 inverse attacks. Since the computing power is limited, the robust gradient algorithm has a better better performance at the beginning, but after some time, CNM and MNM have better performance than the robust gradient algorithm. When there are 45 attacks, only CNM and the robust gradient algorithm work, since the number of Byzantine attacker is larger than 25. When given enough time

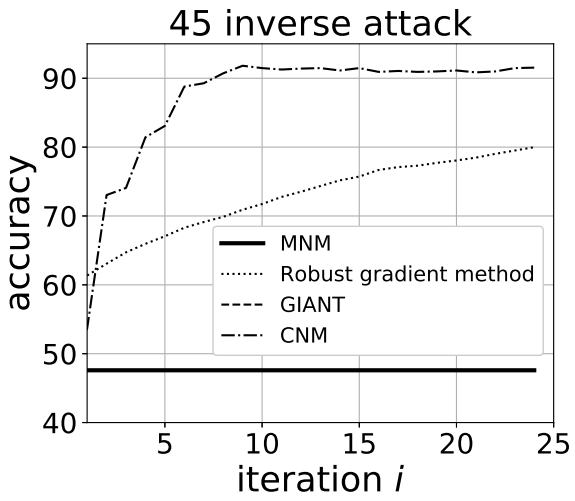

Fig. 8. MNIST: 45 Inverse attack. Robust gradient method in [40], GIANT in [27]

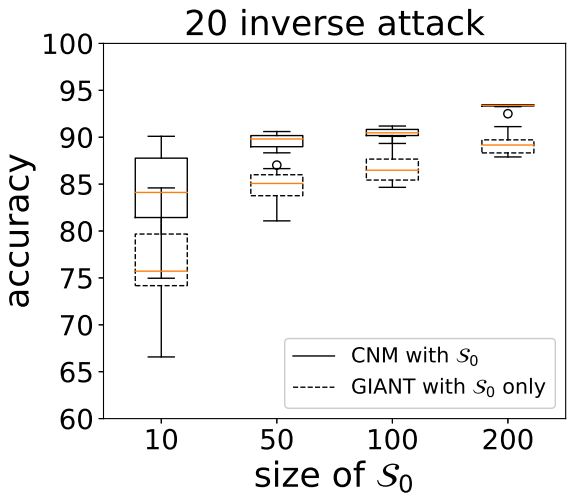

Fig. 10. MNIST: 20 inverse attack with different size of $\mathcal{S}_0$ in CNM, GIANT in [27] with $\mathcal{S}_0$ only.

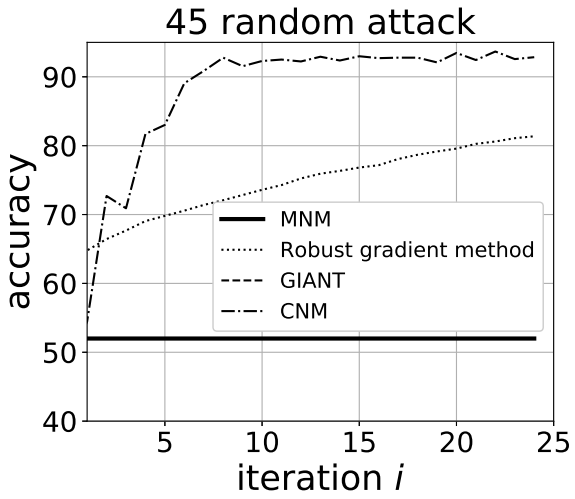

Fig. 9. MNIST: 45 Random attack. Robust gradient method in [40], GIANT in [27]

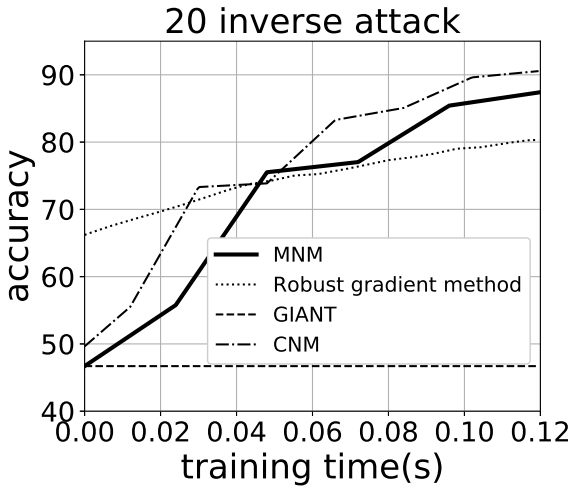

Fig. 11. MNIST: 20 Inverse attack with limited computing power. Robust gradient method in [40], GIANT in [27]

for training, CNM can benefit from Hessian information and outperform the robust gradient algorithm.

VI. Conclusion

In this paper, we have proposed two robust distributed approximate Newton's method that can tolerant Byzantine attackers. We have shown that the proposed algorithms can converge to the neighborhood of true parameter and have provided numerical examples to illustrate the performance of the proposed algorithm.

In terms of future work, it is of interest to develop better convergence bounds of the proposed algorithms. It is also of interest to establish a link between the convergence rates of the proposed algorithm and the sample complexity in the probably approximately correct (PAC) learning framework.

Appendix A
Proof of Lemma 2

When Assumption 4 holds, from union bound theorem, for any $\delta \in (0,1)$, with probability at least $1-\frac{\delta}{3}$, $|\mathcal{S}_j|$ data satisfy

$$h' \leq \|\nabla^2 f(X,\theta)\|_2 \leq M', \tag{53}$$

When $\|\nabla^2 f(X,\theta)\|_2 \leq M'$, we have

$$H_i - H = \sum_{j\in\mathcal{S}_i} \frac{1}{|\mathcal{S}_i|}(\nabla^2 f(X_j,\theta) - H), \tag{54}$$

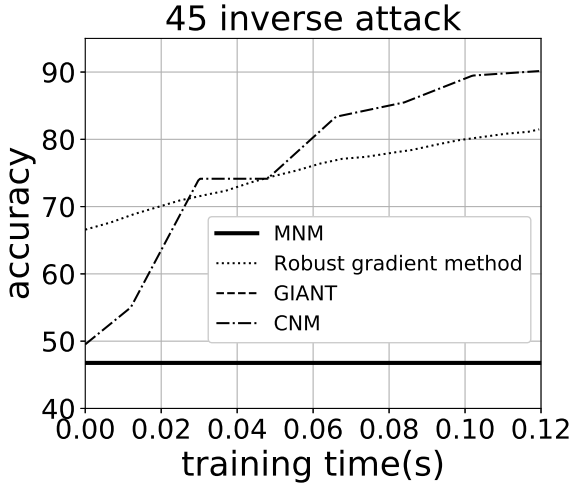

Fig. 12. MNIST: 45 Inverse attack with limited computing power. Robust gradient method in [40], GIANT in [27]

and

$$\left\|\frac{1}{|\mathcal{S}_i|}(\nabla^2 f(X_j,\theta)-H)\right\|_2 \leq \frac{1}{|\mathcal{S}_i|}(\|\nabla^2 f(X_j,\theta)\|_2+\|H\|_2) \leq \frac{2(M\vee M')}{|\mathcal{S}_i|}. \quad (55)$$

Before proceed further, we define matrix variance statistic $v(Y)$ of a random Hermitian matrix with zero mean Y as

$$v(Y)=\|Var(Y)\|_2=\|\mathbf{E}[(Y-E[Y])^2]\|_2=\|\mathbf{E}[Y^2]\|_2.$$

Using this definition, we have

$$\begin{aligned} v(H_i-H) &= \left\|\sum_{j\in\mathcal{S}_i}\mathbf{E}\left[\frac{1}{|\mathcal{S}_i|}(\nabla^2 f(X_j,\theta)-H)^2\right]\right\|_2 \\ &= \left\|\sum_{j\in\mathcal{S}_i}\frac{1}{|\mathcal{S}_i|^2}\mathbf{E}\left[(\nabla^2 f(X_j,\theta)-H)^2\right]\right\|_2 \\ &\leq \left\|\sum_{j\in\mathcal{S}_i}\frac{1}{|\mathcal{S}_i|^2}\mathbf{E}[\nabla^2 f(X_j,\theta)^2]\right\|_2 \\ &\leq \frac{1}{|\mathcal{S}_i|}\mathbf{E}\left\|\nabla^2 f(X_j,\theta)^2\right\|_2 \\ &= \frac{1}{|\mathcal{S}_i|}\mathbf{E}\left\|\nabla^2 f(X_j,\theta)\right\|_2^2 \\ &\leq \frac{(M\vee M')^2}{|\mathcal{S}_i|}. \end{aligned} \quad (56)$$

Since $H=\mathbf{E}[H_i]$, for $0\leq\gamma\leq 2(M\vee M')$, we can use Matrix Bernstein inequality from [50] to get

$$\begin{aligned} &\mathbf{Pr}\{\|H_i-H\|_2\geq\gamma\} \\ \leq\ & 2d\exp\left(\frac{-\gamma^2/2}{v(H_i-H)+2(M\vee M')\gamma/3|\mathcal{S}_i|}\right) \\ \leq\ & 2d\exp\left(\frac{-\gamma^2/2}{(M\vee M')^2/|\mathcal{S}_i|+2(M\vee M')\gamma/3|\mathcal{S}_i|}\right) \\ \leq\ & 2d\exp\left(\frac{-3\gamma^2|\mathcal{S}_i|}{14(M\vee M')^2}\right). \end{aligned} \quad (57)$$

By picking $\Delta_3=\gamma=\sqrt{\frac{14(M\vee M')^2\log(2d/\delta_3')}{3|\mathcal{S}_i|}}$, we achieve

$$\mathbf{Pr}\{\|H_i-H\|_2\geq\Delta_3\}\leq\delta_3'. \quad (58)$$

when $\|\nabla^2 f(X,\theta)\|_2\leq M'$.

From union bound theorem, suppose Assumption 4 holds, let $\delta_2=\frac{\delta}{3}+\delta_3'$ and $\delta_2\in(0,1)$, we have

$$\mathbf{Pr}\{\|H_i-H\|_2\leq\Delta_3\}\geq 1-\delta_2. \quad (59)$$

Appendix B
Proof of Proposition 1

Suppose Assumptions 1-3 hold, and $\Theta\subset\{\theta:\|\theta-\theta^*\|\leq r\sqrt{d}\}$ for some $r>0$. From (24), for an honest worker i, we have

$$\begin{aligned} Z_i(\theta) &= (H^{-1}-H_i^{-1})g(\theta) \\ &= H^{-1}(H_i-H)H_i^{-1}g(\theta) \\ &= H^{-1}(H_i-H)H_i^{-1}(J(\theta)+\nabla F(\theta)). \end{aligned} \quad (60)$$

Using the properties of the spectral norm, we have

$$\begin{aligned} &\|Z_i(\theta)\| \\ \leq\ & \|H^{-1}\|_2\|H_i-H\|_2\|H_i^{-1}\|_2(\|J(\theta)\|+\|\nabla F(\theta)\|). \end{aligned}$$

Following similar steps in [29], [40], we can show that, for any $\alpha\in(q/m,1/2)$ and $0<\delta_3<\alpha-q/m$, we have

$$\begin{aligned} &\mathbf{Pr}\{\|J(\theta)\|\leq 8\mathcal{C}_\alpha\Delta_2\|\theta-\theta^*\|+4\mathcal{C}_\alpha\Delta_1\} \\ \geq\ & 1-e^{-mD(\alpha-q/m\|\delta_3)} \end{aligned} \quad (61)$$

where $\Delta_1=\sqrt{2}\sigma_1\sqrt{(d\log 6+\log(6/\delta_3))/|\mathcal{S}_i|}$, $\Delta_2=\sqrt{2}\sigma_2\sqrt{(\tau_1+\tau_2)/|\mathcal{S}_i|}$, with $\tau_1=d\log 18+d\log(M/\sigma_2)$, $\tau_2=0.5d\log(|\mathcal{S}_i|/d)+\log(6/\delta_3)+\log(\frac{2r\sigma_2^2\sqrt{|\mathcal{S}_i|}}{\alpha_2\sigma_1})$, $\mathcal{C}_\alpha=\frac{2(1-\alpha)}{1-2\alpha}$ and $D(\delta'\|\delta)=\delta'\log\frac{\delta'}{\delta}+(1-\delta')\log\frac{1-\delta'}{1-\delta}$.

Combining it with Assumption 1, Assumption 4, Lemma 2, we have the following bound

$$\begin{aligned} &\mathbf{Pr}\Bigg\{\forall\theta:\|Z_i(\theta)\|\leq\left(\frac{8\mathcal{C}_\alpha\Delta_3\Delta_2}{hh'}+\frac{\Delta_3 M}{hh'}\right)\|\theta-\theta^*\| \\ &+\frac{4\mathcal{C}_\alpha\Delta_3\Delta_1}{hh'}\Bigg\}\geq 1-\delta_4, \end{aligned} \quad (62)$$

with $1-\delta_4=1-\delta_2-e^{-mD(\alpha-q/m\|\delta_3)}$.

Appendix C
Proof of Proposition 2

Suppose Assumptions 1-3 hold, and $\Theta\subset\{\theta:\|\theta-\theta^*\|\leq r\sqrt{d}\}$ for some $r>0$. From Proposition 1, we have the bound

$\|Z_i(\theta)\|$ for honest worker i.

From Lemma 1, in order to bound the geometric median $Z(\theta)$ of $Z_1(\theta), ..., Z_m(\theta)$, we need to have more than half of the workers to be honest.

Then we can define a good event $\mathcal{E}_{2,\alpha,\xi_1,\xi_2} = \left\{\sum_{i=1}^m \mathbf{1}_{\{\mathcal{C}_\alpha\|Z_i(\theta)\|_2 \le \xi_3\|\theta-\theta^*\|+\xi_4\}} \ge m(1-\alpha)+q\right\}$, where

$$\xi_3 = \left(\frac{8\mathcal{C}_\alpha\Delta_3\Delta_2}{hh'} + \frac{\Delta_3 M}{hh'}\right)\mathcal{C}_\alpha,$$

and

$$\xi_4 = \frac{4\mathcal{C}_\alpha^2\Delta_3\Delta_1}{hh'}.$$

From proposition 1, for all $1 \le i \le m$, correct Z_i satisfied

$$\mathbf{Pr}\left\{\mathcal{C}_\alpha\|Z_i(\theta)\| \le \xi_3\|\theta-\theta^*\| + \xi_4\right\} \ge 1-\delta_4, \tag{63}$$

for any $\alpha \in (q/m, 1/2)$ and $0 < \delta_4 < \alpha - q/m$. Then following similar steps as in [29], we have

$$\mathbf{Pr}\{\mathcal{E}_{2,\alpha,\xi_1,\xi_2}\} \ge 1 - e^{-mD(\alpha-q/m\|\delta_4)}. \tag{64}$$

Then using Lemma 1, we obtain an bound for norm of geometric median $Z(\theta)$,

$$\mathbf{Pr}\Bigg\{\forall\theta : \|Z(\theta)\| \le \left(\frac{8\mathcal{C}_\alpha\Delta_3\Delta_2}{hh'} + \frac{\Delta_3 M}{hh'}\right)\mathcal{C}_\alpha\|\theta-\theta^*\| + \frac{4\mathcal{C}_\alpha^2\Delta_3\Delta_1}{hh'}\Bigg\} \ge 1 - e^{-mD(\alpha-q/m\|\delta_4)}. \tag{65}$$

Appendix D
Proof of Lemma 3

$$\begin{aligned}
&\|H^{-1}\nabla F(\theta) - G(\theta)\| \\
&= \left\|H^{-1}\nabla F(\theta) - \frac{1}{1+|\mathcal{A}^{(2)}|}\Big(\sum_{i\in\mathcal{A}^{(2)}} g_2^{(i)}(\theta) + \tilde{H}_0^{-1}g(\theta)\Big)\right\| \\
&\le \frac{1}{1+|\mathcal{A}^{(2)}|}\left\|\sum_{i\in\mathcal{A}^{(2)}}(g_2^{(i)}(\theta) - \tilde{H}_0^{-1}g(\theta))\right\| \\
&\quad + \|H^{-1}\nabla F(\theta) - \tilde{H}_0^{-1}g(\theta)\| \\
&\le \xi_2\frac{|\mathcal{A}^{(2)}|}{1+|\mathcal{A}^{(2)}|}\|\tilde{H}_0^{-1}g(\theta)\| \\
&\quad + \|\tilde{H}_0^{-1}g(\theta) - \tilde{H}_0^{-1}\nabla F(\theta)\| \\
&\quad + \|H^{-1}\nabla F(\theta) - \tilde{H}_0^{-1}\nabla F(\theta)\| \\
&< (1+\xi_2)\|\tilde{H}_0^{-1}\|_2\|g(\theta) - \nabla F(\theta)\| \\
&\quad + \xi_2\|\tilde{H}_0^{-1}\|_2\|\nabla F(\theta)\| + \|H^{-1}\nabla F(\theta) - \tilde{H}_0^{-1}\nabla F(\theta)\|.
\end{aligned}$$

Appendix E
Proof of Lemma 4

If $\|H_0 - H\|_2 \le \beta$ and $\beta < \frac{h(h+\mu)}{3h+2\mu}$, we have

$$\begin{aligned}
&\|\mathbf{I} - \tilde{H}_0^{-1}H\|_2 \\
&= \|\mathbf{I} - (H+\mu\mathbf{I})^{-1}H + (H+\mu\mathbf{I})^{-1}H - \tilde{H}_0^{-1}H\|_2 \\
&\le \frac{\mu}{h+\mu} + \|(\tilde{H}_0^{-1} - (H+\mu)^{-1})H\|_2.
\end{aligned} \tag{66}$$

Consider $\tilde{H}_0^{-1}$, let $A = H+\mu\mathbf{I}$ and $\Delta_0 = H_0 - H$, noting that $\|A^{-1}\Delta_0\|_2 \le \|A^{-1}\|_2\|\Delta_0\|_2 \le \frac{1}{h+\mu}\frac{h(h+\mu)}{3h+2\mu} < 1$, we have

$$\begin{aligned}
\tilde{H}_0^{-1} &= (H+\mu\mathbf{I}+H_0-H)^{-1} \\
&= (A+\Delta_0)^{-1} \\
&= (A(\mathbf{I}+A^{-1}\Delta_0))^{-1} \\
&= (\mathbf{I}+A^{-1}\Delta_0)^{-1}A^{-1} \\
&= A^{-1} + \sum_{r=1}^{\infty}(-1)^r(A^{-1}\Delta_0)^rA^{-1}.
\end{aligned} \tag{67}$$

Then, we can have

$$\begin{aligned}
&\|(\tilde{H}_0^{-1} - (H+\mu\mathbf{I})^{-1})H\|_2 \\
&= \|\sum_{r=1}^{\infty}(-1)^r(A^{-1}\Delta_0)^rA^{-1}(A-\mu\mathbf{I})\|_2 \\
&= \|\sum_{r=1}^{\infty}(-1)^r(A^{-1}\Delta_0)^r(\mathbf{I}-\mu A^{-1})\|_2 \\
&\le \sum_{r=1}^{\infty}\|A^{-1}\|_2^r\|\Delta_0\|_2^r\|\mathbf{I}-\mu A^{-1}\|_2 \\
&\le \sum_{r=1}^{\infty}\frac{\beta^r}{(h+\mu)^r}(1+\frac{\mu}{h+\mu}) \\
&\le \frac{2\beta}{h+\mu}\sum_{r=0}^{\infty}\frac{\beta^r}{(h+\mu)^r} \\
&= \frac{2\beta}{h+\mu-\beta}.
\end{aligned} \tag{68}$$

Then, we have

$$\|\mathbf{I} - \tilde{H}_0^{-1}H\|_2 \le \frac{\mu}{h+\mu} + \frac{2\beta}{h+\mu-\beta} < 1, \tag{69}$$

when $\beta < \frac{h(h+\mu)}{3h+2\mu}$.

Appendix F
Proof of Proposition 3

From Lemma 4, we have the bound for $\|\mathbf{I} - \tilde{H}_0^{-1}H\|_2$, if $\|H_0 - H\|_2 \le \beta$ and $\beta < \frac{h(h+\mu)}{3h+2\mu}$. From Lemma 2, we have shown when Assumption 4 holds, that for any $\delta \in (0,1), \delta_2 \in (0,1), \delta_3' \in (0,1)$ and $\delta_2 = \delta_3' + \delta/3$ with probability at least $1-\delta_2$, $\|H_0 - H\|_2 \le \sqrt{\frac{14M^2\log(2d/\delta_3')}{3|\mathcal{S}_0|}}$. Then if $\|\mathcal{S}_0\|$ is sufficiently large, we have $\Delta_3 = \sqrt{\frac{14M^2\log(2d/\delta_3')}{3|\mathcal{S}_0|}} < \frac{h(h+\mu)}{3h+2\mu}$, and we have the following bound for any $\delta_2 \in (0,1)$ with probability at least $1-\delta_2$

$$\begin{aligned}
&\|(H^{-1} - \tilde{H}_0^{-1})\nabla F(\theta)\| \\
&= \|(\mathbf{I} - \tilde{H}_0^{-1}H)H^{-1}\nabla F(\theta)\| \\
&\le \|\mathbf{I} - \tilde{H}_0^{-1}H\|_2\|H^{-1}\|_2\|\nabla F(\theta) - \nabla F(\theta^*)\| \\
&\le \left(\frac{\mu}{h+\mu} + \frac{2\Delta_3}{h+\mu-\Delta_3}\right)\frac{M}{h}\|\theta-\theta^*\|.
\end{aligned} \tag{70}$$

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