

The original data set is (X, \mathbf{y}) where X is a $n \times 2$ matrix of (year, 1), and \mathbf{y} is the vector of ice days. The attacker can modify \mathbf{y} by adding a vector δ . The attacker's goal is to make ordinary least square solution on $(X, \mathbf{y} + \delta)$ to have a non-negative slope. The attacker also wants to minimize the p -norm of the change vector δ to hide the attack.

The bilevel problem is:

$$\min_{\delta \in \mathbb{R}^n, \alpha \in \mathbb{R}^2} \|\delta\|_p \tag{1}$$

$$\text{s.t.} \quad \alpha_1 \geq 0 \tag{2}$$

$$\alpha = \min_{\beta \in \mathbb{R}^2} \|\mathbf{y} + \delta - X\beta\|^2 \tag{3}$$

References

- [1] Shike Mei and Xiaojin Zhu. Using machine teaching to identify optimal training-set attacks on machine learners. In *The Twenty-Ninth AAAI Conference on Artificial Intelligence*, 2015.