# Byzantine-Resilient Model Training

FID3024 - Module 4 Mandi Chen, Lodovico Giaretta, Daniel F. Perez-Ramirez

### **Robust Machine Learning**

- Availability attacks
  - Prevent the inference system from working
- Confidentiality attacks
  - Extract sensitive information from the model
- Integrity attacks
  - Compromise the quality of the trained model



# Omniscient malicious devices within our data-parallel training environment

### **Papers Timeline**



# Machine Learning with Adversaries: Byzantine Tolerant Gradient Descent

P. Blanchard, E. Mhamdi, R. Guerraoui, J. Steiner NIPS 2017

### The Problem with SGD

• Data-parallel SGD aggregation is a linear combination of all gradients:

$$F(G_1,\ldots,G_n) = \sum_{i=1}^N \lambda_i G_i \qquad orall i \; \lambda_i 
eq 0$$

• A single malicious gradient  $G_n$  can undo all other gradients and replace them with a target gradient U:

$$G_n = rac{1}{\lambda_n} \Big( U - \sum_{i=1}^{N-1} \lambda_i G_i \Big) \; \Rightarrow \; F(G_1, \ldots, G_n) = U$$

#### We need a new Gradient Aggregation Rule (GAR)

### A Definition of Byzantine Resilience

- A GAR is (*α*, *f*)-Byzantine Resilient iff:
  - $\circ$  Given *f* byzantine gradients
  - Outputs a gradient that deviates from the correct one (g) by at most an angle  $\alpha$
  - $\circ$  Outputs a gradient whose moments are bound by those of the correct gradient  $m{g}$



#### We need an $(\alpha, f)$ -Byzantine Resilient GAR

### Krum: an $(\alpha, f)$ -Byzantine Resilient GAR

#### • Idea:

- The n f non-byzantine gradients should form a tightly-packed cluster
- Find a tightly-packed cluster of n f 1 gradients
- Output the gradient that is closest to all others in this cluster

#### • Implementation:

- Find the n f 2 closest  $G_i$  for every  $G_i$  (forming the n f 1 tightest cluster around  $G_i$ )
- Find the  $G_i$  with the tightest overall cluster by minimizing

$$s(G_i) = \sum_{i 
ightarrow j} ||G_i - G_j||^2$$

• Output  $G_i$ 

### MultiKrum + Evaluation

0.8 0.8 0.6 0.6 error error 0.4 0.4 0.2 0.2 0 0 0 100 200 300 400 500 0 100 200 300 round round multi-krum average (0% byz) krum (33% byz) multi-krum (33% byz) 0.8 0.6 error 0.4 0.2

0

0

40

80 120 160 200

240 280

round

320 360 400 440 480

0% byzantine

average

krum

1

33% byzantine

average

krum

400

500

1

- MultiKrum optimization:
  - Select k gradients instead of 1
  - Tradeoff between resiliency and convergence speed

### **Issues / Questions**

- Why n f 1 gradients per cluster, instead of n f?
- Why the moments of the output of the GAR must be bounded by those of the real gradient, up to the 4th order?
- How are resiliency and convergence speed affected by different choices of *k* in MultiKrum?

# The Hidden Vulnerability of Distributed Learning in Byzantium

E. Mhamdi, R. Guerraoui, S. Rouault ICML 2018

### Brute: another $(\alpha, f)$ -Byzantine Resilient GAR

• Idea:

- The n f non-byzantine gradients should form a tightly-packed cluster
- List all possible clusters of n f gradients:

$$\mathcal{R} = \{\mathcal{X} \mid \mathcal{X} \subset \mathcal{G} \land |\mathcal{X}| = n-f\}$$

• Find the most tightly-packed cluster:

$$S = \mathrm{arg} \, \min_{\mathcal{X} \in \mathcal{R}} \left( \mathrm{max}_{(V_1, V_2) \in \mathcal{X}^2} \left( \left| \left| V_1 - V_2 
ight| 
ight|_p 
ight) 
ight)$$

• Average the elements of the cluster

#### A very expensive GAR...

### The Problem with GARs

- Models are typically large: the dimensionality of the gradients is  $d \ge 1$
- When  $d \gg 1$ , the  $l_n$  norms can hardly distinguish:
  - A small difference on each dimension
  - A large difference in a single dimension
- A malicious gradient can be very close to all good gradients according to the norm, but still have a very bad entry in one dimension
- If it gets selected, it is hard for SGD to converge to a good solution

#### A stronger resiliency guarantee is needed

### The Solution: Bulyan

#### • Idea:

- Act on each dimension independently
- $\circ$  For each dimension, average  $\beta$  gradients that are around the median
- With enough gradients, the median is bound by non-byzantine gradients

#### • Implementation:

- Given  $\theta \ge 2f + 3$  gradients, perform the following for each dimension
- Select the  $\beta = \theta 2f \ge 3$  values closest to the median
- Return their average

### Bulyan: selecting $\theta$ gradients

#### • Bulyan

- Requires  $n \ge 4f + 3$  gradients
- Requires an  $(\alpha, f)$ -Byzantine Resilient GAR
- Uses the GAR to iteratively select  $\theta = n 2f \ge 2f + 3$  gradients

#### • Why?

- It seems that the quorum requirement would hold without this selection
- Without this selection, a larger percentage of byzantine nodes can be tolerated

#### Possible Reasons

- $(\alpha, f)$ -Byzantine Resilient GAR guarantees that Bulyan is  $(\alpha, f)$ -Byzantine Resilient ?
- To speed up the computation? But is it better than random sampling?
- Does it provide better results than Bulyan without any selection?

### Evaluation



Epoch

# DRACO:

# Byzantine-resilient Distributed Training via Redundant Gradients

L.Chen, H.Wang, Z.Charles, D.Papailiopoulos

### The Objective

We consider how to compute



in a distributed and adversary-resistant manner, assuming that adversarial nodes

- have access to infinite computational power, the entire data set, the training algorithm
- have knowledge of any defenses present in the system.
- may collaborate with each other.

### Median-based approaches

- Pros: they can be robust to up to a constant fraction of the compute nodes being adversarial
- Cons:
  - convergence for such systems require restrictive assumptions such as convexity
  - need to be re-tailored to each different training algorithm
  - the geometric median aggregation may dominate the training time in large-scale settings.

### Solution: DRACO

Idea: use redundancy to guard against failures

Allocate **B** gradients to the **P** compute nodes using a P × B allocation matrix **A**. the redundancy ratio  $r \triangleq \frac{1}{p} ||\mathbf{A}||_0$ 

To guarantee convergence, *r* must satisfy  $r \ge 2s + 1$ , where *s* is the number of adversarial nodes

- 1. Each worker processes **rB/P** gradients and sends an **encoded** linear combination of those to the PS.
- 2. After receiving the P gradient sums, the PS uses a **decoding function** to remove the effect of the adversarial nodes and reconstruct the original desired sum of the B gradients.



How to design A, E and D?

### **Encoding-decoding gradients**

- The encoding schemes are based on the fractional repetition code and cyclic repetition code
- The decoding schemes utilize an efficient majority vote decoder and a novel Fourier decoder

Fractional repetition code with majority vote decoder  $(\mathbf{A}^{Rep}, E^{Rep}, D^{Rep})$ 

Encoding stage:

Decoding stage:

1. 
$$\mathbf{A}^{Rep} = \begin{bmatrix} \mathbf{1}_{r \times r} & \mathbf{0}_{r \times r} & \mathbf{0}_{r \times r} & \cdots & \mathbf{0}_{r \times r} & \mathbf{0}_{r \times r} \\ \mathbf{0}_{r \times r} & \mathbf{1}_{r \times r} & \mathbf{0}_{r \times r} & \cdots & \mathbf{0}_{r \times r} & \mathbf{0}_{r \times r} \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ \mathbf{0}_{r \times r} & \mathbf{0}_{r \times r} & \mathbf{0}_{r \times r} & \cdots & \mathbf{0}_{r \times r} & \mathbf{1}_{r \times r} \end{bmatrix}.$$

2. 
$$\mathbf{Y}_{j}^{Rep} = \left(\mathbf{1}_{d}\mathbf{A}_{j,\cdot}^{Rep}\right) \odot \mathbf{G}.$$

3.  $E_j^{Rep}(\mathbf{Y}_j^{Rep}) = \mathbf{Y}_j^{Rep} \mathbf{1}_P.$ 4.  $\mathbf{z}_j = E_j^{Rep}(\mathbf{Y}_j^{Rep})$   $\longrightarrow$  Send to the PS

$$D^{Rep}(\mathbf{R}) = \sum_{\ell=1}^{\frac{P}{r}} Maj\left(\mathbf{R}_{\cdot,(\ell \cdot (r-1)+1):(\ell \cdot r)}\right).$$

### **Encoding-decoding gradients**

Cyclic Code with Fourier decoding  $(\mathbf{A}^{Cyc}, E^{Cyc}, D^{Cyc})$ 

Let **C** be a P × P inverse discrete Fourier transformation (IDFT) matrix

$$\mathbf{C}_{jk} = \frac{1}{\sqrt{P}} \exp\left(\frac{2\pi i}{P}(j-1)(k-1)\right), \ j,k = 1, 2, \cdots, P.$$

Let  $C_{\text{L}}$  be the first P–2s rows of C and  $C_{\text{R}}$  be the last 2s rows

Encoding stage:

### **Encoding-decoding gradients**

Cyclic Code with Fourier decoding  $(\mathbf{A}^{Cyc}, E^{Cyc}, D^{Cyc})$ 

Suppose there is a function  $\varphi(\cdot)$  that can compute the adversarial node index set V

Decoding Stage:

1.  $V = \phi(\mathbf{R})$ 

2. 
$$U = \{1, 2, \cdots, P\} - V$$

3. Find **b** by solving  $\mathbf{W}_{\cdot,U}\mathbf{b} = \mathbf{1}_P$ 

4.  $\mathbf{u}^{Cyc} = \mathbf{R}_{\cdot,U}\mathbf{b}$ 

This approach has linear-time in encoding and decoding

Adversarial Attack Models:

- Reversed gradient adversary send -cg to PS, for some c > 0
- 2. **Constant adversary** send  $\kappa = -100$

In either setup, at each iteration, s nodes are randomly selected to act as adversaries.

Compare DRACO against SGD and a GM approach(chen et. al 2017).

DRACO converges several times faster than the GM approach, using both the repetition and cyclic codes.

#### **End-to-end Convergence Performance**



#### Per iteration cost of DRACO

#### On ResNet-152, VGG-19, and AlexNet

Time Cost (sec)	Comp	Comm	Encode	Decode
GM const	1.72	39.74	0	212.31
Rep const	20.81	39.36	0.24	7.74
SGD const	1.64	27.99	0	0.09
Cyclic const	23.08	39.36	5.94	6.64
GM rev grad	1.73	43.98	0	161.29
Rep rev grad	20.71	42.86	0.29	7.54
SGD rev grad	1.69	36.27	0	0.09
Cyclic rev grad	23.08	42.86	5.95	6.65

Table 5: Averaged Per Iteration Time Costs on ResNet-152 with 11.1% adversary

Table 6: Averaged Per Iteration Time Costs on VGG-19 with 11.1% adversary

Time Cost (sec)	Comp	Comm	Encode	Decode
GM const	0.26	12.47	0	74.63
Rep const	2.59	12.91	0.20	3.03
SGD const	0.25	6.9	0	0.03
Cyclic const	3.08	12.91	4.01	4.30
GM rev grad	0.26	14.57	0	39.02
Rep rev grad	2.55	14.66	0.20	3.04
SGD rev grad	0.25	7.15	0	0.03
Cyclic rev grad	3.07	14.66	4.02	3.65



Effects of number of adversaries



### Summary

- DRACO can resist any s adversarial compute nodes during training and returns a model identical to the one trained in the adversary-free setup.
- In DRACO, most of the computational effort is carried through by the compute nodes. This allows the framework to offer up to orders of magnitude faster convergence in real distributed setups.
- With redundancy ratio r, DRACO can tolerate up to (r 1)/2 adversaries, which is information-theoretically *tight*. Since in realistic regimes, only a constant number of nodes are malicious, DRACO is in general a fast approach.
- DRACO can be applied to any first-order methods, including gradient descent, SVRG, coordinate descent, and projected or accelerated versions of these algorithms.

#### Comments

- Comparison with Krum or Bulyan?
- Even for GM approach there is only one example

# AGGREGATHOR: Byzantine Machine Learning via Robust Gradient Aggregation

G. Damaskinos, E. Mhamdi, R. Guerraoui, A. Guirguis, S. Rouault SysML 2019

### **Types of Byzantine Resilience**

#### Weak BR

Any form of GAR that *almost surely* converges around a minima, despite the presence of *f* Byzantine workers. Ensures  $\nabla Q(x^*) = 0$  to some extent

(Multi-)Krum

Allowed dimensional leeway (in *d*>>1-dimensional vector space):

$$\|X - Y\|_p = \mathcal{O}(\sqrt[p]{d})$$

#### Strong BR

Weak BR + reliable against the dimensional leeway. Ensures not ending at a 'bad' optimum.

Bulyan

DRACO

Allowed dimensional leeway (in *d*>>1-dimensional vector space):



### Characteristics of GARs so far

	Required workers	Method	Privacy issues	Comparative Performance
<i>m</i> -Multi-Krum	2f + 3 With m ≤ n - f - 2	"Median" (total squared distance)	+	?
Bulyan	4 <i>f</i> + 3	Median (coordinate-wise)	+	?
DRACO	2f + 1	Gradient replication & coding scheme	+/-	?

### Motivation for AggregaThor

Explicitly stated in the paper:

Implement previously proposed GAR in a **realistic** environment to test their practical **scalability**.

AggregaThor true (implicit) motivation:

The people from DRACO argue that their "*framework offers up to orders of magnitude faster convergence in real distributed setups*" compared to Median-based methods... Lets see if this holds true.

### AggregaThor

Framework built on top of TensorFlow to implement state-of-the-art Byzantine resilience algorithms.



- Parameter server model
  - Assumes correct parameter server
- AggregaThor manages the deployment and execution of a model training session over a cluster of machines.
- Uses (unreliable) UDP for faster transfers

### AggregaThor Design specifics



### Evaluation

- CIFAR-10 Dataset
- CNN with 1.75M parameters
- Metrics:
  - **Throughput**: total gradients received per second
  - Classification accuracy
- 19 workers and 1 PS

Non-Byzantine Env.

- Baseline: vanilla TF
- Against: AggregaThor (with Multi-Krum, Bulyan, Median method\*, simple average) and DRACO.
- Includes scalability eval. on ResNet-50

#### Byzantine Env.

- Baseline: vanilla TF
- Against: AggregaThor
- Corrupt data
- Dropped packets

### **Evaluation: Non-Byzantine Environment**



\* AggregaThor reaches (at some point) baseline acc

\* DRACO as well, but takes longer time

2f+1 more gradients required



Figure 3. Overhead of AGGREGATHOR in a non-Byzantine environment.

### **Evaluation: Non-Byzantine Environment**





Figure 6. Impact of f on convergence.

### **Evaluation: Byzantine Environment**



Figure 7. Impact of malformed input on convergence.

Mini-batch 250 (seems like same picture as 5.a)



Figure 8. Impact of dropped packets on convergence.

Max. # of attackers (f = 8)

### **Concluding Remarks**

- Authors argue that in practice, a weak Byzantine attack already requires a prohibitively large cost.
  - $\approx 10^{20}$  operations for 100 workers and vector precision of  $10^{-9}$ .

 $\rightarrow$  Practitioners can use AggregaThor with just Multi-Krum in most cases

- AggregaThor employs multi-aggregation rule: enable the server to leverage m > 1 workers in each step.
- BR against parameter server still an open issue

# SGD: Decentralized Byzantine Resilience

E.Mhamdi, R.Guerraoui, A.Guirgui, S.Rouault

### **Motivation**

Previous work assume the parameter server is free from malicious behavior, which is not necessary true.

Networks with Byzantine workers



Networks with Byzantine workers and parameter servers



### GuanYu algorithm

F: Multi–KrumM: coordinate–wise median $2f + 3 \le q \le n - f$  $2\overline{f} + 3 \le \overline{q} \le \overline{n} - \overline{f}$ : the quorum used for M $2\overline{f} + 3 \le \overline{q} \le \overline{n} - \overline{f}$ 

GuanYu does not wait for all *n* nodes to start aggregation

### Proof of convergence

Assumptions: on top of the case with one trusted parameter server, GuanYu assumes

- 1. *L* is Lipschitz continuous.
- 2. After some step  $t_s \in N$ , all the non–Byzantine parameter vectors are roughly aligned.

#### Intuitions:

- 1. Non–Byzantine parameter vectors gets <u>almost–surely arbitrary close</u> to each other after some step  $t \in N$ .
- 2. By the *contraction effect* of the **median** and assumption 1, if one non–Byzantine parameter vector converges, the others will get close to it.
- 3. Learning rate  $\eta_t$  converging toward 0.

#### Stage 1 (before *t\_inflex*):

• Byzantine parameter vectors (noises) pushes non–Byzantine parameter vectors away from each other.

Stage 2 (after *t\_inflex*):

• The learning rate becomes small enough, the *contraction effect* pulls back together the non–Byzantine parameter vectors.

### Implementation



#### Setup:

- CIFAR-10 dataset
- CNN with 1.75M parameters, fixed batch size & learning rate
- up to 5/18 Byzantine in workers, ½ in parameter servers

#### **Evaluation Metrics**

- *Throughput* : measures the total number of updates that the deployed system can do per second.
- Accuracy: measures the top–1 cross–accuracy

### Non–Byzantine Environment



Figure 3: Overhead of GUANYUin a non-Byzantine environment.

More Byzantine players helps achieve a better convergence rate in terms of model updates, because increasing f forces servers to wait for more replies.

### Non–Byzantine Environment



Explanation on the overhead:

- 1. GuanYu uses rather naive implementations comparing to TensorFlow in device placement, communication and calculation operators.
- 2. Converting tensors to numpy arrays (and vice versa) and feeding tensors to a graph incur a big overhead.

### **Byzantine Environment**

Types of Byzantine attack:

- 1. send corrupted gradients to parameter servers
- 2. send corrupted parameter vectors/model to workers
- 3. send different replies to different participants
- 4. not responding at all to requests

*"We tested different possible Byzantine behaviors and we got approximately similar results"* 





### Conclusions and remarks

- GuanYu is the first approach that combines the resilience to **both Byzantine workers and Byzantine parameter servers**
- GuanYu guarantees convergence in environments up to 1/3 Byzantine servers and 1/3 Byzantine workers, which is **optimal in the asynchronous** setting.
- GuanYu has reasonable overhead compared to a non-Byzantine vanilla TensorFlow

#### Comments

- 1. Could have explored more NN architectures in the experiment. (e.g. LeNet, ResNet etc.)
- 2. GuanYu can tolerant 1/3 Byzantine servers, however, only 1/6 was tested in the experiment.
- 3. The runtime problem in converting tensor to numpy array might be possibly avoided?
- 4. Could have used better notations.

# Fast Machine Learning with -Byzantine Workers and Servers

E. Mhamdi, R. Guerraoui, A. Guirguis ACM Symposium on Principles of Distributed Computing (PODC) 2020

### Motivation



- Each worker requires communicating with majority of servers for computing median
- Assumes network asynchrony: no bound on communication delays . But no free lunch...
  - Requires **3** communication rounds



 Assumes a maximum distance between parameter vectors (min. correct servers) Desired

Total Byzantine resilience with....

- Reduce worker-server communication as far as possible.
- > Is having synchronous communication too bad?
   → No, most param-server are synchronous
- Reduce number of communication rounds to mimic vanilla Parameter-server approach
  - Vanilla: **2** communication rounds



### LiuBei

Does not trust workers nor servers and adds (almost) no communication overhead. •

XX

K



### LiuBei - Steps



### LiuBei - Gather



### Gather - Lipschitz Filter

Limit the growth of the computed model updates w.r.t. gradients Worker *j* owns  $\theta_t^{(j)} g_t^{(j)}$ , do 2 things parallely:

- 1. Locally estimate model:  $\theta_{t+1}^{(j(l))}$ 2. Pulls **a** model from PS *i*:  $\theta_{t+1}^{(i)}$

How close?  $\rightarrow$  Lipschitz Coefficient should limit growth of  $\theta_{t+1}^{(i)}$ 

$$k = \left\| g_{t+1}^{(j)} - g_t^{(j)} \right\| / \left\| \theta_{t+1}^{(j(l))} - \theta_t^{(j)} \right\|$$
$$k \le K_p \triangleq \text{quantile}_{\frac{n_{ps} - f_{ps}}{n_{ps}}} \{K\} \qquad \begin{array}{c} \mathsf{K: II} \\ \mathsf{L-column} \\ \end{array}$$

list of all previous oefficients

 $GAR \rightarrow both$ should be close



Note: previous K come from other different servers as well

### Gather - Models Filter

Bound distance between 2 models in each successive (scatter) iteration

Assumption: all machines initialize models with the same state

GAR guarantees  $\rightarrow$  estimate upper bound on model update

Local estimate model:  $\theta_{t+1}^{(j(l))}$ Pulled model from PS:  $\theta_{t+1}^{(i)}$ 

$$\left\| \theta_{t+1}^{(j(l))} - \theta_{t+1}^{(i)} \right\| < \gamma_{T \cdot (t \mod T)} \left\| g_{T \cdot (t \mod T)} \right\| \left( \frac{(3T+2)(n_w - f_w)}{4f_w} + 2((t-1) \mod T) \right)$$
  
, with  $T = \frac{1}{3l\gamma_1}$ 

I: Lipschitz coeff.

### LiuBei - Gather



### LiuBei Evaluation

- **Datasets**: MNIST and CIFAR-10
- Different neural-network architectures (see table)
- **Baselines**: TensorFlow and GuanYu
- Number of **workers**: 20 (up to 8 Byzantine)
- Number of servers varies:
  - TensorFlow: **1** PS
  - LiuBei: **4** servers (tolerates up to 1 Byzantine)
  - GuanYu: **5** servers (tolerates up to 1 Byzantine)
- Metrics:
  - Throughput: number of parameter server updates per second
  - Classification accuracy

Table 1: Models used to evaluate LIUBEI.

Model	# parameters	Size (MB)
MNIST_CNN	79510	0.3
CifarNet	1756426	6.7
Inception	5602874	21.4
ResNet-50	23539850	89.8
ResNet-200	62697610	239.2

### LiuBei's Performance



Figure 2: Convergence in a non-Byzantine environment.



# **Concluding Remarks**

### Limitation of these Techniques

- Might not work well with Federated Learning environments for...
  - Non i.i.d. data distribution  $\Rightarrow$  correct workers with outlier data are treated as byzantine
  - Draco requires data redundancy  $\Rightarrow$  incompatible with data-privacy guarantees
- Based on a parameter-server architecture
  - What about decentralized approaches (e.g. ring-allreduce, gossip)?

## Any Questions?