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# DISCO Verification: Division of Input Space into CONvex polytopes for neural network verification

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**Abstract.** The impressive results of modern neural networks partly come from their non linear behaviour. Unfortunately, this property makes it very difficult to apply formal verification tools, even if we restrict ourselves to networks with a piecewise linear structure. However, such networks yields subregions that are linear and thus simpler to analyse independently. In this paper, we propose a method to simplify the verification problem by operating a partitionning into multiple linear subproblems. To evaluate the feasibility of such an approach, we perform an empirical analysis of neural networks to estimate the number of linear regions, and compare them to the bounds currently known. We also present the impact of a technique aiming at reducing the number of linear regions during training.

## 1 Introduction

Over the last years, the class of programs known as deep neural networks has been the topic of considerable work. Known to be theoretically able to approximate any function with sufficiently many neurons, their ability to process highly dimensional inputs (speech, images, videos...) only guided with labeled examples paved the way to multiple real-world applications. However, as programs, deep neural networks are not exempt of malfunctions, and research exhibited quite a few. Adversarial examples are human-imperceptible, voluntary perturbations of the input that result in a wrong answer of the program. They can be found on multiple kinds of perceptual inputs (images, audio [1], video [2]), and even be transferred between programs [3]; currently known countermeasures do not soundly prevent adversarial examples [4]. It was also shown that it is possible to rebuild the parameters of the network [5] or data used during the training solely from the output of the network [6], which yields concerns in applications where privacy is paramount, such as healthcare. The growing interest of industrials on integrating deep neural networks into their processes, and their use by public institutions in critical democratic processes (optimization of employment, jury advices, opinion analysis), demand a paramount level of trust on those programs.

Deep neural networks are composed of layers, successively computing weighted sums of inputs. To express non-linear behaviours, they rely on activation functions, the most popular one being the rectified linear unit (ReLU):  $x \rightarrow \max(x, 0)$ . This function is *piecewise-linear*: when the input is strictly negative or positive, ReLU acts as a linear function. As a composition of linear and piecewise-linear functions, the function represented by a neural network is also piecewise-linear. Regions of the input space that delimit which linear behaviour is taken by a ReLU are called *linear regions* or *facets*. A common idea, stated in [7] for instance, is that the number of facets yielded by a neural network is a quantification of its expressiveness. If one would like to explore all possible outputs of a neural network (for instance, to formally verify a property), one would need to consider both sides of the ReLU because of its piecewise linear nature. A naive exhaustive exploration of the output space will thus rely on case-splitting, producing cases exponentially in the number of neurons. This combinatorial explosion is one of the main obstacles to the use of complete formal verification techniques (*e.g.*, Satisfiability Modulo Theory (SMT) calculus), and must be circumvented before venturing forth.

A recent line of work, however, displayed an interesting idea. In [8], the authors claim that the number of facets for networks computing functions from  $\mathbb{R}$  to  $\mathbb{R}$  is linear in the number of neurons. In their following work [9], they expand their results to networks more representative of real-world programs, by providing an upper bound on the number of facets that is *not* exponential in the number of neurons but only polynomial; a shallower bound is present in previous works on the study of linear regions, such as in [7]. What if, *empirically*, the number of facets found in trained networks was much lower than the *theoretical* intractable bound on the *maximal* number of facets? How could we use linear regions to ease formal verification? Is there a way to reduce the burden of complete verification tools on deep neural networks? Building up on previous work, our goal is to address those questions. If the neural network can be decomposed into a union of facets, we believe that verifying a given safety property on each of those regions will be easier than – and still equivalent to – verifying the neural network once on the whole input space. To a lesser extent, if a considerable number of inputs, say 90%, was empirically shown to be in a limited number of regions, then proving the safety properties on those regions can be a partial formal verification, presenting a possibly reasonable trade-off between cost and exhaustivity.

Our contribution can be summed up by the following:

1. we propose an algorithm for decomposing an initial verification problem into linear subproblems that are easier to verify, the decomposition and verification being embarrassingly parallel,
2. we provide an in-depth analysis on various properties of linear regions, and we study the influence of techniques reducing the number of facets,
3. we evaluate our approach on different verification problems, with linear programming and SMT calculus.

## 2 Related work

Over the past years, several lines of work propose different approaches to formal verification of deep learning programs. The authors of Reluplex [10], its successor Marabou [11] and the solver Planet [12] are the first to aim for exhaustive verification of neural networks, using SMT calculus. They propose a reformulation of the simplex algorithm to lazily evaluate ReLU and branching heuristics such as case-splitting on individual neurons. Their work focus on the algorithmic method used to solve a non-linear, non-convex problem. Our technique reformulate the problem as a set of linear problems to solve, and is independant of the solving technique used. Other sound and complete formulations can be found as Mixed Integer Linear Programming formulation to verify local adversarial robustness, such as [13] and branch and bound [14].

Non-combinatorial approaches also exist. They generally scale to wider problems than their exact counterparts, trading for a loss of precision in the analysis. Symbolic propagation is one of the most common technique, seen for instance in Reluval[15], CNN-Cert [16] and ERAN [17]: we rely on their approaches to propagate information inside our network as well. Of course the limit between those two families is not a clear one: for example, a combination with MILP formulations to increase precision can be seen in [18].

Regarding linear regions, a theoretical extension of the universal approximation theorem applied to robustness certification was proposed in [19]. An exact enumeration scheme was proposed by [7] using MILP. Our enumeration scheme closely follow theirs, with some additional heuristics; we also leverage the obtained linear regions to perform formal verification, while they do not. They also provide initial insights by showing a correlation between accuracy and the number of facets. Using linear regions to increase the robustness of neural networks had been proposed in [20], where the authors describe a regulation scheme that increases the area of linear regions, which results in an increase in local robustness performances. We reimplemented their method and used it in our approach. Finally, our work is closely related to [21], where authors propagate linear constraints within neural networks to check formal properties on fully-connected deep neural networks. They use numerical domains to propagate more information than we do, namely upper and lower bounds of variables within each linear regions. They are also able to overapproximate their propagated set, although this makes their method not complete. On the opposite, our path enumeration is always sound and complete, and only needs to be called once to verify any property afterward. To the best of our knowledge, we are the first to propose an impact analysis of several hyperparameters on the number of facets for neural networks.

### 3 Background

#### 3.1 Activation vectors and facets

Let  $\mathcal{X}$  be a multidimensional input space, subset of  $\mathbb{R}^{D_{in}}$ . Let  $\mathcal{Y}$  be an output space, typically a subset of  $\mathbb{R}^{D_{out}}$ . Let  $f$  be a trained neural network of  $L$  layers, computing values from  $\mathcal{X}$  to  $\mathcal{Y}$ :  $f : \mathcal{X} \rightarrow \mathcal{Y}$ . Each layer computes a multidimensional input and produces a multidimensional output, both represented as multidimensional arrays (also known as tensors). Each cell of a tensor is called a neuron. A layer  $l_i$  has an input in  $\mathbb{R}^{D_{(i-1)}}$  and an output in  $\mathbb{R}^{D_i}$ , for  $i = 2..L$ , with  $D_1 = D_{in}$  and  $D_L = D_{out}$ . In the rest of this paper, we will denote a layer by  $l$  to avoid cluttering.

We consider here a network for which each layer  $l$  is composed of a linear application, followed by a ReLU activation function on all the resulting neurons. Parameter tensors are obtained after training and do not change while using the resulting program: they are used in the various mathematical operations occurring during the layers computations. The only variables are the vectors in  $\mathcal{X}$ . For a given multidimensional input  $\vec{x} \in \mathcal{X}$ , each neuron of the layer  $l$  can be either *active*, if their value before the application of ReLU is greater than 0, or *inactive* when this value is strictly lower than 0. We denote by  $\mathcal{S}_{facet}^l$  the activation state of ReLU neurons for a given layer  $l$ : an active neuron is denoted by 1, an inactive neuron by 0. As an example, for the network in fig. 1,  $\mathcal{S}_{\mathcal{F}}^1 = (0, 0, 1)$ .

We call a *facet* the subset  $\mathcal{F}$  of the input space generating a certain activation pattern  $\mathcal{S}_{\mathcal{F}}^l$ . The network yields the same activation pattern for all inputs within this region. Such a facet describes a linear region, because all ReLU have a fixed behaviour within it; thus the network with inputs reduced to  $\mathcal{F}$  is simply a composition of linear applications.

#### 3.2 Building facets

Let  $n_{i,l}$  be a neuron at layer  $l$ . If this neuron is active, it means that the lower bound of its input is non-negative. Since the value of this neuron is the result of previous affine transformations, it follows that being activated can be expressed as a linear constraint for its predecessors. For example, if the affine transformation in layer  $l$  is a matrix multiplication of elements  $w_{i,j}^l$  with outputs  $y_{j,(l-1)}$  of the previous layer, the linear constraint is

$$n_{i,l} = \sum_j w_{i,j}^l y_{j,(l-1)} \geq 0 \quad (1)$$

Similarly, an inactive neuron yields the constraint

$$n_{i,l} = \sum_j w_{i,j}^l y_{j,(l-1)} < 0 \quad (2)$$

As for a given activation pattern the inputs  $y_{j,l-1}$  of layer  $l$  are affine functions of the input  $x$  of the network, such constraints can be expressed in terms of

hyperplanes in the input space. Each neuron generates one such constraint in the input space; a facet is thus the conjunction of those constraints from all neurons together. Geometrically, a facet can be seen as the convex polytope described by the set of constraints resulting from the activation pattern. See fig. 1 for an illustration of facets on a toy network.

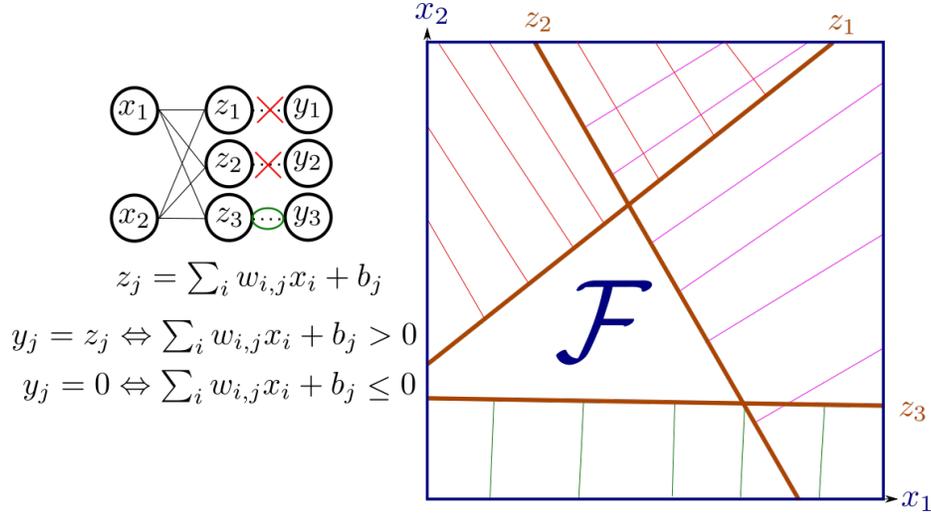


Fig. 1: A toy network where each  $y_i$  is a ReLU node,  $x_i$  real values, and  $w_{i,j}$  parameters. The right figure shows the facets of the input space. Each activation of each ReLU node induces a half-space. Dashed zones depict half-spaces unreachable by the activation states of  $y_i$ .  $\mathcal{F}$  is the intersection of half-spaces induced when  $y_3$  is active and  $y_1$  and  $y_2$  are inactive.

In the rest of this paper, we aim to *formally verify* a neural network: given a network  $f$ , a precondition on the input space  $\mathcal{D} \subset \mathcal{X}$  and a postcondition on the output space  $\mathcal{P} \subset \mathcal{Y}$ , we want to provably ensure that

$$\forall x \in \mathcal{D} \rightarrow f(x) \in \mathcal{P}$$

The form of the pre and postcondition vary according to the property we want to check. For instance, local adversarial robustness around a sample would be expressed as, given  $x \in \mathcal{X}$ ,  $\forall \varepsilon < \varepsilon_0$ ,  $f(x + \varepsilon) = f(x)$ . For safety properties of the ACAS benchmark described for instance in [22], the precondition on the inputs and outputs are linear constraints.

## 4 Divide and conquer on linear regions

Linear operations are easier to verify than networks with ReLU, since they do not produce case splits on solvers. If we somehow have an exhaustive list of

*actually reached* facet for our problem at hand, it would be possible to verify each facet independently. Even if the theoretical number of facet is exponential in the number of neurons, a network does not actually exploit the whole set of possible linear regions. For a simple task, a deep and wide network seems to only use a small partition of the total input space. Facets can also have a wider support in the input space, which may indicate that this particular subset of input is much more relevant for the problem at hand. On the other hand, we want to perform a sound and complete verification. Sound means that if our method answers that a system is safe, then it is actually safe; complete means that if a faulty behaviour exists for our problem, it will be spotted by our procedure. The key point is thus to exhibit a procedure to enumerate all the facets that are actually within the (constrained) input space, while excluding facets that, while theoretically possibly expressed in our network, are not present. In other words, we want to find all  $\mathcal{F}_i$  such that  $\bigcup_i \mathcal{F}_i = \mathcal{X}$ .

#### 4.1 Enumeration of facets

Our approach is to start from the beginning of the network and proceed neuron by neuron. Using an initial bounding box  $\mathcal{D}$  as an initial constraint on the inputs, we iteratively build the linear constraints composing the neural network, as described in section 3.2. Linear operations are directly written as linear equalities in a stack  $s$ . When a ReLU neuron  $y_i$  is considered, the algorithm solves a problem consisting on the conjunction of the constraints in  $s$  and the linear constraints describing the activation pattern of  $y_i$ . The active (resp. inactive) pattern yield the constraint described by eq. (1), (resp. eq. (2)). If only one of the two activation state is possible, then the constraints describing this state are added to  $s$ , and the algorithm goes through the next neuron. If both activations are possibles, then the problem stack is copied. Active constraints are added to the first copy, while inactive constraints are added to the second one. Since the two sub-problems are independants, this algorithm can be parallelized. See alg. 1 for a pseudo-code description.

Once we obtain the set of all relevant facets, it is possible to build the corresponding linear functions. This set of linear functions represent all the possible behaviours of the network on its input space. Verification of the property can then be launched on each linear function; since they are independant problems: parallelization can also be used. More formally, let us consider a facet set  $\bigcup_i \mathcal{F}_i$  for a network  $f$ , an input space  $\mathcal{X}$ , an output space  $\mathcal{Y}$ , a precondition on the input space  $\mathcal{D} \subset \mathcal{X}$  and a postcondition on the output space  $\mathcal{P} \subset \mathcal{Y}$ . We aim to formally verify that  $x \in \mathcal{D} \implies f(x) \in \mathcal{P}$ . Partitionning consists on adding to the network’s control flow the constraint on the inputs yielded by  $\mathcal{F}_i$ , and to force the corresponding activation state for all ReLU neurons. The resulting function  $f|_{\mathcal{F}_i}$  is thus a composition of linear operations: original matrix multiplications and active or inactive ReLU (which are diagonal matrices multiplied to the pre-activation inputs). Then, the verification problem becomes  $x \in \mathcal{D} \cap \mathcal{F}_i \implies f(x) \in \mathcal{P}$ . We Divide the Input Space into CONVex polytopes, thus we will be referencing our technique as DISCO in the rest of this paper.

**Data:** An input space domain  $\mathcal{D}$ , a list of all neurons in the network  $\mathcal{N}$   
**Result:** A set of linear problems describing all feasible facets for the input space

```

// build the expressions for each neurons
1 lin_exprs, relu_neurons = BuildExpression( $\mathcal{N}$ );
2 len = Length(relu_neurons);
3 index = 0;
4 stack =  $\mathcal{D}$ ;
// a shared resource between processes
5 facets =  $\emptyset$ ;
6 while index < len do
    // linear expressions describing the activation state for a given
    // neuron
7 active_expr, inactive_expr = BuildConstraints(neuron) ;
// propagate only the feasible activations
8 if Solve(stack  $\cap$  active_expr) then
9     if Solve(stack  $\cap$  inactive_expr) then
10         stack_copy = stack.copy();
11         stack_copy.push(active_expr) ;
// send the copied stack to a new instance of the algorithm
12         SendToNewProcess(stack_copy, index + 1);
// proceed in the current process with the other possible
// state
13         stack.push(inactive_expr) ;
14     else
15         stack.push(active_expr) ;
16 else
17     stack.push(inactive_expr) ;
18     index = index + 1 ;
// when all neurons have been analyzed, add the resulting linear
// constraints to the list of facets
19 facets.append(stack);
20 return facets;

```

**Algorithm 1:** Counting facets

## 4.2 Evaluation

We implemented DISCO in OCaml, within the tool Inter Standard Artificial Intelligence Encoding Hub (ISAIEH)<sup>3</sup>. ISAIEH leverages the ONNX standard neural network format to formulate an intermediate representation. This intermediate representation can then be compiled down to a standard SMT formula representation, SMTLIB [23], or to linear programming problems, using the formulation proposed in [13]. It can also be manipulated to apply various simplification technique. ISAIEH performs symbolic propagation to compute the hyperplanes delimiting facets boundaries during a forward pass, the building of facets

<sup>3</sup> <https://git.frama-c.com/pub/isaieh>, only contains the SMT implementation; full DISCO implementation is under review for open source

is then made according to alg. 1. The intermediate representation is an acyclic directed graph  $(V, E)$  where vertices  $V$  represent computations of deep learning techniques (matrix multiplication, convolution, pooling), linked by edges  $E$  to represent the flow of calculus within the network. Each  $V$  describes the input, output, operation occurring as well as some parameters if necessary. This graph is then computed by an output formatter that rewrites the control flow under the SMTLIB/LP format; multidimensional operations are rewritten to be compatible with several SMT theories and LP formulations. Supported operations is a subset of ONNX standard operators <sup>4</sup>. The linear programming implementation was made with the Python programming language, and Gurobi [24] was used as a LP solver (version 9.1.1). For the SMT verification, z3 [25] was used (version 4.8.10).

We consider two synthetic, easy to analyze problems:

1. multiplication between  $N$  floating points numbers sampled between 0.5 and 2; this problem will be called  *$N$ -multiplication* in the rest of the paper
2. detection of the presence of an obstacle within a given area; this problem will be called  *$N$ -perception* in the rest of the paper

For those problems, we study different architectures. All of them are fully-connected networks.  *$N$  – multiplication* networks have three hidden layers,  *$N$  – perception* ones have two hidden layers. Details are on table 1.

name	$L_1$	$L_2$	$L_3$
simple	$N \times 2$	$N$	$N/2$
big	$N \times 3$	$N$	$N/2$
super	$N \times 4$	$N \times 2$	$N$
perception	$N/2$	$N/4$	–

Table 1: Number of neurons for the different architectures.  $N$  denotes the dimension of the input,  $L_i$  the  $i$  – th layer of the network

For each of the two problems, we aim to count the number of facets, then verify if the network respect its specification. For  *$N$  – multiplication*, we check if the network can indeed produce multiplication results within the tolerance. As formulating this problem directly is impossible due to linear programming limitations, we instead check the if following property is verified:

$$\sum_{k=1}^N x_k + 1 - \frac{5}{4}N + \alpha_N \leq \prod_{k=1}^N x_k \quad (3)$$

with  $\alpha_N = 0$  if the input dimension  $N$  is even and  $\alpha_N = \frac{1}{4}$  otherwise. This property is always true for our input space  $[0.5, 2]^N$ . A proof of this inequality can be found in the appendix. For  *$N$  – perception*, we check the following two properties:

<sup>4</sup> <https://github.com/onnx/onnx/blob/master/docs/Operators.md>

1. if an input with at least one obstacle (modeled as white pixel) in the lower half of the image is presented to the network, the output will always be over 0
2. if an input with no obstacle on the lower half of the image is presented to the network, the output will always be below 0

Experiments were done on a Dell Precision 5530 with an Intel Core i7-8850H CPU, 2.6Ghz, and Ubuntu 20.04.1 LTS as operating system. See table 2 for partial results, full runtimes in the appendix. For each network, the first column describes the runtime of verification without rewriting, while the second column describes the runtime of verification for our rewriting technique. To be fair, the runtime of the enumeration scheme is also noted on the third column. Solving with DISCO or with standard MILP formulation always returns the same result. Note however that the splitting in linear regions is independent from the verification problem: costly enumeration algorithms could be used to obtain the facets of a neural network once, then verification could happen afterward. Also, classical MILP formulation returns a failure immediately, while our current implementation of DISCO waits for the result of verification for all facets to finish before returning a result: returning a failure immediately would decrease the runtime of the verification part (preliminary experiments on networks with a high number of facets show that failures are detected early: guiding the search with a fail-first heuristic would prove useful). Chosen networks are those with the maximum accuracy, with similar architectures.  $N - multiplication$  problems were solved using Linear Programming, while  $N - perception$  problems were solved using SMT, QF\_LRA theory. We note that the speed-up for the problem verification is much higher with SMT than LP. A possible explanation is that the number of facets with  $N - multiplication$  being much lower than in  $N - perception$ , the additional cost of counting and parallelizing verification on each facet is not worth.

### 4.3 Further reducing the number of facets using maximum margin regularization

Formally proving a property using DISCO require to enumerate all possibly achievable facets. Even if their practical number is far below theoretical upper bounds, any existing method reducing it is worth studying. Such a method exists: maximum margin regularization (MMR), presented in [20]. The authors propose to modify the learning objective of the neural network to maximize the distance between a sample and nearby facets boundaries. Neural networks tend to “push away” the boundaries, resulting on fewer facets for a fixed  $\mathcal{X}$ . More formally, let us consider a facet  $\mathcal{F}_i$ . This facet is neighbored by  $k$  others, leading to  $k$  boundaries. Each of those boundaries are hyperplanes yielded by  $\mathcal{F}_i$  and its neighbours, their equation can then be written as  $V_{\mathcal{F}_i}^k$ . Here,  $V_{\mathcal{F}_i}^k$  is the orthogonal vector to the hyperplane constituting the  $k - th$  boundary with  $\mathcal{F}_i$ . For any sample  $s$  within  $\mathcal{F}_i$ , the distance between  $s$  and a hyperplane defined by  $V_{\mathcal{F}_i}^k$  is  $\langle V_{\mathcal{F}_i}^k, s \rangle$  (where  $\langle \cdot, \cdot \rangle$  denotes the scalar product). In their paper, they

Dimension of input	No split	DISCO verification	Facet enumeration	Total time DISCO
3 super	0.769s±0.0205	<b>0.145s</b> ±0.012	2.69s±0.0596	2.83s
3 super mmr	0.498s±0.00295	<b>0.184s</b> ±0.0142	1.86s±0.0142	2.05s
4 big	0.25s±0.00423	<b>0.0972s</b> ±0.00764	0.663s±0.0156	0.76s
4 big mmr	<b>0.454s</b> ±0.0104	1.43s±0.0444	16.9s±0.0931	18.3s
4 super	5.43s±0.31	<b>0.71s</b> ±0.0591	13.1s±0.859	13.8s
4 super mmr	3.69s±0.133	<b>2.77s</b> ±0.174	35.7s±1.41	38.4s
5 simple	<b>0.0179s</b> ±0.00596	0.0771s±0.0077	0.699s±0.0124	0.776s
5 simple mmr	<b>0.0204s</b> ±0.00084	0.346s±0.0174	3.75s±0.0581	4.09s
5 big	<b>0.0279s</b> ±0.00148	1.31s±0.0622	17.4s±0.283	18.7s
5 big mmr	<b>0.0154s</b> ±0.000531	1.48s±0.0513	18.8s±0.0867	20.3s
6 simple	<b>0.0264s</b> ±0.00124	0.988s±0.0693	11.6s±0.186	12.6s
6 simple mmr	<b>0.0291s</b> ±0.00132	1.3s±0.0342	16s±0.149	17.3s
7 simple	<b>0.0474s</b> ±0.00158	16.8s±0.831	227s±8.51	244s
7 simple mmr	<b>0.0306s</b> ±0.0016	1.09s±0.0348	15.6s±0.555	16.7s
8 simple	<b>0.0484s</b> ±0.00551	1.65s±0.113	27.2s±0.576	28.8s
8 simple mmr	<b>0.12s</b> ±0.00269	1.72s±0.0988	28.9s±0.697	30.6s
5 × 5 perception	132s	23.7s	0.86s	<b>24.56s</b>
7 × 7 perception	TIMEOUT	1393s	15.38s	<b>1406.38s</b>

Table 2: Runtime for different problems. TIMEOUT is set at 10000s. Figures are mean taken over 10 runs, standard deviation is reported next to the  $\pm$  symbol

compute this distance and aim to maximize it. Another distance towards decision boundaries is also computed, but since we focus on regression tasks, the notion of decision boundaries is not relevant here. The final term added in the cost function of the network is then, with  $\gamma_{rb}$  a parameter and  $p$  either 1, 2 or  $\infty$ :

$$\max(0, 1 - \min_k \left( \frac{\langle V_{\mathcal{F}_i}^k, s \rangle +}{\|V_{\mathcal{F}_i}^k\|_p} * \frac{1}{\gamma_{rb}} \right)) \quad (4)$$

We reimplemented their method and applied DISCO on networks trained with MMR, for  $N - multiplication$  problems. Results are available table 2 and fig. 2. First, the effective number of facets is reduced with MMR training, leading to a reduction of one or two order of magnitudes in certain cases, which leads to lower verification times. However, we note that training a network with MMR has an impact on accuracy. Achieving comparable performance while reducing the number of facets is a difficult task. This is no surprise, since a high number of facets denotes a wide variety of possible behaviours for the network: reducing the number of facets means the network’s behaviour will be less complex. It is then necessary to find a tradeoff between accuracy and robustness; tradeoff that may be sometimes very difficult to achieve [4].

## 5 Studies on facets

So far, we presented a methodology to use facets to ease formal verification. Some characteristics of those facets remain however unknown. What is the volume occupied by a facet on the input space? Are all facets activated uniformly? Which parameters influence the number of facets? In this contribution, we perform an analysis of the facets of our networks.

### 5.1 Towards counting facets and beyond

The initial motivation of this work was that the theoretical number of facets was far over the actual number, and that it was possible to leverage facets for formal verification. For our problem at least, this seems to be the case. We took the best performing network trained both with and without MMR. Even without MMR, most of the networks are about one or two order of magnitude below the bound proposed in [8]. The progression still seems to be exponential in the number of neurons however, so this remains a hard problem. See fig. 2 for more details.

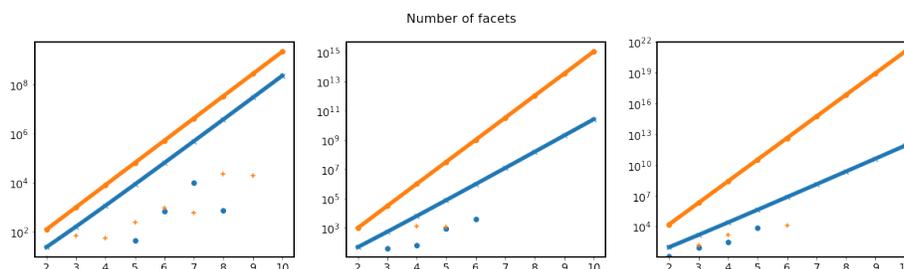


Fig. 2: Number of facets for our three architectures. x-axis is the dimension of the input, y-axis is the number of facets. Upper line with dots is the naive,  $2^n$  bound. Middle line with crosses is the bound proposed by [8]. Individual dots are the best performing networks for our experiments: dots are trained normally, crosses are trained with MMR. y-scale is logarithmic

### 5.2 Not all facets are equals

Reducing the number of facets is a way to reduce the complexity of verification. When starting the verification, the solver will try each facet without prioritizing one over the other. This relies on the assumption that all facets are activated relatively evenly, that is to say, that each achievable facet has an equal chance to be activated by an input point. If some facets were more frequent than others, a possible approach would be to identify the most used facets and prioritize verification on those. Also, the frequency of a facet's occurrence can be a good proxy to estimate the space occupied by the facet in the input space.

We performed uniform sampling on selected networks (on the same distribution of the training set), and collected the number of points contained in each facet. Some results are available on fig. 3. We note that for some programs, a very small number of facets are concentrating almost 70% of the possible inputs.

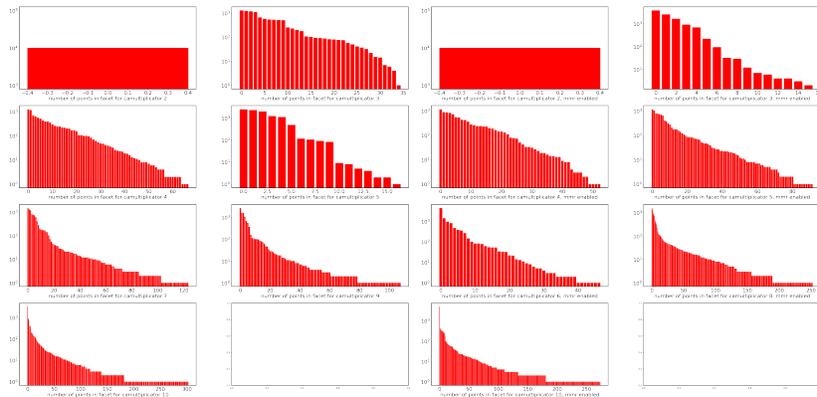


Fig. 3: For 10000 random samples, x-axis denotes an unique facet, y-axis denotes the number of points that activated this specific facet. Scale is logarithmic

### 5.3 What makes facets shine?

Apart from using an explicitly designed training scheme to reduce the number of facets, other parameters may influence this number and its growth (or decrease) during training and after. We present on fig. 4 a summary of all the experiments we made, for different parameters. Obviously, networks trained with MMR do have less facets than the others. Among parameters we changed are the neural network starting learning rate, the training time, initialization seed and parameters related to MMR:  $\gamma_{rb}$  and the loss used for distance calculation. Using  $l_1$  and  $l_\infty$  norms tend to slightly increase the number of facets for the same accuracy. Interestingly,  $l_2$  norms provide about the same accuracy but with lesser facets; a higher  $\gamma_{rb}$  results in lower facets for similar accuracy. This may come from the low complexity of the function we are studying on the input space (multiplication of two real values on  $[0.5, 2.0]$  is a saddle with very low slopes).

## 6 Discussion and perspectives

We presented a method of partitioning for the input space into linear sub-regions, or facets. We used classical linear programming solvers to enumerate facets and launch verification on those facets. Our problem (regression) is specific and the size of our networks is relatively small. Further research is necessary

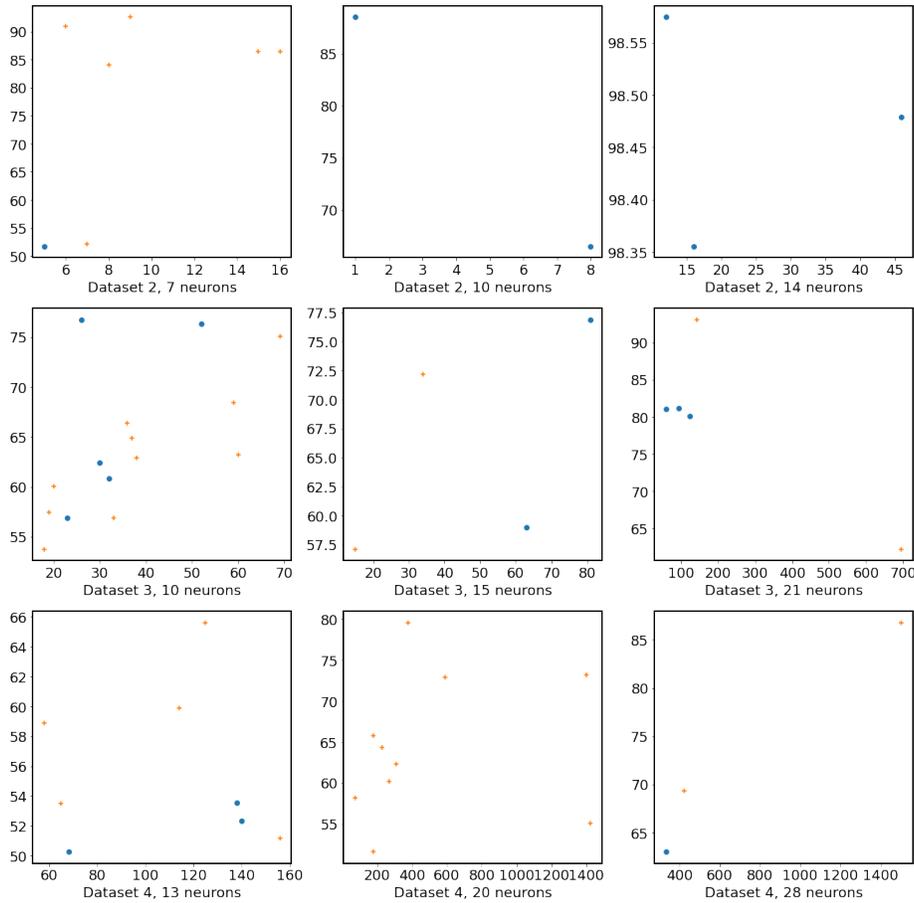


Fig. 4: Graph summing up the performances of several networks. x-coordinate denotes the number of facets, y-coordinate the accuracy of the network

to assess the usefulness of our technique on high-dimensional input networks, on classification tasks.

The enumeration of facets is a pre-requisite for our method to work; with a lot of case splits, even with parallelism, it remains a bottleneck and computationally expensive. The tested version only implements basic heuristics; more elaborated techniques used elsewhere in the literature, for instance overapproximations or using pre-calculated bounds, could certainly improve our method. Using a training scheme forcing the network to reduce the number of facets showed encouraging results, with sometimes a reduction of several order of magnitude in the number of facets. However, this regularization technique comes with a tradeoff with accuracy, and requires to train a network from scratch. One could adapt such regularizer to avoid retraining entirely the network. The trade-

off between robustness and accuracy is not unique to our method, as almost all techniques in the literature face this “No Free Lunch” situation.

Another possible improvement would be in the facets themselves. Indeed, the number of linear regions stays high with very deep neural networks, limiting the gain of parallelism. To do so, one could devise a merging scheme between facets, in order to reduce the number of actual facets while preserving the neural network expressivity. This would also lead to a modification of the networks behaviour that should be carefully controlled.

The non-uniform repartition of points within facets is of high interest. Even if we are not able to prove the whole set of reachable facets for a given network, being able to identify which facets concentrate most points is a precious information for formal tools, allowing them to guide the verification process towards most sensitive points. A fail-first heuristic search would certainly benefit from this guidance.

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## A Full runtime results for various problems

Dimension of input	No split	DISCO verification	Facet enumeration	Total time DISCO
2 simple mmr	<b>0.0034s</b> ±0.00065	0.0333s±0.00147	0.0327s±0.00166	0.066s
2 big	<b>0.00116s</b> ±0.000321	0.0245s±0.00135	0.000648s±8.31e-05	0.0251s
2 super	0.17s±0.00795	<b>0.0444s</b> ±0.0157	0.219s±0.00982	0.263s
3 simple mmr	<b>0.00514s</b> ±0.000533	0.0793s±0.00836	0.393s±0.014	0.472s
3 big	<b>0.0413s</b> ±0.00186	0.0615s±0.00758	0.321s±0.0126	0.383s
3 super	0.769s±0.0205	<b>0.145s</b> ±0.012	2.69s±0.0596	2.83s
3 super mmr	0.498s±0.00295	<b>0.184s</b> ±0.0142	1.86s±0.0142	2.05s
4 simple mmr	0.244s±0.00284	<b>0.0799s</b> ±0.0114	0.57s±0.0108	0.65s
4 big	0.25s±0.00423	<b>0.0972s</b> ±0.00764	0.663s±0.0156	0.76s
4 big mmr	<b>0.454s</b> ±0.0104	1.43s±0.0444	16.9s±0.0931	18.3s
4 super	5.43s±0.31	<b>0.71s</b> ±0.0591	13.1s±0.859	13.8s
4 super mmr	3.69s±0.133	<b>2.77s</b> ±0.174	35.7s±1.41	38.4s
5 simple	<b>0.0179s</b> ±0.00596	0.0771s±0.0077	0.699s±0.0124	0.776s
5 simple mmr	<b>0.0204s</b> ±0.00084	0.346s±0.0174	3.75s±0.0581	4.09s
5 big	<b>0.0279s</b> ±0.00148	1.31s±0.0622	17.4s±0.283	18.7s
5 big mmr	<b>0.0154s</b> ±0.000531	1.48s±0.0513	18.8s±0.0867	20.3s
5 super	<b>0.102s</b> ±0.003	16.2s±0.864	381s±11.6	398s
6 simple	<b>0.0264s</b> ±0.00124	0.988s±0.0693	11.6s±0.186	12.6s
6 simple mmr	<b>0.0291s</b> ±0.00132	1.3s±0.0342	16s±0.149	17.3s
6 big	<b>0.0428s</b> ±0.00292	6.94s±0.249	90s±2.01	96.9s
6 super mmr	<b>0.201s</b> ±0.038	44.1s±7.24	576s±62.8	620s
7 simple	<b>0.0474s</b> ±0.00158	16.8s±0.831	227s±8.51	244s
7 simple mmr	<b>0.0306s</b> ±0.0016	1.09s±0.0348	15.6s±0.555	16.7s
8 simple	<b>0.0484s</b> ±0.00551	1.65s±0.113	27.2s±0.576	28.8s
8 simple mmr	<b>0.12s</b> ±0.00269	1.72s±0.0988	28.9s±0.697	30.6s
5 × 5 perception	132s	23.7s	0.86s	<b>24.56s</b>
7 × 7 perception	TIMEOUT	1393s	15.38s	<b>1406.38s</b>

## B Full grid of experiments for $N$ – multiplication

See fig. 5.

## C Proof for eq. (3)

Though  $f : x \mapsto x^n$  is convex for any  $n \in \mathbb{N}$ , the multiplication of  $n$  variables  $f : (x_1, x_2, \dots, x_n) \mapsto \prod_k x_k$  is not convex.

For instance for  $n = 2$ , the surface  $f : x, y \mapsto xy$  is a saddle surface

### Formulation

We aim at finding a linear (affine) lower bound and a linear upper bound to the multiplication  $\prod_{k=1}^n x_k$  of  $n$  variables  $x_k$  in  $[0.5, 2]$ .

## Upper bound

First, note this inequality between the product and the average:

$$\prod_{k=1}^n x_k \leq \left( \frac{\sum_{k=1}^n x_k}{n} \right)^n$$

**Proof** log is concave; consequently, the average of logs is smaller than the log of the average:

$$\sum_{k=1}^n \frac{1}{n} \log(x_k) \leq \log \left( \frac{\sum_{k=1}^n x_k}{n} \right)$$

hence

$$\sum_{k=1}^n \log(x_k) \leq n \log \left( \frac{\sum_{k=1}^n x_k}{n} \right)$$

and taking the exponential we get the desired result. Note that we use the positivity of all  $x_k$ . The average  $\frac{\sum_{k=1}^n x_k}{n}$  of numbers in  $[0.5, 2]$  lies in  $[0.5, 2]$  as well.

As the function  $f : x \in \mathbb{R}^+ \mapsto x^n$  is convex, one has, for any  $0 \leq a \leq x \leq b$ , that  $f(x)$  is below the line from  $f(a)$  to  $f(b)$ :

$$f(x) \leq \frac{f(b) - f(a)}{b - a}(x - a) + f(a)$$

For our case of study,  $a = 0.5$  and  $b = 2$ , this yields:

$$\forall x \in [0.5, 2], \quad x^n \leq \frac{2^n - \frac{1}{2^n}}{2 - 0.5} \left( x - \frac{1}{2} \right) + \frac{1}{2^n}$$

that is,

$$\forall x \in [0.5, 2], \quad x^n \leq \frac{2}{3}(2^n - 2^{-n}) \left( x - \frac{1}{2} \right) + 2^{-n}$$

$$\prod_{k=1}^n x_k \leq \left( \frac{\sum_{k=1}^n x_k}{n} \right)^n \leq \frac{2}{3}(2^n - 2^{-n}) \left( \frac{\sum_{k=1}^n x_k}{n} - \frac{1}{2} \right) + 2^{-n}$$

## C.1 Lower bound

Let us denote by  $f$  the product:

$$f : (x_1, x_2, \dots, x_n) \mapsto \prod_k x_k$$

Then note that at the middle point  $(x_1, x_2, \dots, x_n) = (1, 1, \dots, 1)$ :

$$\forall k, \quad \frac{\partial f(x_1, x_2, \dots, x_n)}{\partial x_k} = \prod_{j \neq k} x_j = 1$$

and that consequently around the middle point, the first order approximation of the function is:

$$\begin{aligned}
f(x_1, x_2, \dots, x_n) &= f(1 + (x_1 - 1), 1 + (x_2 - 1), \dots, 1 + (x_n - 1)) \\
&= f(1, 1, \dots, 1) + \sum_k \frac{\partial f}{\partial x_k}(x_k - 1) + O((x_k - 1)^2) \\
&= 1 + \sum_k (x_k - 1) + O((x_k - 1)^2) \\
&= 1 - n + \sum_k x_k + O((x_k - 1)^2)
\end{aligned}$$

so that the linear function  $(x_1, x_2, \dots, x_n) \mapsto 1 - n + \sum_k x_k$  looks like a promising approximation of the function. Unfortunately, as said earlier, the multiplication  $f$  is not convex nor concave, so some parts of the graph of the function are above it and some other ones below. Let us just remember that the hyperplane direction  $\sum_k x_k$  sounds reasonable.

The tautology:

$$\prod_k x_k - \sum_k x_k \geq \inf_{y_1, y_2, \dots, y_n \in [0.5, 2]} \left( \prod_k y_k - \sum_k y_k \right)$$

leads to:

$$\begin{aligned}
&\forall x_1, x_2, \dots, x_k \in [0.5, 2], \\
\prod_k x_k &\geq \sum_k x_k + \inf_{y_1, y_2, \dots, y_n \in [0.5, 2]} \left( \prod_k y_k - \sum_k y_k \right)
\end{aligned}$$

which leads us to a lower bound of the form:

$$\prod_k x_k \geq \sum_k x_k + C$$

for some constant  $C$  that may depend only on  $n$  and the interval chosen  $[0.5, 2]$ .

Let us study the function:

$$g : (x_1, x_2, \dots, x_n) \in [0.5, 2]^n \mapsto \prod_k x_k - \sum_k x_k$$

We want to find its minimum over  $[0.5, 2]^n$ . For each variable  $x_k$ : \*\*if the minimum is reached in the interior of  $[0.5, 2]$ \*\* (i.e. not at  $x_k = 0.5$  or  $2$ ), then necessarily at that point the derivative is 0:

$$\frac{\partial g}{\partial x_k} = \prod_{j \neq k} x_j - 1 = 0$$

i.e.

$$\prod_{j \neq k} x_j = 1$$

and consequently  $\prod_j x_j = x_k$ .

Otherwise, if the minimum is reached on the boundaries of  $[0.5, 2]$ , then either  $x_k = 0.5$  or  $x_k = 2$ .

For each  $k$  we consequently have:

- either  $\prod_{j \neq k} x_j = 1$
- or  $x_k = 0.5$
- or  $x_k = 2$

Note that if a variable  $x_k$  satisfies the first property then:

$$g(x_1, x_2, \dots, x_n) = \prod_j x_j - \sum_j x_j = x_k - \sum_j x_j = - \sum_{j \neq k} x_j$$

which does not depend on  $x_k$ . Thus in that case one can choose to change  $x_k$  for 0.5 or 2 and this will not change the value of  $g$ . Thus one can assume that all  $x_k$  are 0.5 or 2, that is, the minimum is reached on a corner of the domain  $[0.5, 2]^n$ .

Let us assume that  $K$  variables  $x_k$  are 0.5 and the  $n - K$  remaining ones are 2. Then:

$$g(x_1, x_2, \dots, x_n) = 2^{n-K} 0.5^K - ((n - K) 2 + K 0.5)$$

i.e.

$$g(x_1, x_2, \dots, x_n) = 2^{n-2K} + \frac{3}{2}K - 2n$$

What is the value of  $K \in [[0, N]]$  that minimizes this?

Let us study the function  $h : x \in [0, N] \mapsto 2^{n-2x} + \frac{3}{2}x$ . If it reaches a minimum strictly inside  $[0, N]$  then at that point its derivative is 0:

$$-2 \times 2^{n-2x} + \frac{3}{2} = 0$$

that is

$$\frac{2^{n+2}}{3} = 2^{2x}$$

$$x = \frac{1}{2} \left( n + 2 - \frac{\log 3}{\log 2} \right)$$

that is

$$x \simeq \frac{n}{2} + 0.2$$

This point is a minimum indeed (and not a maximum) as the second derivative of  $h$  is positive. Therefore the  $K$  that we are searching for is the closest lower or upper integer to  $\frac{n}{2} + 0.2$ .

If  $n$  is even: these are  $\frac{n}{2}$  and  $\frac{n}{2} + 1$ .

If  $n$  is odd: these are  $\frac{n-1}{2}$  and  $\frac{n+1}{2}$ .

By computing the associated values of  $h$ , one finds that the minimum in the even case is reached for  $K = \frac{n}{2}$  and is  $1 + \frac{3}{4}n$ , while in the odd case, the same value is obtained for both possible values of  $K$  and is  $2 + \frac{3}{4}(n - 1)$ .

As  $g = h - 2n$  at corners, this leads to: -  $\inf g = 1 - \frac{5}{4}n$  if  $n$  is even -  
 $\inf g = \frac{5}{4} - \frac{5}{4}n$  if  $n$  is odd

$$\forall x_1, x_2, \dots, x_k \in [0.5, 2],$$

$$\prod_k x_k \geq \sum_k x_k + 1 - \frac{5}{4}n + \frac{1}{4}\delta_{n \text{ is odd}}$$

with  $\delta_{n \text{ is odd}} = 1$  if  $n$  is odd and 0 otherwise. The bound is tight and reached on many corners (all the ones with half lowest and half highest coordinates) as well as on the edges linking these corners if  $n$  is odd (free variable that can take any value).

Final result:

$$\forall x_1, x_2, \dots, x_k \in [0.5, 2],$$

$$\sum_k x_k + 1 - \frac{5}{4}n + \frac{1}{4}\delta_{n \text{ is odd}} \leq \prod_k x_k$$

$$\prod_k x_k \leq \frac{2}{3}(2^n - 2^{-n}) \left( \frac{\sum_{k=1}^n x_k}{n} - \frac{1}{2} \right) + 2^{-n}$$

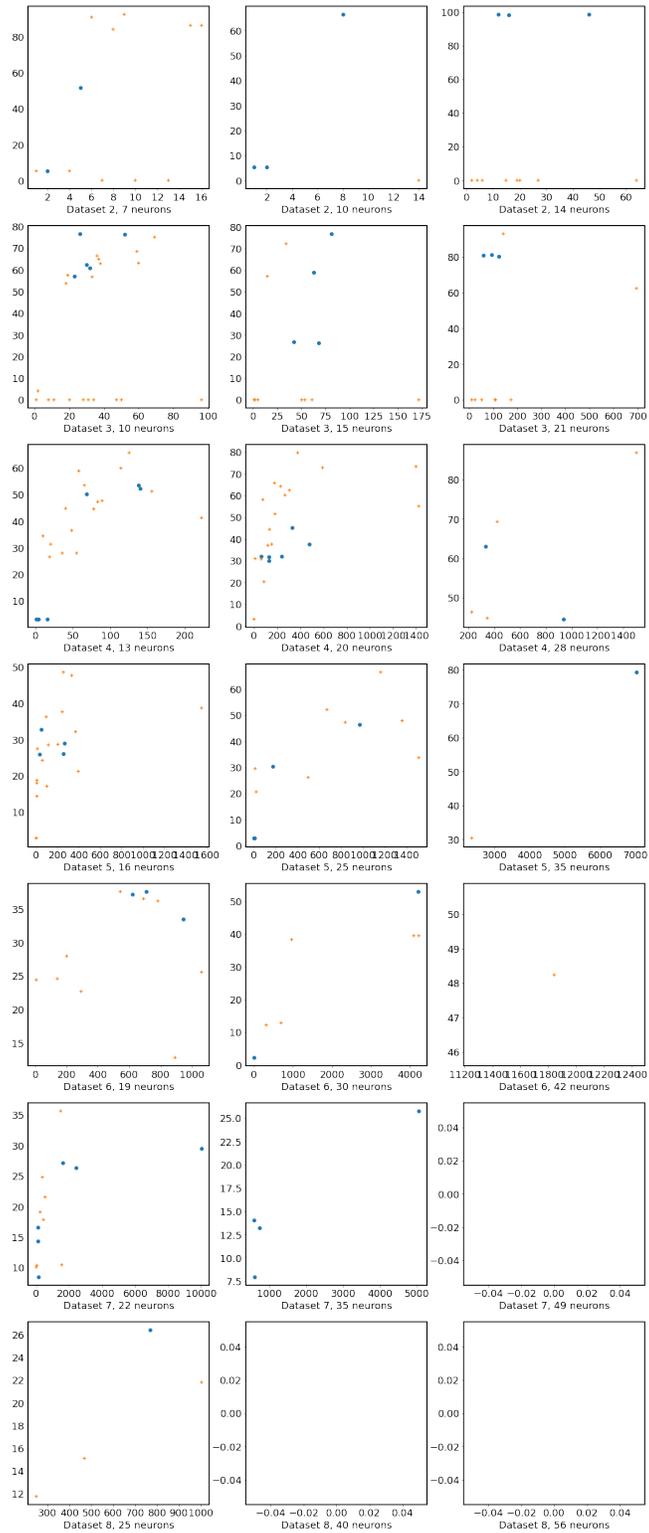


Fig. 5: x-axis: number of facets, y-axis: accuracy