Robust Linear Regression: Optimal Rates in Polynomial Time

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Abstract

We obtain a robust and computationally efficient estimator for Linear Regression that achieves statistically optimal convergence rate under mild distributional assumptions. Concretely, we assume our data is drawn from a $k$-hypercontractive distribution and an $\epsilon$-fraction is adversarially corrupted. We then describe an estimator that converges to the optimal least-squares minimizer for the true distribution at a rate proportional to $\epsilon^{2-2/k}$, when the noise is independent of the covariates. We note that no such estimator was known prior to our work, even with access to unbounded computation. The rate we achieve is information-theoretically optimal and thus we resolve the main open question in Klivans, Kothari and Meka [COLT’18].

Our key insight is to identify an analytic condition relating the distribution over the noise and covariates that completely characterizes the rate of convergence, regardless of the noise model. In particular, we show that when the moments of the noise and covariates are negatively-correlated, we obtain the same rate as independent noise. Further, when the condition is not satisfied, we obtain a rate proportional to $\epsilon^{2-4/k}$, and again match the information-theoretic lower bound. Our central technical contribution is to algorithmically exploit independence of random variables in the “sum-of-squares” framework by formulating it as a polynomial identity.

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*AB would like to thank the partial support from the Office of Naval Research (ONR) grant N00014-18-1-2562, and the National Science Foundation (NSF) under Grant No. CCF-1815840.
1 Introduction

While classical statistical theory has focused on designing statistical estimators assuming access to i.i.d. samples from a nice distribution, estimation in the presence of adversarial outliers has been a challenging problem since it was formalized by Huber [Hub64]. A long and influential line of work in high-dimensional robust statistics has since focused on studying the trade-off between sample complexity, accuracy and more recently, computational complexity for basic tasks such as estimating mean, covariance [LRV16, DKK+16, CSV17, KS17b, SCV17, CDG19, DKK+17, DKK+18a, CDGW19], moment tensors of distributions [KS17b] and regression [DKS17, KKM18b, DKK+19, PSBR20, KKK19, RY20a].

Regression continues to be extensively studied under various models, including realizable regression (no noise), true linear models (independent noise), asymmetric noise, agnostic regression and generalized linear models (see [Wei05] and references therein). In each model, a variety of distributional assumptions are considered over the covariates and the noise. As a consequence, there exist innumerable estimators for regression achieving various trade-offs between sample complexity, running time and rate of convergence. The presence of adversarial outliers adds yet another dimension to design and compare estimators.

Seminal works on robust regression focused on designing non-convex loss functions, including M-estimators [Hub11], Theil-Sen estimators [The92, Sen68], R-estimators [Jae72], Least-Median-Squares [Rou84] and S-estimators [RY84]. These estimators have desirable statistical properties under disparate assumptions, yet remain computationally intractable in high dimensions. Further, recent works show that it is information-theoretically impossible to design robust estimators for linear regression without distributional assumptions [KKM18b].

An influential recent line of work showed that when the data is drawn from the well studied and highly general class of hypercontractive distributions (see Definition 1.1), there exist robust and computationally efficient estimators for regression [KKM18b, PSBR20, DKS19]. Several families of natural distributions fall into this category, including Gaussians, strongly log-concave distributions and product distributions on the hypercube. However, both estimators converge to the the true hyperplane (in \( \ell_2 \)-norm) at a sub-optimal rate, as a function of the fraction of corrupted points.

Given the vast literature on ad-hoc and often incomparable estimators for high-dimensional robust regression, the central question we address in this work is as follows:

Does there exist a unified approach to design robust and computationally efficient estimators achieving optimal rates for all linear regression models under mild distributional assumptions?

We address the aforementioned question by introducing a framework to design robust estimators for linear regression when the input is drawn from a hypercontractive distribution. Our estimators converge to the true hyperplanes at the information-theoretically optimal rate (as a function of the fraction of corrupted data) under all noise models, including independent and agnostic noise. Further, we show that our estimators can be computed in polynomial time using the sum-of-squares convex hierarchy.

We note that, despite decades of progress, prior to our work, estimators achieving optimal convergence rate in terms of the fraction of corrupted points were not known, even with independent noise and access to unbounded computation.
1.1 Our Results

We begin by formalizing the regression model we work with. In classical regression, we assume $D$ is a distribution over $\mathbb{R}^d \times \mathbb{R}$ and for a vector $\Theta \in \mathbb{R}^d$, the least-squares loss is given by $\text{err}_D(\Theta) = \mathbb{E}_{x,y \sim D} [(y - x^\top \Theta)^2]$. The goal is to learn $\Theta^* = \arg\min_\Theta \text{err}_D(\Theta)$. We assume sample access to $D$, and given $n$ i.i.d. samples, we want to obtain a vector $\Theta$ that approximately achieves optimal error, $\text{err}_D(\Theta^*)$. In this paper, we focus on the marginal distribution over the covariates ($x$’s) being hypercontractive:

**Definition 1.1 ($(C,k)$-Hypercontractivity).** A distribution $D$ over $\mathbb{R}^d$ is $(C,k)$-hypercontractive for an even integer $k$, if for all $r \in [k/2]$, for all $\nu \in \mathbb{R}^d$,

$$
\mathbb{E}_{x \sim D} \left[ \left( \nu, x - \mathbb{E}[x] \right)^{2r} \right] \leq C \mathbb{E}_{x \sim D} \left[ \left( \nu, x - \mathbb{E}[x] \right)^2 \right]^r
$$

**Remark 1.2.** Hypercontractivity captures a broad class of distributions, including Gaussian distributions, uniform distributions over the hypercube and sphere, affine transformations of isotropic distributions satisfying Poincare inequalities [KS17a] and strongly log-concave distributions. Further, hypercontractivity is preserved under natural closure properties like affine transformations, products and weighted mixtures [KS17c].

In contrast to the classical setting, we work in the strong contamination model. Here, an adversary has access to the input samples and is allowed to corrupt an $\epsilon$-fraction arbitrarily. Note, the adversary has access to unbounded computation and has knowledge of the estimators we design. We note that this is the most stringent corrupt model and captures Huber contamination, additive corruption, label noise, agnostic learning etc (see [DK19]). Formally,

**Model 1.3 (Robust Regression Model).** Let $D$ be a distribution over $\mathbb{R}^d \times \mathbb{R}$ such that the marginal distribution over $\mathbb{R}^d$ is $(c,k)$-hypercontractive with covariance $\Sigma^*$ and let $\Theta^* = \arg\min_\Theta \mathbb{E}_{x,y \sim D} [(y - \langle \Theta, x \rangle)^2]$ be the optimal hyperplane for $D$. Let $\{(x_1^1, y_1^1), (x_2^2, y_2^2), \ldots, (x_n^n, y_n^n)\}$ be $n$ i.i.d. random variables drawn from $D$. Given $\epsilon > 0$, the robust regression model $R_D(\epsilon, \Sigma^*, \Theta^*)$ outputs a set of $n$ samples $\{(x_1, y_1), \ldots, (x_n, y_n)\}$ such that for at least $(1 - \epsilon)n$ points $x_i = x_i^*$ and $y_i = y_i^*$. The remaining $\epsilon n$ points are arbitrary, and potentially adversarial w.r.t. the input and estimator.

In this work we focus on the rate of convergence of our estimators to the true hyperplane, $\Theta^*$, as a function of the fraction of corrupted points ($\epsilon$). We measure convergence in both parameter distance ($\ell_2$-distance between the hyperplanes) and least-squares error on the true distribution ($\text{err}_D$).

We introduce a simple analytic condition on the relationship between the noise (marginal distribution over $y - x^\top \Theta^*$) and covariates (marginal distribution over $x$) that completely characterizes the rate of convergence for linear regression:

**Definition 1.4 (Negatively Correlated Moments).** Given a distribution $D$ over $\mathbb{R}^d \times \mathbb{R}$, such that the marginal distribution on $\mathbb{R}^d$ is $(c,k)$-hypercontractive, the corresponding instance has negatively correlated moments if for all $r \leq k$, and for all $\nu$,

$$
\mathbb{E}_{x,y \sim D} [\langle \nu, x \rangle^r (y - x^\top \Theta^*)^r] \leq O(1) \mathbb{E}_{x \sim D} [\langle \nu, x \rangle^r] \mathbb{E}_{x,y \sim D} [(y - x^\top \Theta^*)^r]
$$
Remark 1.5. We show that when this condition is satisfied by the true distribution, $D$, we obtain rates that match the information-theoretically optimal rate in a *true linear model*, where the noise (marginal distribution over $y - x^T \Theta^*$) is independent of the covariates (marginal distribution over $x$). Further, when this condition is not satisfied, we show that obtaining rates matching the *true linear model* is impossible.

Remark 1.6. It is easy to see that when the noise is independent of the covariates, the above definition is satisfied.

When the distribution over the input is hypercontractive and has negatively correlated moments, we obtain an estimator achieving rate proportional to $e^{1-1/k}$ for parameter recovery. Further, our estimator can be computed efficiently. Thus, our main algorithmic result is as follows:

**Theorem 1.7** (Robust Regression with Negatively Correlated Noise, informal). Given $\epsilon > 0, k \geq 4$, and $n \geq (d \log(d))^{O(k)}$ samples from $\mathcal{R}_D(\epsilon, \Sigma^*, \Theta^*)$, such that $D$ is $(c,k)$-hypercontractive and has negatively correlated moments, there exists an algorithm that runs in $n^{O(k)}$ time and outputs an estimator $\hat{\Theta}$ such that with high probability,

$$\| (\Sigma^*)^{1/2} (\Theta^* - \hat{\Theta}) \|_2 \leq O(e^{1-1/k}) \left( \text{err}_D(\Theta^*)^{1/2} \right)$$

and,

$$\text{err}_D(\hat{\Theta}) \leq \left( 1 + O(e^{2-2/k}) \right) \text{err}_D(\Theta^*)$$

**Remark 1.8.** We note that prior work does not draw a distinction between the independent and dependent noise models. In comparison (see Table 1), Klivans, Kothari and Meka [KKM18b] obtained a sub-optimal least-squares error scales proportional to $e^{1-2/k}$. For the special case of $k = 4$, Prasad et. al. [PSBR20] obtain least squares error proportional to $O(e \kappa^2(\Sigma))$, where $\kappa$ is the condition number. In very recent independent work Zhu, Jiao and Steinhardt [ZJS20] obtained a sub-optimal least-squares error scales proportional to $e^{2-4/k}$.

Further, we show that the rate we obtained in Theorem 1.7 is information-theoretically optimal, even when the noise and covariates are independent:

**Theorem 1.9** (Lower Bound for Independent Noise, informal). For any $\epsilon > 0$, there exist two distributions $D_1, D_2$ over $\mathbb{R}^2 \times \mathbb{R}$ such that the marginal distribution over $\mathbb{R}^2$ has covariance $\Sigma$ and is $(c,k)$-hypercontractive for both distributions, and yet $\| \Sigma^{1/2}(\Theta_1 - \Theta_2) \|_2 = \Omega(e^{1-1/k})$, where $\Theta_1, \Theta_2$ are the optimal hyperplanes for $D_1$ and $D_2$ respectively, $\sigma = \max(\text{err}_{D_1}(\Theta_1), \text{err}_{D_2}(\Theta_2))$ and the noise is uniform over $[-\sigma, \sigma]$. Further, $|\text{err}_{D_1}(\Theta_2) - \text{err}_{D_2}(\Theta_1)| = \Omega(e^{2-2/k})$.

Next, we consider the setting where the noise is allowed to arbitrary, and need not have negatively correlated moments with the covariates. A simple modification to our algorithm and analysis yields an efficient estimator that obtains rate proportional to $e^{1-2/k}$ for parameter recovery.

**Corollary 1.10** (Robust Regression with Dependent Noise, informal). Given $\epsilon > 0, k \geq 4$ and $n \geq (d \log(d))^{O(k)}$ samples from $\mathcal{R}_D(\epsilon, \Sigma^*, \Theta^*)$, such that $D$ is $(c,k)$-hypercontractive, there exists an algorithm that runs in $n^{O(k)}$ time and outputs an estimator $\hat{\Theta}$ such that with probability $9/10,$

$$\| (\Sigma^*)^{1/2} (\Theta^* - \hat{\Theta}) \|_2 \leq O(e^{1-2/k}) \left( \text{err}_D(\Theta^*)^{1/2} \right)$$

and,

$$\text{err}_D(\hat{\Theta}) \leq \left( 1 + O(e^{2-4/k}) \right) \text{err}_D(\Theta^*)$$
| Estimator                        | Independent Noise | Arbitrary Noise |
|---------------------------------|-------------------|-----------------|
| Prasad et. al. [PSBR20],        | $\epsilon \kappa^2$ (only $k = 4$) | $\epsilon \kappa^2$ (only $k = 4$) |
| Diakonikolas et. al. [DKK+18b] | $\epsilon^{1-2/k}$ | $\epsilon^{1-2/k}$ |
| Klivans, Kothari and Meka [KKM18a] | $\epsilon^{2-4/k}$ | $\epsilon^{2-4/k}$ |
| Zhu, Jiao and Steinhardt [ZJS20] | $\epsilon^{2-2/k}$ | $\epsilon^{2-4/k}$ |
| Our Work                        | $\epsilon^{2-2/k}$ | $\epsilon^{2-4/k}$ |
| Thm 1.7, Cor. 1.10              |                   |                 |
| Lower Bounds                    | $\epsilon^{2-2/k}$ | $\epsilon^{2-4/k}$ |
| Thm 1.9, Thm 1.11               |                   |                 |

Table 1: Comparison of convergence rate (for least-squares error) achieved by various computationally efficient estimators for Robust Regression, when the underlying distribution is $(c_k, k)$-hypercontractive.

Further, we show that the dependence on $\epsilon$ is again information-theoretically optimal:

**Theorem 1.11** (Lower Bound for Dependent Noise, informal). For any $\epsilon > 0$, there exist two distributions $D_1, D_2$ over $\mathbb{R}^2 \times \mathbb{R}$ such that the marginal distribution over $\mathbb{R}^2$ has covariance $\Sigma$ and is $(c, k)$-hypercontractive for both distributions, and yet $\|\Sigma^{1/2}(\Theta_1 - \Theta_2)\|_2 = \Omega(\epsilon^{1-2/k} \sigma)$, where $\Theta_1, \Theta_2$ be the optimal hyperplanes for $D_1$ and $D_2$ respectively and $\sigma = \max(\text{err}_{D_1}(\Theta_1), \text{err}_{D_2}(\Theta_2))$. Further, $|\text{err}_{D_1}(\Theta_2) - \text{err}_{D_1}(\Theta_1)| = \Omega(\epsilon^{2-4/k} \sigma^2)$.

**Extension to Bounded Noise.** We note that in Corollary 1.10, hypercontractivity of the noise is not a necessary assumption. In our analysis, we incur a term proportional to the $k$-th moment of the noise and thus boundedness of the $k$-th moment suffices. Further, we can simply truncate the samples, following the approach of Klivans, Kothari and Meka [KKM18b], to avoid a large values. Since the truncated samples continue to be statistically close to the true distribution, our results immediately hold. However, for Theorem 1.7, we require hypercontractivity of the noise to obtain efficient algorithms.

1.2 Related Work.

**Robust Statistics.** Computationally efficient estimators for robust statistics in high dimension have been extensively studied, following the initial work on robust mean estimation [DKK+16, LRV16]. We focus on literature regarding robust regression and sum-of-squares. We refer the reader to recent surveys and theses for an extensive discussion of the literature on robust statistics [RSS18, Li18, Ste18, DK19].

**Robust Regression.** Computationally efficient estimators for robust linear regression were proposed by [PSBR20, KKM18b, DKK+19, DKS19]. While [PSBR20] and [DKK+19] obtained estimators for the more general case of distributions with bounded 4th moment. However, their estimators suffer an error of $O(\text{err}_D(\Theta^*) \epsilon \kappa^2(\Sigma))$, where $\kappa(\Sigma)$ is the condition number of the covariance...
matrix of $X$. Hence, these estimators don’t obtain the optimal dependence on $\epsilon$ in the negatively correlated noise setting, and also suffer an additional condition number dependence in the dependent noise setting. [DKS19] obtained improved bounds under the restrictive assumption that $X$ is distributed according to a Gaussian. [KKM18b] obtained polynomial-time estimators for distributions with certifiably bounded distributions, however, their estimators obtain a sub-optimal error of $O(\text{err}_D(\Theta^*)\epsilon^{1-2/k})$. In very recent and independent work, Zhu, Jiao and Steinhardt [ZJS20] obtained polynomial time estimators for the dependent noise setting, but their estimators are sub-optimal for the negatively correlated setting.

There has been significant work in more restrictive noise models as well. For instance, a series of works [BJK15, BJKK17, SBRJ19] consider a noise model where the adversary is only allowed to corrupt the labels and obtain consistent estimators in this regime (error goes to zero with more samples). In comparison, our estimators do not obtain For a comprehensive overview we refer the reader to references in the aforementioned papers.

**Sum-of-Squares Algorithms.** In recent years, there has been a significant progress in applying the Sum-of-Squares framework to design efficient algorithms for several fundamental computational problems. Starting with the work of Barak, Kelner and Steurer [BKS15], sum-of-squares algorithms have the best known running time for dictionary learning and tensor decomposition [MSS16, SS17, HSS19], optimizing random tensors over the sphere [BGL17] and refuting CSPs below the spectral threshold [RRS17].

In the context of high-dimensional estimation, sum-of-squares algorithms achieved state-of-the-art performance for robust moment estimation [KS17c], robust regression[KKM18b], robustly learning mixtures of spherical [KS17a, HL18] and arbitrary Gaussians [BK20b, DHKK20], heavy-tailed estimation [Hop18, CHK+20] and list-decodable variants of these problems [KKK19, RY20a, RY20b, BK20a, CMY20].

## 2 Technical Overview

In this section, we provide an overview of our approach, the new algorithmic ideas we introduce and the corresponding technical challenges. At a high level, we build on several recent works that study Sum-of-Squares relaxations for solving algorithmic problems arising in robust statistics. Following the proofs-to-algorithms paradigm arising from the aforementioned works, we show that given two distributions over regression instances that are close in total variation distance (definition 3.1), any hyperplane minimizing the least-squares loss on one distribution must be close (in $\ell_2$ distance) to any other hyperplane minimizing the loss on the second distribution.

The aforementioned information-theoretic statement immediately yields a robust estimator achieving optimal rate, albeit given access to unbounded computation. To see this, let $D_1$ be the uniform distribution over $n$ i.i.d samples from the true distribution, and $D_2$ be the uniform distribution over $n$ corrupted samples from $\mathcal{R}_D(\epsilon, \Sigma^*, \Theta^*)$, denoted by $D_2$. It is easy to check that the total variation distance between $D_1$ and $D_2$ is at most $\epsilon$. Therefore, the two hyperplanes must be close in $\ell_2$ norm. In order to make the aforementioned strategy algorithmic, we show that we can distilled a set of polynomial constraints from the information theoretic proof and can efficiently optimize over them using the Sum-of-Squares framework. We describe each step in more detail subsequently.
2.1 Total Variation Closeness implies Hyperplane Closeness.

Consider two distributions \( D_1 \) and \( D_2 \) over \( \mathbb{R}^d \times \mathbb{R} \) such that the total variation distance between \( D_1 \) and \( D_2 \) is \( \epsilon \) and the marginals for both distributions over \( \mathbb{R}^d \) are \((c_k, k)\)-hypercontractive and have covariance \( \Sigma \). Ignoring computational and sample complexity concerns, we can obtain the optimal hyperplanes corresponding to each distribution. Note, these hyperplanes need not be unique and are simply characterized as minimizers of the least-squares loss: for \( i \in \{1, 2\} \),

\[
\Theta_i = \arg \min_{\Theta} \mathbb{E}_{x,y \sim D_i} \left[ (y - x^\top \Theta)^2 \right]
\]

Our central contribution is to obtain an information theoretic proof that the optimal hyperplanes are indeed close in scaled \( \ell_2 \) norm, i.e.

\[
\left\| \Sigma^{1/2} (\Theta_1 - \Theta_2) \right\|_2 \leq O \left( \epsilon^{1 - 1/k} \right) \left( \mathbb{E}_{x,y \sim D_1} \left[ (y - x^\top \Theta_1)^2 \right]^{1/2} + \mathbb{E}_{x,y \sim D_2} \left[ (y - x^\top \Theta_2)^2 \right]^{1/2} \right)
\]

We refer the reader to Theorem 4.1 for a precise statement. Further, we exactly characterize when such a rate possible by identifying an analytic condition on the covariates and noise, which we refer to as \textit{negatively correlated moments} (Definition 1.4). However, one caveat to obtaining robust estimators is to distill properties of the distribution we use in our proof and enforce them as constraints on the set of corrupted samples. We describe each of these properties next.

**Coupling and Decoupling.** We begin by considering a maximal coupling, \( G \), between distributions \( D_1 \) and \( D_2 \) such that they disagree on at most an \( \epsilon \)-fraction of the support. Intuitively, on the fraction of the support where the distributions agree, a hyperplane for \( D_2 \) incurs the same cost as a hyperplane for \( D_1 \). Importantly, the fraction of the support that is distinct is bounded and the cost incurred is proportional to the expectation of gradient indicated by the support of the disagreement. For concreteness, one representative term that appears in our analysis is as follows: for any fixed \( v \),

\[
\mathbb{E}_{G} \left[ \left( v, x(y - x^\top \Theta_1) \right) \mathbb{I} \{ (x, y) \neq (x', y') \} \right]
\]

where \( x, y \sim D_1 \) are drawn from and \( x', y' \sim D_2 \), and \( \mathbb{I} \) is the indicator function. Intuitively, this term represents the directional derivative of \( \Theta_1 \) on the support where \( D_1 \) and \( D_2 \) disagree (refer to the proof of Theorem 4.1 for a complete proof). To bound this term, we decouple the indicator using H"older’s inequality to obtain

\[
\mathbb{E}_{G} \left[ \left( v, x(y - x^\top \Theta_1) \right) \mathbb{I} \{ (x, y) \neq (x', y') \} \right] \leq \mathbb{E}_{G} \left[ \mathbb{I} \{ (x, y) \neq (x', y') \} \right]^{1/k} \mathbb{E} \left[ (v, x)^k (y - x^\top \Theta_1)^k \right]^{1/k}
\]

for any integer \( k \). Using maximimality of the coupling \( G \), we know that \( \mathbb{E}_{G} \left[ \mathbb{I} \{ (x, y) \neq (x', y') \} \right] \leq \epsilon \). We note that such coupling based arguments are now standard in Robust Statistics [KS17c, KS17a, KKM18b].
Independence and Negatively Correlated Moments. Continuing with the term above, we have that
\[ \mathbb{E}_{\theta} \left[ \left\langle v, x(y - x^\top \Theta_1) \right\rangle \mathbb{1} \{ (x, y) \neq (x', y') \} \right] \leq \varepsilon^{1 - 1/k} \mathbb{E} \left[ \left\langle v, x \right\rangle^k \left( y - x^\top \Theta_1 \right)^k \right]^{1/k} \]

The expectation on the RHS can be interpreted as the \( k \)-th order correlation between the covaiates projected along \( v \) and the noise considered in the regression instance. Here, we observe that if regression instance satisfies the negatively correlated moments property (Definition 1.4), we can split the expectation and bound each term independently:
\[ \mathbb{E} \left[ \left\langle v, x \right\rangle^k \left( y - x^\top \Theta_1 \right)^k \right]^{1/k} \leq \mathbb{E} \left[ \left\langle v, x \right\rangle \right] \mathbb{E} \left[ \left( y - x^\top \Theta_1 \right)^k \right]^{1/k} \]

We note that independent noise is a much stronger hypothesis and immediately implies that we can decouple two terms in the expectation. If instead, the negatively correlated moments property is not satisfied, we can use Cauchy-Schwarz to bound the expectation above and incur a \( \varepsilon^{1 - 2/k} \) dependence. Conceptually, we emphasize that given the matching lower bounds, the optimal dependence on \( \varepsilon \) is characterized by the negatively correlated moments property and we believe this notion may be of independent interest for other statistical problems.

Hypercontractivity. Since we can now decouple the \( k \)-th moment of covariates and noise, we use our central distributional assumption of hypercontractive \( k \)-th moments of the covariates:
\[ \mathbb{E} \left[ \left\langle v, x \right\rangle^k \right]^{1/k} \leq \sqrt{c_k} \mathbb{E} \left[ \left\langle v, x \right\rangle^2 \right]^{1/2} \]

A similar argument applied to other terms in our proof enable us to relate the terms that appear in our analysis to closeness parameter distance. We note that prior work [KKM18b, PSBR20, DKS19] use hypercontractivity of the distribution to bound the least-squares error or obtain condition number dependent parameter recovery. To our knowledge, we obtain the first information-theoretic estimator for parameter recovery without incurring a condition number dependence.

Further, we note that assuming the noise to be hypercontractive enables us to simplify the statements of our results:
\[ \mathbb{E} \left[ \left( y - x^\top \Theta_1 \right)^k \right]^{1/k} \leq \sqrt{n_k} \mathbb{E} \left[ \left( y - x^\top \Theta_1 \right)^2 \right]^{1/2} = \sqrt{n_k} \text{err}_{D_i} (\Theta_1)^{1/2} \]

Hypercontractivity of the noise is not a necessary assumption and prior work indeed incurs a term proportional to the \( k \)-th moment of the noise. Assuming boundedness of the regression vectors, Klivans, Kothari and Meka [KKM18b] obtained a uniform upper bound on \( k \)-th moment of the noise by truncating large samples. We note that the same holds for our estimators and we refer the reader to Section 5.2.3 in their paper.

Gradient Conditions. To reduce bounding \( \| \Sigma^{1/2} (\Theta_1 - \Theta_2) \|_2 \) to terms similar to Equation 1, we crucially rely on gradient information. Concretely, a central observation in our information-theoretic proof is that the candidate hyperplanes are locally optimal: given least-squares loss, for \( i \in \{1, 2\} \) for all vectors \( v \),
\[ \mathbb{E}_{x, y \sim D_i} \left[ v, xx^\top \Theta_i - xy \right] = 0 \]
Since $\Theta_1$ and $\Theta_2$ are optimal hyperplanes, they indeed satisfy the above condition. We note that Prasad et. al. heavily rely on the gradient condition in their information-theoretic estimator [PSBR20]. Combining the properties above, we can indeed obtain an information-theoretic statement showing $\Theta_1$ and $\Theta_2$ are close in scaled $\ell_2$ distance (Theorem 4.1).

Next, we describe how to obtain a robust statistical estimator for linear regression, inspired by the aforementioned ingredients.

### 2.2 Proofs to Inefficient Algorithms.

Given the properties of the distribution we distilled above, a natural approach to obtain a robust estimator is to enforce each such property as a polynomial constraint over an $\epsilon$-corrupted sample generated by Model 1.3 and minimize the least-squares objective over the sample. We note that since we work in the strong contamination model, there may not be any i.i.d. subset of $(1 - \epsilon)n$ samples and thus enforcing constraints directly on the samples does not suffice. Instead, we create variables $2n$ variables denoted by $\{(x'_1, y'_1), \ldots (x'_n, y'_n)\}$ that serve as a proxy for the uncorrupted samples. We can now enforce constraints on the variables with impunity since there exists a feasible assignment, namely the uncorrupted samples.

**Intersection Constraints.** The discrete analogue of the coupling argument is to ensure high intersection between the variables of our polynomial program and the uncorrupted samples. We know that at least a $(1 - \epsilon)n$-fraction of the samples we observe agree with the uncorrupted samples. To this end, we create indicator variables $w_i$, for $i \in [n]$ such that:

\[
\begin{align*}
\sum_{i \in [n]} w_i &= (1 - \epsilon)n \\
\forall i \in [n], w_i^2 &= w_i \\
\forall i \in [n], w_i(x'_i - x_i) &= 0 \\
\forall i \in [n], w_i(y'_i - y_i) &= 0
\end{align*}
\]

The intersection constraints ensure that our polynomial system variables agree with the observed samples on $(1 - \epsilon)n$ points. We note that such constraints are now standard in the literature, and indeed are the only constraints explicitly enforced by [KKM18b].

**Independence as a Polynomial Inequality.** The central challenge in obtaining optimal rates for robust regression is to leverage the independence of the noise and covariates. Since independence is a property of the marginals of $D$, it is not immediately clear how to leverage it while designing a robust estimator.

However, we observe that we do not require independence in full generality and use *negatively correlated moments* as a proxy for independence. Ideally, we would want to enforce the polynomial inequality corresponding to *negatively correlated moments* directly on the variables of our polynomial program as follows:

\[
\begin{align*}
\forall r \leq k/2, \quad \frac{1}{n} \sum_{i \in [n]} \left( v^\top x_i' \left( y_i' - (x_i')^\top \Theta \right) \right)^{2r} \leq \mathcal{O}(1) \left( \frac{1}{n} \sum_{i \in [n]} (v^\top x_i')^{2r} \right) \left( \frac{1}{n} \{n}{i \in [n]} (y_i' - (x_i')^\top \Theta)^{2r} \right)
\end{align*}
\]

where $\Theta$ is a variable corresponding to the true hyperplane. To demonstrate feasibility of this constraint, we would require a finite sample analysis, showing that uncorrupted samples from a
hypercontractive distribution satisfy the above inequality. Observe, when \( r = k/2 \), the LHS is a degree-\( k \) polynomial and our distribution may be too heavy-tailed to achieve any concentration.

Instead, we observe that since hypercontractivity is preserved under sampling, we can relax our polynomial constraint by applying hypercontractivity to the terms in the RHS above:

\[
\left\{ \forall r \leq k/2, \quad \frac{1}{n} \sum_{i \in [n]} \left( v^\top x_i^r (y_i - (x_i^r)^\top \Theta) \right)^{2r} \leq O(1) \left( \frac{1}{n} \sum_{i \in [n]} (v^\top x_i^r)^2 \right)^r \left( \frac{1}{n} \sum_{i \in [n]} (y_i - (x_i^r)^\top \Theta)^2 \right)^r \right\}
\]

In Lemma 5.4 we show that the above inequality is feasible for the uncorrupted samples. In particular, given at least, \( d^{O(k)} \) i.i.d. samples from \( \mathcal{D} \), the above inequality holds on the samples with high probability.

Perhaps surprisingly, the dependence on \( \epsilon \) achieved when \( \mathcal{D} \) has negatively correlated moments matches the information theoretically optimal rate for independent noise. We thus expect the notion of negatively correlated moments to lead to new estimators for problems where independence of random variables requires to be formulated as a polynomial inequality.

**Hypercontractivity Constraints.** Since hypercontractivity is a polynomial identity relating the \( k \)-th moment to the variance of a distribution, it can easily be stated as a polynomial inequality. Since sampling also preserves hypercontractivity, the following constraints encode the hypercontractivity of the covariates and the noise, and are feasible.

\[
\left\{ \begin{array}{c}
\forall r \leq k/2 \quad \frac{1}{n} \sum_{i \in [n]} \langle x_i^r, v \rangle^{2r} \leq \left( \frac{c_r}{n} \sum_{i \in [n]} \langle x_i^r, v \rangle^2 \right)^r \\
\forall r \leq k/2 \quad \frac{1}{n} \sum_{i \in [n]} (y_i - \langle \Theta, x_i^r \rangle)^{2r} \leq \left( \frac{\eta_r}{n} \sum_{i \in [n]} (y_i - \langle \Theta, x_i^r \rangle^2)^r \right)
\end{array} \right\}
\]

We note that Klivans, Kothari and Meka [KKM18b] use hypercontractivity of the uncorrupted samples in their analysis but do not explicitly enforce this as a constraint. Enforcing hypercontractivity explicitly on the samples was used by Kothari and Steurer [KS17c] in the context of robust moment estimation and Kothari and Steinhardt [KS17a] in the context of robustly clustering a mixture of spherical Gaussians.

**Gradient Constraints.** Finally, it is crucial in our analysis to enforce that the minimizer we are searching for, \( \Theta \), has gradient 0. For the least-squares loss, the gradient has a simple analytic form: for all \( v \in \mathbb{R}^d \),

\[
\left\{ \begin{array}{c}
\forall v, \frac{1}{n} \sum_{i \in [n]} x_i^r \left( \langle x_i^r, \Theta \rangle - y_i^r \right)^k = 0
\end{array} \right\}
\]

While such optimality conditions are often used in the analysis of estimators (as done in [PSBR20]), we emphasize that we hardcode the gradient condition into the description of our robust estimator. To the best of our knowledge, no estimator for robust/high-dimensional statistics includes explicit optimality constraints as a part of a polynomial system.

Solving the least-squares objective on the samples subject to the polynomial system described by the aforementioned constraints results in an estimator for robust regression that achieves optimal rate. Recall, this follows immediately from our robust certifiability proof. Next, we briefly describe how to make this estimator computationally efficient.
2.3 Efficient Algorithms.

Optimizing a polynomial program is NP-Hard in general. We use the sum-of-squares method to make the aforementioned estimator efficiently computable and provide a caricature of this approach (see Section 3 for a formal treatment of sum-of-squares proofs). Instead of directly solving the polynomial program, let us instead consider finding a distribution, \( \mu \), over feasible solutions \( w, x', y' \) and \( \Theta \) that minimizes \( \mathbb{E}_{w,x',y',\Theta \sim \mu} \left[ \frac{1}{n} \sum_{i \in [n]} (y'_i - \langle x'_i, \Theta \rangle)^2 \right] \) and satisfies the constraints above. Then, it follows from our information-theoretic proof (Theorem 4.1) that

\[
\mathbb{E}_{\mu} \left[ \left\| \Sigma^{1/2} (\Theta^* - \Theta) \right\|_2^2 \right] \leq \mathcal{O} \left( \epsilon^{1-1/k} \right) \text{err}_D (\Theta^*)^{1/2}
\]

where \( \Theta^* \) is the optimal hyperplane.

We now face two challenges: finding a distribution over solutions is at least as hard as the original problem and we no longer recover a unique hyperplane. The latter is easy to address by observing that the hyperplane obtained by averaging over the distribution, \( \mu \), suffices:

\[
\mathbb{E}_{\mu} \left[ \left\| \Sigma^{1/2} (\Theta^* - \mathbb{E}_{\mu} [\Theta]) \right\|_2^2 \right] \leq \mathbb{E}_{\mu} \left[ \left\| \Sigma^{1/2} (\Theta^* - \Theta) \right\|_2^2 \right]
\]

where the inequality follows from convexity of the loss.

Following prior works, it is now natural to instead consider searching for a “pseudo-distribution”, \( \zeta \), over feasible solutions. A pseudo-distribution is an object similar to a real distribution, but relaxed to allow negative mass on its support (see Subsection 3.1 for a formal treatment). Crucially, a pseudo-distribution over the polynomial program can be computed efficiently by formulating it as a large SDP. To see why this helps, note any polynomial inequality that can be derived using “sum-of-squares” proofs from a set of polynomial constraints using a low-degree sum-of-squares proof remains valid if we replace distributions by “pseudo-distribution”.

For instance, if Equation 2 were a polynomial inequality in \( w, x', y' \) and \( \Theta \), obtained by applying simple transformations that admit sum-of-squares proofs, we could replace \( \mu \) by \( \zeta \), and obtain an efficient estimator. However, Equation 2 is not a polynomial inequality and the proof outlined in Subsection 2.1 is not a low-degree sum-of-squares proof. Therefore, a central technical contribution of our work is to formulate the right polynomial inequality bounding the distance between \( \Theta^* \) and \( \Theta \) in terms of the least-squares error incurred by \( \Theta^* \), and deriving this bound from the polynomial constraints using a low-degree sum-of-squares proof.

2.4 Distribution Families

We note that our statistical estimator applies to all distributions, \( D \), that are \((c_k,k)\)-hypercontractive and the rate is completely determined by whether \( D \) has negatively correlated moments. In particular, for the important special case of heavy-tailed regression with independent noise, we obtain rate proportional to \( \epsilon^{1-1/k} \) for parameter recovery.

However, similar to prior work on hypercontractive distributions, our efficient estimators apply to a more restrictive class, i.e. certifiably hypercontractive distributions (Definition 3.5). Intuitively, this condition captures the criteria that information about degree-\( k \) moment upper bounds is “algorithmically accessible”. Certifiably hypercontractive distributions are a broad class and include affine transformations of isotropic distributions satisfying Poincaré inequalities and all
strongly log-concave distributions. For a detailed discussion of distributions satisfying Poincaré inequalities and their closure properties, we refer the reader to [KS17a, KS17c].

Surprisingly, while we enforce a constraint corresponding to \textit{negatively correlated moments}, we do not require a certifiable variant of this condition. Therefore, our efficient estimators hold for regression instances where the true distribution satisfies this condition, including the special case where the noise is independent from the covariates. Finally, our estimators unify various noise models and imply that even in the agnostic setting, the rate degrades only when the noise is positively correlated with the covariates.

3 Preliminaries

Throughout this paper, for a vector \( v \), we use \( \|v\|_2 \) to denote the Euclidean norm of \( v \). For a \( n \times m \) matrix \( M \), we use \( \|M\|_2 = \max_{\|x\|_2=1} \|Mx\|_2 \) to denote the spectral norm of \( M \) and \( \|M\|_F = \sqrt{\sum_{i,j} M_{i,j}^2} \) to denote the Frobenius norm of \( M \). For symmetric matrices we use \( \succeq \) to denote the PSD/Loewner ordering over eigenvalues of \( M \). Recall, the definition of total variation distance between probability measures:

**Definition 3.1** (Total Variation Distance). The TV distance between distributions with PDFs \( p, q \) is defined as \( \frac{1}{2} \int_{-\infty}^{\infty} |p(x) - q(x)|dx \).

Given a distribution \( D \) over \( \mathbb{R}^d \times \mathbb{R} \), we consider the least squares error of a vector \( \Theta \) w.r.t. \( D \) to be \( \text{err}_D(\Theta) = \mathbb{E}_{x,y \sim D} [(y - \langle x, \Theta \rangle)^2] \). The linear regression problem minimizes the error over all \( \Theta \). The minimizer, \( \Theta_D \) of the aforementioned error satisfies the following ”gradient condition”:

\[
\mathbb{E}_{x,y \sim D} \left[ \langle v, xx^\top \Theta_D - xy \rangle \right] = 0
\]

**Fact 3.2** (Convergence of Empirical Moments, implicit in Lemma 5.5 [KS17c]). Let \( D \) be a \((c_k,k)\)-hypercontractive distribution with covariance \( \Sigma \) and let \( X = \{x_1, \ldots, x_n\} \) be \( n = \Omega((d \log(d)/\delta)^{k/2}) \) i.i.d. samples from \( D \). Then, with probability at least \( 1 - \delta \),

\[
(1 - 0.1)\Sigma \preceq \frac{1}{n} \sum_{i=1}^n x_i x_i^\top \preceq (1 + 0.1)\Sigma
\]

**Fact 3.3** (TV Closeness to Covariance Closeness, Lemma 2.2 [KS17c]). Let \( D_1, D_2 \) be \((c_k,k)\)-hypercontractive distributions over \( \mathbb{R}^d \) such that \( \|D - D'\|_{TV} \leq \epsilon \), where \( 0 < \epsilon < \mathcal{O}\left((1/c_k)^{1/k}\right) \). Let \( \Sigma_1, \Sigma_2 \) be the corresponding covariance matrices. Then, for \( \delta \leq \mathcal{O}(c_k \epsilon^{1-1/k}) < 1 \),

\[
(1 - \delta)\Sigma_2 \preceq \Sigma_1 \preceq (1 + \delta)\Sigma_2
\]

**Lemma 3.4** (Loewner Ordering for Hypercontractive Samples). Let \( D \) be a \((c_k,k)\)-hypercontractive distribution with covariance \( \Sigma \) and and let \( U \) be the uniform distribution over \( n \) samples. Then, with probability \( 1 - \delta \),

\[
\|\Sigma^{-1/2} \hat{\Sigma} \Sigma^{-1/2} - I\|_F \leq \frac{C_4 d^2}{\sqrt{n} \sqrt{\delta}},
\]

where \( \hat{\Sigma} = \frac{1}{n} \sum_{i \in [n]} x_i x_i^\top \).
Next, we define the technical conditions required for efficient estimators. Formally,

**Definition 3.5 (Certifiable Hypercontractivity).** A distribution \( D \) on \( \mathbb{R}^d \) is \((c_k, k)\)-certifiably hypercontractive if for all \( r \leq k/2 \), there exists a degree \( O(k) \) sum-of-squares proof (defined below) of the following inequality in the variable \( v \)

\[
\mathbb{E}_{x \sim D} \left[ (x, v)^{2r} \right] \leq \mathbb{E}_{x \sim D} \left[ c_r (x, v)^2 \right]^r
\]

such that \( c_r \leq c_k \).

Next, we note that if a distribution \( D \) is certifiably hypercontractive, the uniform distribution over \( n \) i.i.d. samples from \( D \) is also certifiably hypercontractive.

**Fact 3.6 (Sampling Preserves Certifiable Hypercontractivity, Lemma 5.5 [KS17c]).** Let \( D \) be a \((c_k, k)\)-certifiably hypercontractive distribution on \( \mathbb{R}^d \). Let \( X \) be a set of \( n = \Omega \left( \frac{d \log(d/\delta)}{\gamma^2} \right)^{k/2} \) i.i.d. samples from \( D \). Then, with probability \( 1 - \delta \), the uniform distribution over \( X \) is \((c_k + \gamma, k)\)-certifiably hypercontractive.

We also note that certifiably hypercontractivity is preserved under Affine transformations of the distribution.

**Fact 3.7 (Certifiable Hypercontractivity under Affine Transformations, Lemma 5.1, 5.2 [KS17c]).** Let \( x \in \mathbb{R}^d \) be a random variable drawn from a \((c_k, k)\)-certifiably hypercontractive distribution. Then, for matrix \( A \) and vector \( b \), the distribution over the random variable \( Ax + b \) is also \((c_k, k)\)-certifiably hypercontractive.

Next, we formally define the condition on the moments and noise that we require to obtain efficient algorithms. We note that for technical reasons it is not simply a polynomial identity encoding Definition 1.4.

**Definition 3.8 (Certifiable Negatively Correlated Moments).** A distribution \( D \) on \( \mathbb{R}^d \times \mathbb{R} \) has \( O(1) \)-certifiable negatively correlated moments if for all \( r \leq k/2 \) there exists a degree \( O(k) \) sum-of-squares proof of the following inequality

\[
\mathbb{E}_{x, y \sim D} \left[ \left( v^\top x (y - x^\top \Theta) \right)^{2r} \right] \leq O(\lambda_r^2) \left( \mathbb{E} \left[ (v^\top x)^2 \right]^r \right) \left( \mathbb{E} \left[ (y - x^\top \Theta)^2 \right]^r \right)
\]

for a fixed vector \( \Theta \).

### 3.1 SoS Background.

Pseudo-distributions are generalizations of probability distributions. We can represent a discrete (i.e., finitely supported) probability distribution over \( \mathbb{R}^n \) by its probability mass function \( D: \mathbb{R}^n \to \mathbb{R} \) such that \( D \geq 0 \) and \( \sum_{x \in \text{supp}(D)} D(x) = 1 \). Similarly, we can describe a pseudo-distribution by its mass function by relaxing the constraint \( D \geq 0 \) to passing certain low-degree non-negativity tests.

Concretely, a level-\( \ell \) pseudo-distribution is a finitely-supported function \( D : \mathbb{R}^n \to \mathbb{R} \) such that \( \sum_{x} D(x) = 1 \) and \( \sum_{x} D(x) f(x)^2 \geq 0 \) for every polynomial \( f \) of degree at most \( \ell/2 \). (Here, the
summations are over the support of $D$.) A straightforward polynomial-interpolation argument shows that every level-$\infty$-pseudo distribution satisfies $D \geq 0$ and is thus an actual probability distribution. We define the pseudo-expectation of a function $f$ on $\mathbb{R}^d$ with respect to a pseudo-distribution $D$, denoted $\mathbb{E}_{D(x)} f(x)$, as

$$\mathbb{E}_{D(x)} f(x) = \sum_x D(x) f(x)$$

The degree-$\ell$ moment tensor of a pseudo-distribution $D$ is the tensor $\mathbb{E}_{D(x)} (1, x_1, x_2, \ldots, x_n)^{\otimes \ell}$. In particular, the moment tensor has an entry corresponding to the pseudo-expectation of all monomials of degree at most $\ell$ in $x$. The set of all degree-$\ell$ moment tensors of probability distribution is a convex set. Similarly, the set of all degree-$\ell$ moment tensors of degree $d$ pseudo-distributions is also convex. Unlike moments of distributions, there’s an efficient separation oracle for moment tensors of pseudo-distributions.

**Fact 3.9** ([Sho87, Par00, Nes00, Las01]). For any $n, \ell \in \mathbb{N}$, the following set has a $n^{O(\ell)}$-time weak separation oracle (in the sense of [GLS81]):

$$\left\{ \mathbb{E}_{D(x)} (1, x_1, x_2, \ldots, x_n)^{\otimes d} \mid \text{degree-$d$ pseudo-distribution $D$ over $\mathbb{R}^n$} \right\}$$

(4)

This fact, together with the equivalence of weak separation and optimization [GLS81] allows us to efficiently optimize over pseudo-distributions (approximately)—this algorithm is referred to as the sum-of-squares algorithm. The level-$\ell$ sum-of-squares algorithm optimizes over the space of all level-$\ell$ pseudo-distributions that satisfy a given set of polynomial constraints (defined below).

We remark that if $D$ is an actual (discrete) probability distribution, then we have $D \models A$ if and only if $D$ is supported on solutions to the constraints $A$. We say that a system $A$ of polynomial constraints is explicitly bounded if it contains a constraint of the form $\{ \|x\|^2 \leq M \}$. The following fact is a consequence of Fact 3.9 and [GLS81].

**Fact 3.10** (Efficient Optimization over Pseudo-distributions). There exists an $(n + m)^{O(\ell)}$-time algorithm that, given any explicitly bounded and satisfiable system\textsuperscript{1} $A$ of $m$ polynomial constraints in $n$ variables, outputs a level-$\ell$ pseudo-distribution that satisfies $A$ approximately.

**Basic Facts about Pseudo-Distributions.** We will use the following Cauchy-Schwarz inequality for pseudo-distributions:

**Fact 3.11** (Cauchy-Schwarz for Pseudo-distributions). Let $f, g$ be polynomials of degree at most $d$ in indeterminate $x \in \mathbb{R}^d$. Then, for any degree $d$ pseudo-distribution $\tilde{\zeta}$, $\tilde{\mathbb{E}}_{\tilde{\zeta}} [fg] \leq \sqrt{\tilde{\mathbb{E}}_{\tilde{\zeta}} [f^2]} \sqrt{\tilde{\mathbb{E}}_{\tilde{\zeta}} [g^2]}$.

**Fact 3.12** (Hölder’s Inequality for Pseudo-Distributions). Let $f, g$ be polynomials of degree at most $d$ in indeterminate $x \in \mathbb{R}^d$. Fix $t \in \mathbb{N}$. Then, for any degree $dt$ pseudo-distribution $\tilde{\zeta}$, $\tilde{\mathbb{E}}_{\tilde{\zeta}} [f^{t-1}g] \leq \left( \tilde{\mathbb{E}}_{\tilde{\zeta}} [f^t] \right)^{\frac{t-1}{t}} \left( \tilde{\mathbb{E}}_{\tilde{\zeta}} [g^t] \right)^{\frac{1}{t}}$. In particular, for all even integers $k$, $\tilde{\mathbb{E}}_{\tilde{\zeta}} [f^k] \leq \tilde{\mathbb{E}}_{\tilde{\zeta}} [f^2]^k$.

**Corollary 3.13** (Comparison of Norms). Let $\tilde{\zeta}$ be a degree $t^2$ pseudo-distribution over a scalar indeterminate $x$. Then, $\tilde{\mathbb{E}} [x^t]^{1/t} \geq \tilde{\mathbb{E}} [x^{t’}]^{1/t’}$ for every $t’ \leq t$.

\textsuperscript{1}Here, we assume that the bit complexity of the constraints in $A$ is $(n + m)^{O(1)}$.  

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3.2 Sum-of-squares proofs

Let $f_1, f_2, \ldots, f_r$ and $g$ be multivariate polynomials in $x$. A sum-of-squares proof that the constraints $\{f_1 \geq 0, \ldots, f_m \geq 0\}$ imply the constraint $\{g \geq 0\}$ consists of polynomials $(p_S)_{S \subseteq [m]}$ such that
\[
g = \sum_{S \subseteq [m]} p_S \cdot \Pi_{i \in S} f_i
\] (5)

We say that this proof has degree $\ell$ if for every set $S \subseteq [m]$, the polynomial $p_S \Pi_{i \in S} f_i$ has degree at most $\ell$. If there is a degree $\ell$ SoS proof that $\{f_i \geq 0 \mid i \leq r\}$ implies $\{g \geq 0\}$, we write:
\[
\{f_i \geq 0 \mid i \leq r\} \overset{\ell}{\vdash} \{g \geq 0\}
\] (6)

For all polynomials $f, g : \mathbb{R}^n \rightarrow \mathbb{R}$ and for all functions $F : \mathbb{R}^n \rightarrow \mathbb{R}^m, G : \mathbb{R}^n \rightarrow \mathbb{R}^k, H : \mathbb{R}^p \rightarrow \mathbb{R}^n$ such that each of the coordinates of the outputs are polynomials of the inputs, we have the following inference rules.

The first one derives new inequalities by addition/multiplication:
\[
\frac{A \vdash \{f \geq 0, g \geq 0\}}{A \vdash \{f + g \geq 0\}}, \quad \frac{A \vdash \{f \geq 0\}, A \vdash \{g \geq 0\}}{A \vdash \{f \cdot g \geq 0\}}
\] (Addition/Multiplication Rule)

The next one derives new inequalities by transitivity:
\[
\frac{A \vdash B, B \vdash C}{A \vdash C}
\] (Transitivity Rule)

Finally, the last rule derives new inequalities via substitution:
\[
\frac{A \vdash \{F \geq 0\}}{A \vdash \{G \geq 0\}} \quad \frac{A \vdash \{F(H) \geq 0\}}{A \vdash \{G(H) \geq 0\}}
\] (Substitution Rule)

Low-degree sum-of-squares proofs are sound and complete if we take low-level pseudo-distributions as models. Concretely, sum-of-squares proofs allow us to deduce properties of pseudo-distributions that satisfy some constraints.

Fact 3.14 (Soundness). If $D \models A$ for a level-$\ell$ pseudo-distribution $D$ and there exists a sum-of-squares proof $A \vdash \{g \geq 0\}$, then for every $\epsilon > 0$, there is a sum-of-squares proof $A \vdash \{g \geq -\epsilon\}$.

If the pseudo-distribution $D$ satisfies $A$ only approximately, soundness continues to hold if we require an upper bound on the bit-complexity of the sum-of-squares $A \vdash \{g \geq 0\}$ (number of bits required to write down the proof). In our applications, the bit complexity of all sum of squares proofs will be $n^\Omega(\ell)$ (assuming that all numbers in the input have bit complexity $n^{O(1)}$). This bound suffices in order to argue about pseudo-distributions that satisfy polynomial constraints approximately.

The following fact shows that every property of low-level pseudo-distributions can be derived by low-degree sum-of-squares proofs.

Fact 3.15 (Completeness). Suppose $d \geq r' \geq r$ and $A$ is a collection of polynomial constraints with degree at most $r$, and $A \vdash \{\sum_{i=1}^n x_i^2 \leq B\}$ for some finite $B$.

Let $\{g \geq 0\}$ be a polynomial constraint. If every degree-$d$ pseudo-distribution that satisfies $D \models A$ also satisfies $D \models \{g \geq 0\}$, then for every $\epsilon > 0$, there is a sum-of-squares proof $A \vdash \{g \geq -\epsilon\}$.
Basic Sum-of-Squares Proofs

Fact 3.16 (Operator norm Bound). Let \( A \) be a symmetric \( d \times d \) matrix and \( v \) be a vector in \( \mathbb{R}^d \). Then,
\[
\left\| v^\top A v \right\| \leq \| A \|_2 \| v \|_2^2
\]

Fact 3.17 (SoS Almost Triangle Inequality). Let \( f_1, f_2, \ldots, f_r \) be indeterminates. Then,
\[
\left| \frac{f_1 f_2 \ldots f_r}{2^r} \right| \left\{ \left( \sum_{i=1}^r f_i \right)^{2t} \leq r^{2t-1} \left( \sum_{i=1}^r f_i^{2t} \right) \right\}
\]

Fact 3.18 (SoS Hölder’s Inequality). Let \( w_1, \ldots, w_n \) be indeterminates and let \( f_1, \ldots, f_n \) be polynomials of degree \( m \) in vector valued variable \( x \). Let \( k \) be a power of 2. Then,
\[
\left\{ w_i^2 = w_i, \forall i \in [n] \right\} \left\{ \frac{x^w}{2^m} \right\} \left\{ \frac{1}{n} \sum_{i=1}^n w_i f_i \right\}^k \leq \left( \frac{1}{n} \sum_{i=1}^n w_i \right)^{k-1} \left( \frac{1}{n} \sum_{i=1}^n f_i^k \right)
\]

Fact 3.19 (Cancellation Within SoS, Lemma 9.4 [BK20b]). Let \( a, C \) be indeterminates. Then,
\[
\left\{ a \geq 0 \right\} \cup \left\{ a^{2t} \leq Ca^t \right\} \left\{ a^{2t} \leq C^2 \right\}
\]

4 Robust Certifiability and Information Theoretic Estimators

In this section, we provide an estimator that obtains the information theoretically optimal rate for robust regression. We note that we consider the setting where both the covariates and the noise are hypercontractive and the are independent of each other. This setting displays all the key ideas of our estimator. Further, our estimator extends to the remaining settings, such as bounded dependent noise, by simple modifications to the subsequent analysis.

Theorem 4.1 (Robust Certifiability with Optimal Rate). Given \( \epsilon > 0 \), let \( \mathcal{D}, \mathcal{D}' \) be distributions over \( \mathbb{R}^d \times \mathbb{R} \) such that the respective marginal distributions over \( \mathbb{R}^d \), denoted by \( \mathcal{D}_X, \mathcal{D}'_X \), are \((c_k,k)\)-hypercontractive and \( \| \mathcal{D} - \mathcal{D}' \|_{TV} \leq \epsilon \). Let \( \mathcal{R}_D(\epsilon, \Sigma_{\mathcal{D}}, \Theta_{\mathcal{D}}) \) and \( \mathcal{R}_{D'}(\epsilon, \Sigma_{\mathcal{D}'}, \Theta_{\mathcal{D}'}) \) be the corresponding instances of robust regression such that \( \mathcal{D}, \mathcal{D}' \) have negatively correlated moments. Further, for \( (x, y) \sim \mathcal{D}, \mathcal{D}' \), let the marginal distribution over \( y - \left( x, \mathbb{E} \left[ xx^\top \right]^{-1} \mathbb{E} \left[ xy \right] \right) \) be \((\eta_k,k)\)-hypercontractive. Then,
\[
\| \Sigma_D^{1/2}(\Theta_D - \Theta_{D'}) \|_2 \leq O \left( \sqrt{c_k \eta_k} e^{1-1/k} \right) \left( \text{err}_D(\Theta_D)^{1/2} + \text{err}_{D'}(\Theta_{D'})^{1/2} \right)
\]

Further,
\[
\text{err}_D(\Theta_D) \leq \left( 1 + O \left( c_k \eta_k e^{2-2/k} \right) \right) \text{err}_D(\Theta_D) + O \left( c_k \eta_k e^{2-2/k} \right) \text{err}_{D'}(\Theta_{D'})
\]

Proof. Consider a maximal coupling of \( \mathcal{D}, \mathcal{D}' \) over \((x, y) \times (x', y')\), denoted by \( \mathcal{G} \), such that the marginal of \( \mathcal{G} (x, y) \) is \( \mathcal{D} \), the marginal on \((x', y')\) is \( \mathcal{D}' \) and \( \mathbb{P}_\mathcal{G}[\| (x, y) = (x', y') \|] = 1 - \epsilon \). Then, for all \( \nu \),
\[
\langle \nu, \Sigma_D(\Theta_D - \Theta_{D'}) \rangle = \mathbb{E}_\mathcal{G} \left[ \langle \nu, xx^\top (\Theta_D - \Theta_{D'}) + xy - xy \rangle \right]
\]
\[
= \mathbb{E}_\mathcal{G} [\langle \nu, x (\langle x, \Theta_D \rangle - y) \rangle] + \mathbb{E}_\mathcal{G} [\langle \nu, x (y - \langle x, \Theta_D \rangle) \rangle]
\]
Since $\Theta_D$ is the minimizer for the least squares loss, we have the following gradient condition:

$$
\mathbb{E}_{(x,y) \sim D} \left[ (v, (x, \Theta_D) - y)x \right] = 0
$$

(8)

Since $\mathcal{G}$ is a coupling, using the gradient condition (8) and using that $1 = \mathbb{I} \{ (x, y) = (x', y') \} + \mathbb{I} \{ (x, y) \neq (x', y') \}$, we can rewrite equation (7) as

$$
\langle v, \Sigma_D (\Theta_D - \Theta_{D'}) \rangle = \mathbb{E}_G \left[ \langle v, x (y - (x, \Theta_{D'})) \rangle \mathbb{I} \{ (x, y) = (x', y') \} \right]
$$

$$
+ \mathbb{E}_G \left[ \langle v, x (y - (x, \Theta_{D'})) \rangle \mathbb{I} \{ (x, y) \neq (x', y') \} \right]
$$

$$
= \mathbb{E}_G \left[ \langle v, x' (y' - (x', \Theta_{D'})) \rangle \mathbb{I} \{ (x, y) = (x', y') \} \right]
$$

$$
+ \mathbb{E}_G \left[ \langle v, x (y - (x, \Theta_{D'})) \rangle \mathbb{I} \{ (x, y) \neq (x', y') \} \right]
$$

(9)

Consider the first term in the last equality above. Using the gradient condition for $\Theta_{D'}$ along with Hölder’s Inequality, we have

$$
\left| \mathbb{E}_G \left[ \langle v, x' (y' - (x', \Theta_{D'})) \rangle \mathbb{I} \{ (x, y) = (x', y') \} \right] \right|
$$

$$
= \left| \mathbb{E}_{D'} \left[ \langle v, x' (y' - (x', \Theta_{D'})) \rangle \right] - \mathbb{E}_G \left[ \langle v, x' (y' - (x', \Theta_{D'})) \rangle \mathbb{I} \{ (x, y) \neq (x', y') \} \right] \right|
$$

$$
\leq \left| \mathbb{E}_G \left[ \mathbb{I} \{ (x, y) \neq (x', y') \}^{k/(k-1)} \right]^{(k-1)/k} \cdot \mathbb{E}_{D'} \left[ \langle v, x' (y' - (x', \Theta_{D'})) \rangle \right] \right|^{1/k}
$$

(10)

Observe, since $\mathcal{G}$ is a maximal coupling $\mathbb{E}_G \left[ \mathbb{I} \{ (x, y) \neq (x', y') \} \right]^{(k-1)/k} \leq \epsilon^{1-1/k}$. Further, since $\mathcal{D}'$ has negatively correlated moments,

$$
\mathbb{E}_{D'} \left[ \langle v, x' \rangle^k \cdot (y' - (x', \Theta_{D'}))^k \right] = \mathbb{E}_{D'} \left[ \langle v, x' \rangle^k \right] \mathbb{E}_{D'} \left[ (y' - (x', \Theta_{D'}))^k \right]
$$

By hypercontractivity of the covariates and the noise, we have

$$
\mathbb{E}_{D'} \left[ \langle v, x' \rangle^k \right]^{1/k} \mathbb{E}_{D'} \left[ (y' - (x', \Theta_{D'}))^k \right]^{1/k} \leq \mathcal{O}(\sqrt{\eta k}) \left( v^\top \Sigma_{D'} v \right)^{1/2} \mathbb{E}_{x', y' \sim \mathcal{D}'} \left[ (y' - (x', \Theta_{D'}))^2 \right]^{1/2}
$$

Therefore, we can restate (10) as follows

$$
\left| \mathbb{E}_G \left[ \langle v, x' (y' - (x', \Theta_{D'})) \rangle \mathbb{I} \{ (x, y) = (x', y') \} \right] \right| \leq \mathcal{O}(\sqrt{\eta k}) \left( \frac{1}{\sqrt{k}} \right) \left( v^\top \Sigma_{D'} v \right)^{1/4}
$$

(11)

It remains to bound the second term in the last equality of equation (9), and we proceed as follows:
\[
\mathbb{E}_g \left[ (v, x (y - \langle x, \Theta_D \rangle)) \mathbb{I} \{(x,y) \neq (x',y')\} \right] = \mathbb{E}_g \left[ \left\langle v, xx^\top (\Theta_D - \Theta_{D'}) \right\rangle \mathbb{I} \{(x,y) \neq (x',y')\} \right] \\
+ \mathbb{E}_g \left[ (v, x (y - \langle x, \Theta_D \rangle)) \mathbb{I} \{(x,y) \neq (x',y')\} \right]
\]

(12)

We bound the two terms above separately. Observe, applying Hlder’s Inequality to the first term, we have

\[
\mathbb{E}_g \left[ \left\langle v, xx^\top (\Theta_D - \Theta_{D'}) \right\rangle \mathbb{I} \{(x,y) \neq (x',y')\} \right] \leq \mathbb{E}_g \left[ \mathbb{I} \{(x,y) \neq (x',y')\} \right]^{k-1} \mathbb{E}_g \left[ \left\langle v, xx^\top (\Theta_D - \Theta_{D'}) \right\rangle \right]^{1/k}
\]

\[
\leq e^{\frac{k-1}{k}} \mathbb{E}_g \left[ \mathbb{I} \{(x,y) \neq (x',y')\} \right]^{1/k} \mathbb{E}_{x,y \sim D} \left[ (y - \langle x, \Theta_D \rangle)^2 \right]^{1/2}
\]

(13)

To bound the second term in equation 12, we again use Hlder’s Inequality followed \( D \) having negatively correlated moments,

\[
\mathbb{E}_g \left[ (v, x (y - \langle x, \Theta_D \rangle)) \mathbb{I} \{(x,y) \neq (x',y')\} \right] \leq \mathbb{E}_g \left[ \mathbb{I} \{(x,y) \neq (x',y')\} \right]^{k-1} \mathbb{E}_g \left[ (v, x (y - \langle x, \Theta_D \rangle)) \right]^{1/k}
\]

\[
\leq e^{\frac{k-1}{k}} \mathbb{E}_g \left[ \mathbb{I} \{(x,y) \neq (x',y')\} \right]^{1/k} \mathbb{E}_{x,y \sim D} \left[ (y - \langle x, \Theta_D \rangle)^2 \right]^{1/2}
\]

(14)

where the last inequality follows from hypercontractivity of the covariates and noise. Substituting the upper bounds obtained in Equations (13) and (14) back in to (12),

\[
\mathbb{E}_g \left[ (v, x (y - \langle x, \Theta_D \rangle)) \mathbb{I} \{(x,y) \neq (x',y')\} \right] \leq e^{\frac{k-1}{k}} \mathbb{E}_g \left[ \left\langle v, xx^\top (\Theta_D - \Theta_{D'}) \right\rangle \right]^{1/k}
\]

\[
+ e^{\frac{k-1}{k}} \sqrt{ck \eta_k} \left[ (v^\top \Sigma_D v) \right]^{1/2} \mathbb{E}_{x,y \sim D} \left[ (y - \langle x, \Theta_D \rangle)^2 \right]^{1/2}
\]

Therefore, we can now upper bound both terms in Equation (9) as follows:

\[
\langle v, \Sigma_D(\Theta_D - \Theta_{D'}) \rangle \leq O\left( c_k \eta_k e^{\frac{k-1}{k}} \right) \left[ (v^\top \Sigma_D v) \right]^{1/2} \mathbb{E}_{x',y' \sim D'} \left[ (y' - \langle x', \Theta_{D'} \rangle)^2 \right]^{1/2}
\]

\[
+ O\left( e^{\frac{k-1}{2}} \right) \mathbb{E}_g \left[ \left\langle v, xx^\top (\Theta_D - \Theta_{D'}) \right\rangle \right]^{2/k}
\]

\[
+ O\left( e^{\frac{k-1}{2}} \sqrt{ck \eta_k} \right) \left[ (v^\top \Sigma_D v) \right]^{1/2} \mathbb{E}_{x,y \sim D} \left[ (y - \langle x, \Theta_D \rangle)^2 \right]^{1/2}
\]

(15)

Recall, since the marginals of \( D \) and \( D' \) on \( \mathbb{R}^d \) are \( (c_k, k) \)-hypercontractive and \( \|D - D'\|_{TV} \leq \epsilon \), it follows from Fact 3.3 that

\[
(1 - 0.1) \Sigma_{D'} \preceq \Sigma_D \preceq (1 + 0.1) \Sigma_{D'}
\]

(16)
when \( \epsilon \leq O((1/c_k)^{k-1/2}) \). Now, consider the substitution \( v = \Theta_D - \Theta_{D'} \). Observe,

\[
E_{\tilde{v}} \left[ \langle v, xx^\top (\Theta_D - \Theta_{D'}) \rangle^{k/2} \right]^{2/k} = E_D \left[ \langle x, (\Theta_D - \Theta_{D'}) \rangle^k \right]^{2/k} \\
\leq c_k \left\| \Sigma_D^{1/2} (\Theta_D - \Theta_{D'}) \right\|_2^2
\]

(17)

Then, using the bounds in (16) and (17) along with \( v = \Theta_D - \Theta_{D'} \) in Equation 15, we have

\[
\left( 1 - O\left( \epsilon^{1/2} c_k \right) \right) \left\| \Sigma_D^{1/2} (\Theta_D - \Theta_{D'}) \right\|_2^2 \leq O\left( \sqrt{c_k \eta_k \epsilon^{1/k}} \right) \left\| \Sigma_D^{1/2} (\Theta_D - \Theta_{D'}) \right\|_2 \\
\left( E_{x',y' \sim D'} \left[ (y' - \langle x', \Theta_{D'} \rangle)^2 \right] \right)^{1/2} + E_{x,y \sim D} \left[ (y - \langle x, \Theta_D \rangle)^2 \right]^{1/2}
\]

(18)

Dividing out (18) by \( \left( 1 - O\left( \epsilon^{1/2} c_k \right) \right) \left\| \Sigma_D^{1/2} (\Theta_D - \Theta_{D'}) \right\|_2^2 \) and observing that \( O\left( \epsilon^{1/2} c_k \right) \) is upper bounded by a fixed constant less than 1 yields the parameter recovery bound.

Given the parameter recovery result above, we bound the least-squares loss between the two hyperplanes on \( D \) as follows:

\[
|err_D(\Theta_D) - err_D(\Theta_{D'})| = \left| E_{(x,y) \sim D} \left[ (y - x^\top \Theta_D)^2 - (y - x^\top \Theta_{D'} + x^\top \Theta_D - x^\top \Theta_{D'})^2 \right] \right| \\
= \left| E_{(x,y) \sim D} \left[ x, (\Theta_D - \Theta_{D'}) \right]^2 + 2(y - x^\top \Theta_D)x^\top (\Theta_D - \Theta_{D'}) \right| \\
\leq O\left( c_k \eta_k \epsilon^{2-2/k} \right) \left( E_{x',y' \sim D'} \left[ (y' - \langle x', \Theta_{D'} \rangle)^2 \right] \right) + E_{x,y \sim D} \left[ (y - \langle x, \Theta_D \rangle)^2 \right] \\
\]

(19)

where the last inequality follows from observing \( E \left[ (\Theta_D - \Theta_{D'}, x(y - x^\top \Theta_D)) \right] = 0 \) (gradient condition) and squaring the parameter recovery bound.

Next, we consider the setting where the noise is allowed to dependent arbitrarily on the covariates, which captures the well-studied agnostic model. With a slightly modification in our certifiability proof above (using Cauchy-Schwarz instead of independence), we obtain the optimal rate in this setting. We defer the details to Appendix A.

**Corollary 4.2 (Robust Regression with Dependent Noise).** Let \( D, D' \) be distributions over \( \mathbb{R}^d \times \mathbb{R} \) and let \( R_D(\epsilon, \Sigma_D, \Theta_D), R_{D'}(\epsilon, \Sigma_{D'}, \Theta_{D'}) \) be robust regression instances satisfying the hypothesis in Theorem 4.1 such that the negatively correlated moments condition is not satisfied. Then,

\[
\left\| \Sigma_D^{1/2} (\Theta_D - \Theta_{D'}) \right\|_2 \leq O\left( \sqrt{c_k \eta_k \epsilon^{1-2/k}} \right) \left( err_D(\Theta_D)^{1/2} + err_{D'}(\Theta_{D'})^{1/2} \right)
\]

Further,

\[
err_D(\Theta_{D'}) \leq \left( 1 + O\left( c_k \eta_k \epsilon^{2-4/k} \right) \right) err_D(\Theta_D) + O\left( c_k \eta_k \epsilon^{2-4/k} \right) err_{D'}(\Theta_{D'})
\]

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5 Robust Regression in Polynomial Time

In this section, we describe an algorithm to compute our robust estimator for linear regression efficiently. We consider a polynomial system that encodes our robust estimator. We then consider a sum-of-squares relaxation of this program and compute an approximately optimal solution for our relaxation. To analyze our algorithm, we consider the dual of the sum-of-squares relaxation and show that the sum-of-squares proof system captures a variant of our robust identifiability proof.

We begin by recalling notation: let \( \mathcal{D} \) be a distribution over \( \mathbb{R}^d \times \mathbb{R} \) such that it is \((\lambda_k, k)\)-certifiably hypercontractive. Let \( \mathcal{X} = \{(x_1, y_1), (x_2, y_2) \ldots (x_n, y_n)\} \) denote \( n \) uncorrupted i.i.d samples from \( \mathcal{D} \) and let \( \mathcal{X}_e = \{(x_1, y_1), (x_2, y_2) \ldots (x_n, y_n)\} \) be an \( \epsilon \)-corruption of the samples \( \mathcal{X} \), drawn from a Robust Regression model, \( \mathcal{R}_\mathcal{D}(\epsilon, \Sigma^*, \Theta^*) \) (Model 1.3). We consider a polynomial system in the variables \( \mathcal{X}' = \{(x_1', y_1'), (x_2', y_2') \ldots (x_n', y_n')\} \) and \( w_1, w_2, \ldots w_n \in \{0, 1\}^n \) as follows:

\[
\mathcal{A}_{\epsilon, \lambda_k} : \begin{cases}
\forall i \in [n], & \sum_{i \in [n]} w_i = (1 - \epsilon)n \\
& w_i^2 = w_i \\
\forall i \in [n], & w_i(x_i' - x_i) = 0 \\
\forall i \in [n], & w_i(y_i' - y_i) = 0 \\
& \left\langle v, \frac{1}{n} \sum_{i \in [n]} x_i' \left( (x_i', \Theta) - y_i \right) \right\rangle^k = 0 \\
\forall r \leq k/2, & \frac{1}{n} \sum_{i \in [n]} \langle x_i', v \rangle^{2r} \leq \left( \frac{\lambda_k}{n} \sum_{i \in [n]} \langle x_i', v \rangle^2 \right)^r \\
\forall r \leq k/2, & \frac{1}{n} \sum_{i \in [n]} (y_i' - (\Theta, x_i'))^{2r} \leq \left( \frac{\lambda_k}{n} \sum_{i \in [n]} (y_i' - (\Theta, x_i'))^2 \right)^r \\
\forall r \leq k/2, & \mathbb{E} \left[ \left( v^\top x_i' \left( y_i' - (x_i')^\top \Theta \right) \right)^{2r} \right] \leq \mathcal{O}(\lambda_k^2 r) \mathbb{E} \left[ \left( v^\top x_i' \right)^2 \right]^r \mathbb{E} \left[ \left( y_i' - (x_i')^\top \Theta \right)^2 \right]^r
\end{cases}
\]

We show that optimizing an appropriate convex function subject to the aforementioned constraint system results in an efficiently computable robust estimator for regression, achieving the information-theoretically optimal rate. Formally,

**Theorem 5.1 (Robust Regression with Negatively Correlated Moments, Theorem 1.7 restated).**

Given \( k \in \mathbb{N}, \epsilon > 0 \) and \( n \geq n_0 \) samples \( \mathcal{X}_e = \{(x_1, y_1), \ldots (x_n, y_n)\} \) from \( \mathcal{R}_\mathcal{D}(\epsilon, \Sigma^*, \Theta^*) \), where \( \mathcal{D} \) is a \((\lambda_k, k)\)-certifiably hypercontractive distribution over \( \mathbb{R}^d \times \mathbb{R} \). Further, \( \mathcal{D} \) has certifiable negatively correlated moments. Then, Algorithm 5.2 runs in \( n^{\mathcal{O}(k)} \) time and outputs an estimator \( \hat{\Theta}_\epsilon[\Theta] \) such that when \( n_0 = \Omega \left( \left( d \log(d) \right)^{\Omega(k)} / \gamma^2 \right) \) with probability \( 1 - 1 / \text{poly}(d) \) (over the draw of the input),

\[
\left\| \left( \Sigma^* \right)^{1/2} \left( \Theta^* - \hat{\Theta}_\epsilon[\Theta] \right) \right\|_2 \leq \mathcal{O} \left( \lambda_k^2 \epsilon^{1 - 1/k} + \lambda_k \gamma \right) \text{err}_\mathcal{D}(\Theta^*)^{1/2}
\]

Further,

\[
\text{err}_\mathcal{D} \left( \hat{\Theta}_\epsilon[\Theta] \right) \leq \left( 1 + \mathcal{O} \left( \lambda_k^2 \epsilon^{2 - 2/k} + \lambda_k^2 \gamma^2 \right) \right) \text{err}_\mathcal{D}(\Theta^*).
\]
Algorithm 5.2 (Optimal Robust Regression in Polynomial Time).

**Input:** \( n \) samples \( X' \) from the robust regression model \( \mathcal{R}_D(\epsilon, \Theta^*, \Sigma^*) \).

**Operation:**

1. Find a degree-\( O(k) \) pseudo-distribution \( \tilde{\xi} \) satisfying \( A_{\epsilon, \lambda_k} \) and minimizing
   \[
   \min_{w, x', y', \Theta} \mathbb{E}_{\tilde{\xi}} \left[ \left( \frac{1}{n} \sum_{i \in [n]} w_i \left( y'_i - \langle \Theta, x' \rangle \right)^2 \right)^k \right] .
   \]

2. Round the pseudo-distribution to obtain an estimator \( \tilde{E}_{\tilde{\xi}}[\Theta] \).

**Output:** A vector \( \tilde{E}_{\tilde{\xi}}[\Theta] \) such that the recovery guarantee in Theorem 5.1 is satisfied.

Efficient Estimator for Arbitrary Noise. We note that an argument similar to the one presented for Theorem 5.1 results in a polynomial time estimator when the regression instance does not have negatively correlated moments (definition 1.4), albeit at a slightly worse rate. Formally,

**Corollary 5.3 (Robust Regression with Arbitrary Noise).** Consider the hypothesis of Theorem 5.1, without the negatively correlated moments assumption. Then, there exists an algorithm that runs in time \( n^{O(k)} \) outputs an estimator \( \tilde{\Theta} \) such that when \( n_0 = (d \log(d))^{O(k)} / \gamma^2 \), with probability \( 1 - 1/poly(d) \) (over the draw of the input),

\[
\left\| \left( \Sigma^* \right)^{1/2} (\Theta^* - \tilde{\Theta}) \right\|_2 \leq O\left( \lambda_k e^{1-2/k} + c_2 \eta_2 \gamma \right) err_D(\Theta^*)^{1/2}
\]

Further,

\[
err_D(\tilde{\Theta}) \leq \left( 1 + O\left( \lambda_2^2 e^{2-4/k} + \lambda_2^2 \gamma \right) \right) err_D(\Theta^*)
\]

At a high level, we simply do not enforce the negatively correlated moments constraint in our polynomial system \( A_{\epsilon, \lambda_k} \) and instead use the SoS Cauchy-Schwarz inequality in our key technical lemma (Lemma 5.5). For completeness, we provide the proof of the SoS lemma in Appendix B.

5.1 Analysis

We begin by observing that we can efficiently optimize the polynomial program above since it admits a compact representation. In particular, \( A_{\epsilon, \lambda_k} \) can be represented as a system of \( poly(n^k) \) constraints in \( n^{O(k)} \) variables. We refer the reader to [FKP+19] for a detailed overview on how to efficiently implement the aforementioned constraints.

**Lemma 5.4 (Soundness of the Constraint System).** Given \( n \geq n_0 \) samples from \( \mathcal{R}_D(\epsilon, \Theta^*, \Sigma) \), with probability at least \( 1 - 1/poly(d) \) over the draw of the samples, there exists an assignment for \( w, x', y' \) and \( \Theta \) such that \( A_{\epsilon, \lambda_k} \) is feasible when \( n_0 = \left( (d \log(d))^{O(k)} \right) \).

**Proof.** Consider the following assignment: for all \( i \in [n] \) the \( w_i \)'s indicate the set of uncorrupted points in \( X' \), i.e. \( w_i = 1 \) if \( (x'_i, y'_i) = (x_i^*, y_i^*) \), \( x'_i = x_i \) and \( y'_i = y_i \). Further, \( \Theta = \Theta^* \), the true hyperplane. It is easy to see that the first four constraints (intersection constraints) are satisfied.
We observe that the marginal distribution over the covariates and the noise are both \((\lambda_k, k)\)-certifiably hypercontractive since they are Affine transformations of \(D\) (Fact 3.7). Next, it follows from Fact 3.6, that for \(n_0 = \Omega \left( d \log(d) \right)\), the uniform distribution over the samples \(x_i\), is \((2 \lambda_k, k)\)-certifiably hypercontractive with probability at least \(1 - 1/\text{poly}(d)\). Similarly, the uniform distribution on \(y_i - \langle x_i, \Theta^* \rangle\) is \((2 \lambda_k, k)\)-certifiably hypercontractive.

It remains to show that sampling preserves certifiable negatively correlated moments. Recall, since the joint distribution is hypercontractive, by Fact 3.6 we know that there’s a degree \(O(k)\) proof of

\[
\frac{1}{n} \sum_{i \in [n]} \langle v, x_i \rangle^k (y_i - \langle x_i, \Theta^* \rangle)^k \leq O\left( \lambda_k^k \right) \left( \frac{1}{n} \sum_{i \in [n]} \langle v, x_i \rangle^2 (y_i - \langle x_i, \Theta^* \rangle)^2 \right)^{k/2}
\]

It thus suffices to bound the Operator norm of \(\frac{1}{n} \sum_{i \in [n]} x_i x_i^\top (y_i - \langle x_i, \Theta^* \rangle)^2\). It follows from Lemma 3.4 that with probability at least \(1 - 1/\text{poly}(d)\),

\[
\frac{1}{n} \sum_{i \in [n]} x_i x_i^\top (y_i - \langle x_i, \Theta^* \rangle)^2 \leq O(1) E_{x,y \sim D} \left[ xx^\top (y - \langle x, \Theta^* \rangle)^2 \right]
\]

when \(n \geq n_0\). Using that \(\mathcal{D}\) has negatively correlated moments,

\[
E \left[ xx^\top (y - \langle x, \Theta^* \rangle)^2 \right] \leq E_{x \sim D} \left[ xx^\top \right] E_{x,y \sim D} \left[ (y - \langle x, \Theta^* \rangle)^2 \right]
\]

Using Lemma 3.4 on \(xx^\top\) and \((y - \langle x, \Theta^* \rangle)^2\), we can bound (22) as follows:

\[
E_{x \sim D} \left[ xx^\top \right] E_{x,y \sim D} \left[ (y - \langle x, \Theta^* \rangle)^2 \right] \leq O(1) E \left[ x_i x_i^\top \right] (y_i - \langle x_i, \Theta^* \rangle)^2
\]

Combining Equations (21), (22), and (23), and substituting in (20), we have

\[
\frac{1}{n} \sum_{i \in [n]} \langle v, x_i \rangle^k (y_i - \langle x_i, \Theta^* \rangle)^k \leq O\left( \lambda_k^k \right) \left( \frac{1}{n} \sum_{i \in [n]} \langle x_i, v \rangle^2 \right)^{\frac{k}{2}} \left( \frac{1}{n} \sum_{i \in [n]} (y_i - \langle x_i, \Theta^* \rangle)^2 \right)^{\frac{k}{2}}
\]

which concludes the proof.

Let \(\hat{\Sigma}\) be the empirical covariance of the uncorrupted samples \(\mathcal{X}\) and let \(\hat{\Theta}\) be an optimizer for the empirical loss. Applying Theorem 4.1 with \(\mathcal{D}\) being the uniform distribution on the uncorrupted samples \(\mathcal{X}\) and \(\mathcal{D}'\) being the uniform distribution on \(x_i'\), we get

\[
\left\| \hat{\Sigma}^{1/2} (\Theta - \hat{\Theta}) \right\|_2 \leq O\left( \lambda_k \epsilon^{1-1/k} \right) \text{err}_D(\Theta^*)^{1/2}
\]

Observe, the aforementioned bound is not a polynomial identity and thus cannot be expressed in the SoS framework. Therefore, we provide a low-degree SoS proof of a slightly modified version of the inequality above, that is inspired by our information theoretic identifiability proof in Theorem 4.1.
Lemma 5.5 (Robust Identifiability in SoS). Consider the hypothesis of Theorem 5.1. Let \( w, x', y' \) and \( \Theta \) be feasible solutions for the polynomial constraint system \( A \). Let \( \hat{\Theta} = \arg \min_\Theta \frac{1}{n} \sum_{i \in [n]} (y_i - \langle x_i^*, \Theta \rangle)^2 \) be the empirical loss minimizer on the uncorrupted samples and let \( \hat{\Sigma} = \mathbb{E} [x_i^* (x_i^*)^\top] \) be the covariance of the uncorrupted samples. Then,

\[
\mathcal{A} \left[ \frac{w, x', y', \Theta}{4k} \right] \left\{ \left\| \Sigma^{1/2} (\hat{\Theta} - \Theta) \right\|_2^{2k} \leq 2^{3k} (2\epsilon)^{k-1} \lambda_k^k c^{k/2} \left\| \mathbb{E} [x_i^* (x_i^*)^\top]^{1/2} (\hat{\Theta} - \Theta) \right\|_2^k 
+ 2^{2k} (2\epsilon)^{k-2} \lambda_k^k \left\| \Sigma^{1/2} (\hat{\Theta} - \Theta) \right\|_2^{2k} 
+ 2^{2k} (2\epsilon)^{k-2} \lambda_k^k \mathbb{E} \left( (y_i^* - \langle x_i^*, \hat{\Theta} \rangle)^2 \right)^{k/2} \left\| \Sigma^{1/2} (\hat{\Theta} - \Theta) \right\|_2^k \right\}
\]

Proof. Consider the empirical covariance of the uncorrupted set given by \( \hat{\Sigma} = \mathbb{E} [x_i^* (x_i^*)^\top] \). Then, using the Substitution Rule, along with SoS Almost Triangle Inequality (Fact 3.17),

\[
\begin{align*}
\left\| \frac{\Theta}{2k} \right\| \left\{ \langle v, \hat{\Sigma} (\hat{\Theta} - \Theta) \rangle \right\}^k &= \left\langle v, \mathbb{E} [x_i^* (x_i^*)^\top (\hat{\Theta} - \Theta) + x_i^* y_i^* - x_i^* y_i^*] \right\rangle^k \\
&= \left\langle v, \mathbb{E} [x_i^* (\langle x_i^*, \hat{\Theta} \rangle - y_i^*)] + \mathbb{E} [x_i^* (y_i^* - \langle x_i^*, \Theta \rangle)] \right\rangle^k \\
&\leq 2^k \left\langle v, \mathbb{E} [x_i^* (\langle x_i^*, \hat{\Theta} \rangle - y_i^*)] \right\rangle^k + 2^k \left\langle v, \mathbb{E} [x_i^* (y_i^* - \langle x_i^*, \Theta \rangle)] \right\rangle^k \tag{24}
\end{align*}
\]

Observe, the first term in (24) only consists of constants of the proof system. Since \( \hat{\Theta} \) is the minimizer of \( \mathbb{E} [(\langle x_i^*, \Theta \rangle - y_i^*)^2] \), the gradient condition on the samples (appearing in Equation (8) of the identifiability proof) implies this term is 0. Therefore, applying the Substitution Rule it suffices to bound the second term.

To this end, we introduce the following auxiliary variables: for all \( i \in [n] \), let \( w'_i = w_i \) iff the \( i \)-th sample is uncorrupted in \( \mathcal{X}_e \), i.e. \( x_i = x_i^* \). Then, it is easy to see that \( \sum_i w'_i \geq (1 - 2\epsilon)n \). Further, since \( \mathcal{A} \left[ \frac{1}{2} (1 - w'_i w_i)^2 = (1 - w'_i w_i) \right] \),

\[
\mathcal{A} \left[ \frac{w}{2k} \right] \left\{ \frac{1}{n} \sum_{i \in [n]} (1 - w'_i w_i)^2 = \frac{1}{n} \sum_{i \in [n]} (1 - w'_i w_i) \leq 2\epsilon \right\}
\]

The above equation bounds the uncorrupted points in \( \mathcal{X}_e \) that are not indicated by \( w \). Then, using the Substitution Rule, along with the SoS Almost Triangle Inequality (Fact 3.17),

\[
\begin{align*}
\mathcal{A} \left[ \frac{\Theta, w'}{2k} \right] \left\{ \left\langle v, \mathbb{E} [x_i^* (y_i^* - \langle x_i^*, \Theta \rangle)] \right\rangle \right\}^k &= \left\langle v, \mathbb{E} [x_i^* (y_i^* - \langle x_i^*, \Theta \rangle) (w'_i + 1 - w'_i)] \right\rangle^k \\
&= \left\langle v, \mathbb{E} [w'_i x_i^* (y_i^* - \langle x_i^*, \Theta \rangle)] + \mathbb{E} [(1 - w'_i) x_i^* (y_i^* - \langle x_i^*, \Theta \rangle)] \right\rangle^k \\
&\leq 2^k \left\langle v, \mathbb{E} [w'_i x_i^* (y_i^* - \langle x_i^*, \Theta \rangle)] \right\rangle^k \\
&+ 2^k \left\langle v, \mathbb{E} [(1 - w'_i) x_i^* (y_i^* - \langle x_i^*, \Theta \rangle)] \right\rangle^k \tag{25}
\end{align*}
\]

(26)
Consider the first term of the last inequality in (26). Observe, since \( w_i' x_i^* = w_i w_i' x_i^* \) and similarly, \( w_i y_i^* = w_i w_i' y_i^* \),

\[
\mathcal{A} \left\{ \mathbb{E} \left[ w_i' x_i^* \left( y_i^* - \langle x_i', \Theta \rangle \right) \right] = \mathbb{E} \left[ w_i w_i' \left( y_i^* - \langle x_i', \Theta \rangle \right) \right] \right\}
\]

For the sake of brevity, the subsequent statements hold for relevant SoS variables and have degree \( O(k) \) proofs. Using the **Substitution Rule**,

\[
\mathcal{A} \left\{ \left( v, \mathbb{E} \left[ w_i' x_i^* \left( y_i^* - \langle x_i', \Theta \rangle \right) \right] \right)^k = \left( v, \mathbb{E} \left[ w_i w_i' \left( y_i^* - \langle x_i', \Theta \rangle \right) \right] \right)^k \right\}
\]

\[
\leq 2^k \left( v, \mathbb{E} \left[ x_i' \left( y_i^* - \langle x_i', \Theta \rangle \right) \right] \right)^k + 2^k \left( v, \mathbb{E} \left[ (1 - w_i' w_i) x_i' \left( y_i^* - \langle x_i', \Theta \rangle \right) \right] \right)^k
\]

(27)

Observe, the first term in the last inequality above is identically 0, since we enforce the gradient condition on the SoS variables \( x', y' \) and \( \Theta \). We can then rewrite the second term using linearity of expectation, followed by applying SoS Hlder’s Inequality (Fact 3.18) combined with \( \mathcal{A} \left\{ (1 - w_i' w_i)^2 = 1 - w_i' w_i \right\} \) to get

\[
\mathcal{A} \left\{ \left( v, \mathbb{E} \left[ (1 - w_i' w_i) x_i' \left( y_i^* - \langle x_i', \Theta \rangle \right) \right] \right)^k = \mathbb{E} \left[ (v, (1 - w_i') w_i x_i' \left( y_i^* - \langle x_i', \Theta \rangle \right)) \right]^k \right\}
\]

\[
\leq \mathbb{E} \left[ (1 - w_i' w_i) \langle v, x_i' \rangle \left( y_i^* - \langle x_i', \Theta \rangle \right) \right]^k \leq \mathbb{E} \left[ (1 - w_i' w_i) \right]^{k-1} \mathbb{E} \left[ \langle v, x_i' \rangle^k \left( y_i^* - \langle x_i', \Theta \rangle \right)^k \right]
\]

\[
\leq (2\epsilon)^k \mathbb{E} \left[ \langle v, x_i' \rangle^k \left( y_i^* - \langle x_i', \Theta \rangle \right)^k \right]
\]

(28)

where the last inequality follows from Equation (25). Next, we use the certifiable negatively correlated moments constraint with the **Substitution Rule**,

\[
\mathcal{A} \left\{ \mathbb{E} \left[ \langle v, x_i' \rangle^k \left( y_i^* - \langle x_i', \Theta \rangle \right)^k \right] \leq O\left( \lambda_k^k \right) \right\}
\]

(29)

For brevity, let \( \sigma = \mathbb{E} \left[ \left( y_i^* - \langle x_i', \Theta \rangle \right)^2 \right] \). Using the **Substitution Rule**, plugging Equation (29) back into (28), we get

\[
\mathcal{A} \left\{ \left( v, \mathbb{E} \left[ (1 - w_i') x_i' \left( y_i^* - \langle x_i', \Theta \rangle \right) \right] \right)^k \leq (2\epsilon)^k \lambda_k^k \sigma^{k/2} \left( v, \mathbb{E} \left[ x_i' (x_i')^\top \right] v \right)^{k/2} \right\}
\]

(30)
Substitution Rule, we can bound the second term of the last inequality in (26). Using the Substitution Rule, we have

\[
\mathcal{A} \left\{ \left\langle v, \mathbb{E} \left[ (1 - w_i') x_i^* (y_i^* - \langle x_i^*, \Theta \rangle) \right] \right\rangle \right\}^k = \left\langle v, \mathbb{E} \left[ (1 - w_i') x_i^* (y_i^* - \langle x_i^*, \Theta \rangle) \right] \right\rangle^k 
\leq 2^k \left\langle v, \mathbb{E} \left[ (1 - w_i') x_i^* (y_i^* - \langle x_i^*, \Theta \rangle) \right] \right\rangle^k + 2^k \left\langle v, \mathbb{E} \left[ (1 - w_i') x_i^* (\langle x_i^*, \Theta \rangle - \hat{\Theta}) \right] \right\rangle^k \tag{31}
\]

We again handle each term separately. Observe, the first term when decoupled is a statement about the uncorrupted samples. Therefore, using the SoS Hlder’s Inequality (Fact 3.18),

\[
\mathcal{A} \left\{ \left\langle v, \mathbb{E} \left[ (1 - w_i') x_i^* (y_i^* - \langle x_i^*, \Theta \rangle) \right] \right\rangle \right\}^k = \mathbb{E} \left[ (1 - w_i') \left\langle v, x_i^* (y_i^* - \langle x_i^*, \Theta \rangle) \right\rangle \right]^k 
\leq \mathbb{E} \left[ (1 - w_i') \right]^{k-1} \mathbb{E} \left[ \left\langle v, x_i^* (y_i^* - \langle x_i^*, \Theta \rangle) \right\rangle \right]^k \tag{32}
\]

Observe, the uncorrupted samples have negatively correlated moments, and thus

\[
\mathbb{E} \left[ \left\langle v, x_i^* \right\rangle^k (y_i^* - \langle x_i^*, \Theta \rangle)^k \right] \leq \mathcal{O}(\lambda_k^k) \mathbb{E} \left[ \left\langle v, x_i^* \right\rangle^{2k/2} \right] \mathbb{E} \left[ \left( y_i^* - \langle x_i^*, \Theta \rangle \right)^{2k/2} \right] \]

Then, by the Substitution Rule, we can bound (32) as follows:

\[
\mathcal{A} \left\{ \left\langle v, \mathbb{E} \left[ (1 - w_i') x_i^* (y_i^* - \langle x_i^*, \Theta \rangle) \right] \right\rangle \right\}^k \leq (2e)^{k-1} \mathbb{E} \left[ \left( y_i^* - \langle x_i^*, \Theta \rangle \right)^2 \right]^{k/2} \left\langle v, \Sigma v \right\rangle^{k/2} \tag{33}
\]

In order to bound the second term in (31), we use the SoS Hlder’s Inequality,

\[
\mathcal{A} \left\{ \left\langle v, \mathbb{E} \left[ (1 - w_i') x_i^* (\langle x_i^*, \Theta \rangle - \hat{\Theta}) \right] \right\rangle \right\}^k = \mathbb{E} \left[ (1 - w_i') \left\langle v, x_i^* (\langle x_i^*, \Theta \rangle - \hat{\Theta}) \right\rangle \right]^k 
\leq \mathbb{E} \left[ (1 - w_i') \right]^{k-2} \mathbb{E} \left[ (v^\top x_i^* (x_i^*)^\top (\Theta - \hat{\Theta}))^{1/2} \right]^2 \tag{34}
\]

Combining the bounds obtained in (33) and (34), we can restate Equation (31) as follows

\[
\mathcal{A} \left\{ \left\langle v, \mathbb{E} \left[ (1 - w_i') x_i^* (y_i^* - \langle x_i^*, \Theta \rangle) \right] \right\rangle \right\}^k \leq 2^k (2e)^{k-1} \lambda_k^k \mathbb{E} \left[ (y_i^* - \langle x_i^*, \Theta \rangle)^2 \right]^{k/2} \left\langle v, \Sigma v \right\rangle^{k/2} + 2^k (2e)^{k-2} \mathbb{E} \left[ (v^\top x_i^* (x_i^*)^\top (\Theta - \hat{\Theta}))^{1/2} \right]^2 \tag{35}
\]
Combining (35) with (30), we obtain an upper bound for the last inequality in Equation (26). Therefore, using the Substitution Rule, we obtain

\[
A \rightarrow \left\{ \left\langle v, E \left[ x_i^* (y_i^* - \langle x_i^*, \Theta \rangle) \right] \right\rangle^k \leq 2^k (2e)^{k-1} \lambda_k \sigma^{k/2} \left\langle v, E \left[ x_i' (x_i')^\top \right] \right\rangle^{k/2} + 2^k (2e)^{k-2} E \left[ \left( v^\top x_i^* (x_i^*)^\top (\Theta - \hat{\Theta}) \right)^{k/2} \right]^2 
+ 2^k (2e)^{k-1} \lambda_k^{k/2} \left\langle v, \Sigma \right\rangle^{k/2} \right\}
\]

(36)

Recall, an upper bound on Equation (24) suffices to obtain an upper bound on \( \left\langle v, \Sigma (\hat{\Theta} - \Theta) \right\rangle \) as follows:

\[
A \rightarrow \left\{ \left\langle v, \Sigma (\hat{\Theta} - \Theta) \right\rangle^k \leq 2^k (2e)^{k-1} \lambda_k \sigma^{k/2} \left\langle v, E \left[ x_i' (x_i')^\top \right] \right\rangle^{k/2} + 2^k (2e)^{k-2} E \left[ \left( v^\top x_i^* (x_i^*)^\top (\Theta - \hat{\Theta}) \right)^{k/2} \right]^2 
+ 2^k (2e)^{k-1} \lambda_k \left\langle v, \Sigma \right\rangle^{k/2} \right\}
\]

(37)

Consider the substitution \( v \mapsto (\hat{\Theta} - \Theta) \). Then,

\[
\left\langle v, \Sigma (\hat{\Theta} - \Theta) \right\rangle^k = \left\| \Sigma^{1/2} (\hat{\Theta} - \Theta) \right\|_{2}^{2k} \\
\left\langle v, E \left[ x_i' (x_i')^\top \right] \right\rangle^{k/2} = \left\| E \left[ x_i' (x_i')^\top \right]^{1/2} (\hat{\Theta} - \Theta) \right\|_{2}^{k} \\
E \left[ \left( v^\top x_i^* (x_i^*)^\top (\Theta - \hat{\Theta}) \right)^{k/2} \right]^2 = E \left[ \left( x_i^* (\hat{\Theta} - \Theta) \right)^k \right] \leq \lambda_k^k \left\| \Sigma^{1/2} (\hat{\Theta} - \Theta) \right\|_{2}^{2k} \\
\left\langle v, \Sigma v \right\rangle^{k/2} = \left\| \Sigma^{1/2} (\hat{\Theta} - \Theta) \right\|_{2}^{k/2}
\]

Combining the above with (37), we conclude

\[
A \rightarrow \left\{ \left\| \Sigma^{1/2} (\hat{\Theta} - \Theta) \right\|_{2}^{2k} \leq 2^k (2e)^{k-1} \lambda_k \sigma^{k/2} \left\| E \left[ x_i' (x_i')^\top \right]^{1/2} (\hat{\Theta} - \Theta) \right\|_{2}^{k} + 2^k (2e)^{k-2} \lambda_k^{k/2} \left\| \Sigma^{1/2} (\hat{\Theta} - \Theta) \right\|_{2}^{2k} 
+ 2^k (2e)^{k-1} \lambda_k \left\langle v, \Sigma \right\rangle^{k/2} \right\}
\]

(38)

Next, we relate the covariance of the samples indicated by \( v \) to the covariance on the uncorrupted points. Observe, a real world proof of this follows simply from Fact 3.3.
Lemma 5.6 (Bounding Sample Covariance). Consider the hypothesis of Theorem 5.1. Let \( w, x', y' \) and \( \Theta \) be feasible solutions for the polynomial constraint system \( A \). Then, for \( \delta \leq \mathcal{O}(\lambda_k e^{1-1/k}) < 1 \),

\[
\mathcal{A} \left| \frac{w, x'}{2k} \right| \left\{ \langle v, \mathbb{E} \left[ x'_i (x'_i)^\top \right] v \rangle^{k/2} \right\} \leq \left( 1 + \mathcal{O}(\delta^{k/2}) \right) \langle v, \tilde{\Sigma} v \rangle^{k/2}
\]

Proof. Our proof closely follows Lemma 4.5 in [KS17c]. For \( i \in [n] \), let \( z_i \) be an indicator variable such \( z_i(x'_i - x'_i) = 0 \). Observe, there exists an assignment to \( z_i \) such that \( \sum_{i \in [n]} z_i = (1 - \epsilon)n \), since at most \( en \) points were corrupted. Further, \( z_i^2 = z_i \) and \( \frac{1}{n} z_i = \epsilon \). Then, using the Substitution Rule,

\[
\mathcal{A} \left| \frac{w, x'}{2k} \right| \left\{ \langle v, \mathbb{E} \left[ x'_i (x'_i)^\top - \bar{\Sigma} \right] v \rangle^k = \langle v, \mathbb{E} \left[ (1 + z_i - z_i) \left( x'_i (x'_i)^\top - x'_i (x'_i)^\top \right) \right] v \rangle^k \right. \\
= \mathbb{E} \left[ (1 - z_i) \left( \langle v, x'_i (x'_i)^\top - x'_i (x'_i)^\top \rangle, v \rangle \right)^k \right] \\
\leq e^{k-2} \mathbb{E} \left[ \left( \langle v, x'_i \rangle^2 - \langle v, x'_i \rangle^2 \right)^{k/2} \right]^2 \\
\leq e^{k-2} \mathbb{E} \left[ 2^{k/2} \langle v, x'_i \rangle^k + 2^{k/2} \langle v, x'_i \rangle^k \right]^2 \\
\leq e^{k-2} 2^k \left( \lambda_k \mathbb{E} \left[ \langle v, x'_i \rangle^2 \right]^{k/2} + \lambda_k \mathbb{E} \left[ \langle v, x'_i \rangle^2 \right]^{k/2} \right)^2
\]

(39)

where the first inequality follows from applying the SoS Holder’s Inequality, the second follows from the SoS Almost Triangle Inequality and the third inequality follows from certifiable hypercontractivity of the SoS variables and the uncorrupted samples. Using the SoS Almost Triangle Inequality again, we have

\[
\mathcal{A} \left| \frac{w, x'}{2k} \right| \left\{ \left( \lambda_k \mathbb{E} \left[ \langle v, x'_i \rangle^2 \right]^{k/2} + \lambda_k \mathbb{E} \left[ \langle v, x'_i \rangle^2 \right]^{k/2} \right)^2 \right. \\
\leq \lambda_k^{2k} 2^2 \left( \langle v, \mathbb{E} \left[ x'_i (x'_i)^\top v \right] \rangle^k + \langle v, \tilde{\Sigma} v \rangle^k \right) \right. \}

(40)

Combining Equations 39, 40, we obtain

\[
\mathcal{A} \left| \frac{w, x'}{2k} \right| \left\{ \langle v, \mathbb{E} \left[ x'_i (x'_i)^\top - \bar{\Sigma} \right] v \rangle^k \right. \leq e^{k-2} \lambda_k^{2k} 2^{k+2} \left( \langle v, \mathbb{E} \left[ x'_i (x'_i)^\top \right] + \Sigma \right) \langle v \rangle^k \right) \}

(41)

Using Lemma A.4 from [KS17c], rearranging and setting \( k = k/2 \) yields the claim. \( \square \)

Lemma 5.7 (Rounding). Consider the hypothesis of Theorem 5.1. Let \( \hat{\Theta} = \arg \min_\Theta \frac{1}{n} \sum_{i \in [n]} (y'_i - \langle x'_i, \Theta \rangle)^2 \) be the empirical loss minimizer on the uncorrupted samples. Then,

\[
\| \hat{\Sigma}^{1/2} \left( \hat{\Theta} - \mathbb{E}[\Theta] \right) \|_2 \leq \mathcal{O} \left( e^{1-1/k} \lambda_k \right) \left( \mathbb{E} \left[ (y'_i - \langle x'_i, \Theta \rangle)^2 \right]^{k/2} \right)^{1/k} + \mathbb{E} \left[ (y'_i - \langle x'_i, \hat{\Theta} \rangle)^2 \right]^{1/2}
\]
Proof. Observe, combining Lemma 5.5 and Lemma 5.6, we obtain

\[
\mathcal{A} \leftarrow \left\{ \| \Sigma^{1/2} (\hat{\Theta} - \Theta) \|_2^{2k} \leq \mathcal{O} \left( \frac{2^{3k} e^{k-1} \lambda^k}{1 + 2^{3k} (2e)^{2k} \lambda^k} \right) \| \Sigma^{1/2} (\hat{\Theta} - \Theta) \|_2^k \right\}
\]

(42)

Using Cancellation within SoS (Fact 3.19) along with the SoS Almost Triangle Inequality, we can conclude

\[
\mathcal{A} \leftarrow \left\{ \| \Sigma^{1/2} (\hat{\Theta} - \Theta) \|_2^{2k} \leq \mathcal{O} \left( 2^{3k} e^{k-1} \lambda^k \right)^2 \right\}
\]

(43)

Recall, \( \zeta \) is a degree-\( \mathcal{O}(k) \) pseudo-expectation satisfying \( \mathcal{A} \). Therefore, it follows from Fact 3.14 along with Equation 42,

\[
\mathcal{E}_\xi \left[ \| \Sigma^{1/2} (\hat{\Theta} - \Theta) \|_2^{2k} \right] \leq \mathcal{O} \left( 2^{4k} e^{k-1} \lambda^k \right)^2 \left( \mathcal{E}_\xi \left[ \left( y_i^* - \langle x'_i, \hat{\Theta} \rangle \right)^2 \right]^k + \mathcal{E}_\xi \left[ \left( y_i^* - \langle x'_i, \hat{\Theta} \rangle \right)^2 \right]^k \right)
\]

(44)

Further, using Fact 3.12, we have \( \| \Sigma^{1/2} (\hat{\Theta} - \mathcal{E}_\xi \Theta) \|_2^{2k} \leq \mathcal{E}_\xi \left[ \| \Sigma^{1/2} (\hat{\Theta} - \Theta) \|_2^{2k} \right] \). Substituting above and taking the \((1/2k)\)-th root,

\[
\| \Sigma^{1/2} (\hat{\Theta} - \hat{\Theta}_\xi[\Theta]) \|_2 \leq \mathcal{O} \left( e^{1 - \frac{1}{k}} \lambda_k \right) \left( \mathcal{E}_\xi \left[ \left( y_i^* - \langle x'_i, \hat{\Theta} \rangle \right)^2 \right]^k + \mathcal{E}_\xi \left[ \left( y_i^* - \langle x'_i, \hat{\Theta} \rangle \right)^2 \right]^k \right)^{1/2k}
\]

\[
\leq \mathcal{O} \left( e^{1 - \frac{1}{k}} \lambda_k \right) \left( \mathcal{E}_\xi \left[ \left( y_i^* - \langle x'_i, \hat{\Theta} \rangle \right)^2 \right]^k + \mathcal{E}_\xi \left[ \left( y_i^* - \langle x'_i, \hat{\Theta} \rangle \right)^2 \right]^k \right)^{1/2k}
\]

(45)

which concludes the proof.

\[\square\]

Lemma 5.8 (Bounding Optimization and Generalization Error). Under the hypothesis of Theorem 5.1,

1. \( \mathcal{E}_\xi \left[ \left( y_i^* - \langle x'_i, \hat{\Theta} \rangle \right)^2 \right]^k \leq \mathcal{E}_i \left[ y_i^* - \langle x'_i, \hat{\Theta} \rangle \right]^2 \), and

2. For any \( \zeta > 0 \), if \( n \geq n_0 \), such that \( n_0 = \Omega \left( \max\{ c_4 d / \zeta^2, d^{\mathcal{O}(k)} \} \right) \), with probability at least

\[
1 - 1/\text{poly}(d), \mathcal{E}_\xi \left[ y_i^* - \langle x'_i, \hat{\Theta} \rangle \right]^2 \leq \left( 1 + \zeta \right) \mathcal{E}_{x,y \sim \mathcal{D}} \left[ y - \langle x, \Theta \rangle \right]^2.
\]

Proof. We exhibit a degree-\( \mathcal{O}(k) \) pseudo-distribution \( \hat{\xi} \) such that it is supported on a point mass and attains objective value at most \( \mathcal{E}_\xi \left[ y_i^* - \langle x'_i, \hat{\Theta} \rangle \right]^2 \). Since our objective function minimizes
over all degree-\(O(k)\) pseudo-distributions, the resulting objective value w.r.t. \(\tilde{\zeta}\) can only be better. Let \(\tilde{\xi}\) be the pseudo-distribution supported on \((w, x^*, y^*, \tilde{\Theta})\) such that \(w_i = 1\) if \(x_i = x_i^*\) (i.e. the \(i\)-th sample is not corrupted.) It follows from \(n \geq n_0\) and Lemma 5.4 that this assignment satisfies the constraint system \(A_{e, A_k}\). Then, the objective value satisfies

\[
\mathbb{E}_{\tilde{\xi}} \left[ \mathbb{E} \left[ (y_i - \langle x_i', \Theta \rangle)^2 \right]^k \right] \leq \mathbb{E}_{\tilde{\xi}} \left[ \mathbb{E} \left[ (y_i - \langle x_i', \Theta \rangle)^2 \right]^k \right] = \mathbb{E} \left[ (y_i - \langle x_i', \tilde{\Theta} \rangle)^2 \right]^k
\]

(46)

Taking \((1/2k)\)-th roots yields the first claim.

To bound the second claim, let \(U\) be the uniform distribution on the uncorrupted samples, \(x_i^*, y_i^*\). Observe, by optimality of \(\hat{\Theta}\) on the uncorrupted samples, err\(_U\)(\(\hat{\Theta}\)) \(\leq\) err\(_U\)(\(\Theta^*\)). Consider the random variable \(z_i = (y_i^* - \langle x_i^*, \Theta^* \rangle)^2 - \mathbb{E}_{x,y \sim D} \left[ (y - \langle x, \Theta^* \rangle)^2 \right]\). Since \(\mathbb{E}[z_i] = 0\), we apply Chebyshev’s inequality to obtain

\[
\Pr \left[ \frac{1}{n} \sum_{i \in [n]} z_i \geq \zeta \right] = \frac{\mathbb{E} \left[ z_i^2 \right]}{\zeta^2 n} \leq \frac{\mathbb{E} \left[ (y - \langle x, \Theta \rangle)^4 \right]}{\zeta^2 n} \leq c_4 \frac{\text{err}_D(\Theta^*)^2}{n\zeta^2}
\]

Therefore, with probability at least \(1 - \delta\),

\[
\text{err}_U(\hat{\Theta}) \leq \left(1 + \sqrt{\frac{c_4}{n\delta}}\right) \text{err}_D(\Theta^*)
\]

Therefore, setting \(n = \Omega(c_4 d / \zeta^2)\), it follows that with probability \(1 - 1/\text{poly}(d)\), for any \(\zeta > 0\),

\[
\text{err}_U(\hat{\Theta}) \leq (1 + \zeta) \text{err}_D(\Theta^*)
\]

Taking square-roots concludes the proof. \(\square\)

**Proof of Theorem 5.1.** Given \(n \geq n_0\) samples, it follows from Lemma 5.4, that with probability \(1 - 1/\text{poly}(d)\), the constraint system \(A_{e, A_k}\) is feasible. Let \(\xi_1\) be the event that the system is feasible and condition on it. Then, it follows from Lemma 5.7 and Lemma 5.8, with probability \(1 - 1/\text{poly}(d)\),

\[
\left\| \hat{\Sigma}^{-1/2} \left( \mathbb{E}_{\xi_1} [\Theta] - \tilde{\Theta} \right) \right\|_2 \leq O(\lambda_k \epsilon^{1-1/k}) \text{err}_D(\Theta^*)^{1/2}
\]

(47)

Let \(\xi_2\) be the event that (47) holds and condition on it. It then follows from Fact 3.2, with probability \(1 - 1/\text{poly}(d)\),

\[
\left\| (\Sigma^*)^{1/2} \left( \mathbb{E}_{\xi_2} [\Theta] - \tilde{\Theta} \right) \right\|_2 \leq O(\lambda_k \epsilon^{1-1/k}) \text{err}_D(\Theta^*)^{1/2}
\]

(48)

Let \(\xi_2\) be the event that (48) holds and condition on it. It remains to relate the hyperplanes \(\tilde{\Theta}\) and \(\Theta^*\). By reverse triangle inequality,

\[
\left\| (\Sigma^*)^{1/2} \left( \mathbb{E}_{\xi_2} [\Theta] - \Theta^* \right) \right\|_2 - \left\| (\Sigma^*)^{1/2} (\Theta^* - \tilde{\Theta}) \right\|_2 \leq \left\| (\Sigma^*)^{1/2} \left( \mathbb{E}_{\xi_2} [\Theta] - \tilde{\Theta} \right) \right\|_2
\]

Using normal equations, we have \(\hat{\Theta} = \hat{\Sigma}^{-1} \mathbb{E} [x_i y_i]\) and \(\Theta^* = (\Sigma^*)^{-1} \mathbb{E} [x y]\). Since \(\hat{\Sigma} \preceq (1 + 0.01)\Sigma^*\),

28
\[
\| (\Sigma^*)^{1/2} (\Theta^* - \hat{\Theta}) \|_2 = \| (\Sigma^*)^{1/2} \left( \Sigma^{-1/2} \Sigma \Theta^* - \Sigma^{-1} E [x_i y_i] \right) \|_2 \\
= \| (\Sigma^*)^{1/2} \Sigma^{-1} \left( E [x_i (y_i - x_i^\top \Theta^*)] \right) \|_2 \\
\leq 1.01 \| E [ (\Sigma^*)^{-1/2} x_i (y_i - x_i^\top \Theta^*)] \|_2
\]  
(49)

By Jensen’s inequality
\[
E \left[ \left\| \frac{1}{n} \sum_{i \in [n]} (\Sigma^*)^{-1/2} x_i (y_i - x_i^\top \Theta^*) \right\|_2 \right] \leq \sqrt{E \left[ \left\| \frac{1}{n} \sum_{i \in [n]} (\Sigma^*)^{-1/2} x_i (y_i - x_i^\top \Theta^*) \right\|_2^2 \right]}
\]

Let \( z_i = \sum_{i \in [n]} (\Sigma^*)^{-1/2} x_i (y_i - x_i^\top \Theta^*) \). Let \( \sum_{i \in [n]} z_{i1} \) denote the first coordinate of the vector. We bound the expectation of this coordinate as follows:
\[
E \left[ (\Sigma^*)^{-1} x_1^2 \right] = \frac{1}{n^2} E \left[ \sum_{i \in [n]} (\Sigma^*)^{-1} x_i y_i \right] \left( y_i - x_i^\top \Theta^* \right) \left( y_i' - x_i^\top \Theta^* \right) \\
= \frac{1}{n^2} E \left[ \sum_{i \in [n]} (\Sigma^*)^{-1} x_i^2 \right] \left( y_i - x_i^\top \Theta^* \right)^2 \\
= \frac{1}{n} E \left[ (\Sigma^*)^{-1} (x_1^2) \right] \left( y - x^\top \Theta^* \right)
\]  
(50)

where the second equality follows from independence of the samples. Using negatively correlated moments, we have
\[
E \left[ (\Sigma^*)^{-1} (x_1^2) \right] \leq E \left[ (\Sigma^*)^{-1} (x_1^2) \right] E \left[ (y - x^\top \Theta^*)^2 \right]
\]

Setting \( v = (\Sigma^*)^{1/2} e_1 \) and using Hypercontractivity of the covariates and the noise in the above equation,
\[
E \left[ (\Sigma^*)^{-1} (x_1^2) \right] \leq O(c_2 \eta_2^2) \text{err}_D(\Theta^*)
\]  
(51)

Summing over the coordinates, and combining (50), (51), we obtain
\[
E \left[ \left\| \frac{1}{n} \sum_{i \in [n]} (\Sigma^*)^{-1/2} x_i (y_i - x_i^\top \Theta^*) \right\|_2 \right] \leq O(c_2 \eta_2) \sqrt{d \text{err}_D(\Theta^*)} \cdot \frac{1}{n}
\]  
(52)

Applying Chebyshev’s Inequality , with probability \( 1 - \delta \)
\[
\left\| (\Sigma^*)^{1/2} (\Theta^* - E_\delta[\Theta]) \right\|_2 \leq O \left( \lambda_k e^{1-1/k} + c_2 \eta_2 \sqrt{\frac{d}{\delta n}} \right) \text{err}_D(\Theta^*)^{1/2}
\]

Since \( n \geq n_0 \), we can simplify the above bound and obtain the claim.
The running time of our algorithm is clearly dominated by computing a degree-$O(k)$ pseudo-distribution satisfying $A_{\varepsilon, \lambda_k}$. Given that our constraint system consists of $O(n)$ variables and $\text{poly}(n)$ constraints, it follows from Fact 3.10 that the pseudo-distribution $\tilde{\zeta}$ can be computed in $n^{O(k)}$ time.

\section{Lower bounds}

In this section, we present information-theoretic lower bounds on the rate of convergence of parameter estimation and least-squares error for robust regression. Our constructions proceed by demonstrating two distributions over regression instances that are $\varepsilon$-close in total variation distance and the marginal distribution over the covariates is hypercontractive, yet the true hyperplanes are $f(\varepsilon)$-far in scaled $\ell_2$ distance.

\subsection{True Linear Model}

Consider the setting where there exists an optimal hyperplane $\Theta^*$ that is used to generate the data, with the addition of independent noise added to each sample, i.e.

$$y = \langle x, \Theta^* \rangle + \omega,$$

where $\omega$ is independent of $x$. Further, we assume that covariates and noise are hypercontractive. In this setting, Theorem 4.1 implies that we can recover a hyperplane close to $\Theta^*$ at a rate proportional to $\varepsilon^{1 - 1/k}$. We show that this dependence is tight for $k = 4$. We note that independent noise is a special case of the distribution having negatively correlated moments.

\textbf{Theorem 6.1} (True Linear Model Lower Bound, Theorem 1.9 restated). For any $\varepsilon > 0$, there exist two distributions $\mathcal{D}_1, \mathcal{D}_2$ over $\mathbb{R}^2 \times \mathbb{R}$ such that the marginal distribution over $\mathbb{R}^2$ has covariance $\Sigma$ and is $(c_k, k)$-hypercontractive yet $\|\Sigma^{1/2}(\Theta_1 - \Theta_2)\|_2 = \Omega \left( \sqrt{\varepsilon} \sigma^{1-1/k} \right)$, where $\Theta_1, \Theta_2$ be the optimal hyperplanes for $\mathcal{D}_1$ and $\mathcal{D}_2$ respectively, $\sigma = \max(\text{err}_{\mathcal{D}_1}(\Theta_1), \text{err}_{\mathcal{D}_2}(\Theta_2)) < 1/\varepsilon^{1/k}$ and the noise $\omega$ is uniform over $[-\sigma, \sigma]$. 

\textit{Proof.} We construct a 2-dimensional instance where the marginal distribution over covariates is identical for $\mathcal{D}_1$ and $\mathcal{D}_2$. The pdf is given as follows: for $q \in \{1, 2\}$ on the first coordinate, $x_1$,

$$\mathcal{D}_q(x_1) = \begin{cases} 
1/2, & \text{if } x_1 \in [-1, 1] \\
0, & \text{otherwise}
\end{cases}$$

and on the second coordinate, $x_2$,

$$\mathcal{D}_q(x_2) = \begin{cases} 
\varepsilon/2, & \text{if } x_2 \in \{-1/\varepsilon^{1/k}, 1/\varepsilon^{1/k}\} \\
\frac{1 - x}{2\varepsilon \sigma}, & \text{if } x_2 \in [-\varepsilon \sigma, \varepsilon \sigma] \\
0, & \text{otherwise}
\end{cases}$$

Next, we set $\Theta_1 = (1, 1), \Theta_2 = (1, -1)$ and $\omega$ to be uniform over $[-\sigma, \sigma]$. Therefore,

$$\mathcal{D}_1(y \mid (x_1, x_2)) = x_1 + x_2 + \omega \quad \text{and} \quad \mathcal{D}_2(y \mid (x_1, x_2)) = x_1 - x_2 + \omega$$

(53)
Observe, $E \left[x_1^k\right] = \int_{-1}^{1} x^k/2 = 1/(k+1)$ and $E \left[x_2^2\right] = \int_{-1}^{1} x^2/2 = 1/3$. Further,

$$E[x_2^k] = \frac{(1 - e)}{e\sigma^{k+1}} k + 1 \cdot \left(\frac{1}{e^{1/k}}\right)^k = 1 + \frac{(1 - e)}{(k+1)} (e\sigma)^k$$

$$E[x_2^2] = \frac{(1 - e)}{3e\sigma} (e\sigma)^3 + e \cdot \left(\frac{1}{e^{1/k}}\right)^2 = e^{1-2/k} + \frac{1-e}{3} (e\sigma)^2$$

Observe, $E[x_2^k] \leq 1/(c e^{k/2-1}) E[x_2^k]^{1/2}$, for a fixed constant $c$. Then, for any unit vector $v$,

$$E \left[(x,v)^k\right] \leq E \left[(2x_1 v_1)^k + (2x_2 v_2)^k\right] \leq c_k^{k/2} \left(E \left[(x_1 v)^2\right]^{k/2} + E \left[(x_2 v)^2\right]^{k/2}\right)$$

$$\leq c_k^{k/2} E \left[(x,v)^2\right]^{k/2}$$

where $c_k^{k/2} = 2k/c e^{k/2-1}$. Therefore, $D_1, D_2$ are $(c_k, k)$-hypercontractive over $\mathbb{R}^2$. Next, we compute the TV distance between the two distributions.

$$TV(D_1, D_2) = \frac{1}{2} \int_{\mathbb{R}^2 \times \mathbb{R}} |D_1(x_1, x_2, y) - D_2(x_1, x_2, y)|$$

$$= \frac{1}{2} \int_{\mathbb{R}^2} D_1(x_1, x_2) \int_{\mathbb{R}} |D_1(y | (x_1, x_2)) - D_2(y | (x_1, x_2))|$$

where the last equality follows from the definition of conditional probability. It follows from Equation (53) that $D_1(y | (x_1, x_2)) = U(x_1 + x_2 - \sigma, x_1 + x_2 + \sigma)$ and $D_2(y | (x_1, x_2)) = U(x_1 - x_2 - \sigma, x_1 - x_2 + \sigma)$. If $|x_2| \geq \sigma$ the intervals are disjoint and $|D_1(y | (x_1, x_2)) - D_2(y | (x_1, x_2))| = 2$. If $|x_2| < \sigma$, then two symmetric non-intersecting regions have mass $2|x_2|/2\sigma$ and the intersection region contributes 0. Therefore, $|D_1(y | (x_1, x_2)) - D_2(y | (x_1, x_2))| = 2|x_2|/\sigma$ and (54) can be evaluated as

$$TV(D_1, D_2) = \frac{1}{2} \int_{\mathbb{R}} 2I \{ x_2 \geq \sigma \} + \frac{2|x_2|}{\sigma} I \{ x_2 < \sigma \}$$

$$= \Pr \{ |x_2| \geq \sigma \} + \frac{1}{\sigma} \sum_{x_2 \sim D_1} \Pr \{ |x_2| \leq |x_2| < \sigma \}$$

$$= 2\epsilon$$

Finally, we lower bound the parameter distance. Since the coordinates are independent, $\Sigma$ is a diagonal matrix with $\Sigma_{1,1} = E[ x_1^2 ] = 1/3$ and $\Sigma_{2,2} = E[ x_2^2 ] = e^{1-2k} + (e\sigma)^2/3$. Further, $\Theta_1 - \Theta_2 = (0, 2)$. Thus, $\Sigma^{1/2}(\Theta_1 - \Theta_2) \Sigma^{1/2} = 2\epsilon^{1/2} > e^{1/2}$. For any $\sigma < 1/e^{1/k}$,

$$\left\| \Sigma^{1/2}(\Theta_1 - \Theta_2) \Sigma^{1/2} \right\|_2 \geq 2 e^{1/2-1/k} > 2 \sigma e^{1/2}$$

$$\geq 2 \sqrt{c_k} \sigma e^{1-1/k}$$

which concludes the proof.

$\Box$

### 6.2 Agnostic Model

Next, consider the setting where we simply observe samples from $(x, y) \sim D$, and our goal is to return is to return the minimizer of the squared error, given by $\Theta^* = E[ xx^\top ]^{-1} E[ xy]$. Here, the
distribution of the noise is allowed to depend on the covariates arbitrarily. We further assume the noise is hypercontractive and obtain a lower bound proportional to \(e^{1-2/k}\) for recovering an estimator close to \(\Theta^*\). This matches the upper bound obtained in Corollary 4.2.

**Theorem 6.2 (Agnostic Model Lower Bound, Theorem 1.11 restated).** For any \(\epsilon > 0\), there exist two distributions \(D_1, D_2\) over \(\mathbb{R}^2 \times \mathbb{R}\) such that the marginal distribution over \(\mathbb{R}^2\) has covariance \(\Sigma\) and is \((c_k, k)\)-hypercontractive yet \(\|\Sigma^{1/2} (\Theta_1 - \Theta_2)\|_2 = \Omega(\sqrt{c_k} \sigma e^{1-2/k})\), where \(\Theta_1, \Theta_2\) be the optimal hyperplanes for \(D_1\) and \(D_2\) respectively, \(\sigma = \max(\text{err}_{D_1}(\Theta_1), \text{err}_{D_2}(\Theta_2)) < 1/e^{1/k}\) and the noise is a function of the marginal distribution of \(\mathbb{R}^2\).

**Proof.** We provide a proof for the special case of \(k = 4\). The same proof extends to general \(k\). We again construct a 2-dimensional instance where the marginal distribution over covariates is identical for \(D_1\) and \(D_2\). The pdf is given as follows: for \(q \in \{1, 2\}\) on the first coordinate, \(x_1\),

\[
D_q(x_1) = \begin{cases} 
 1/2, & \text{if } x_1 \in [-1, 1] \\
 0 & \text{otherwise}
\end{cases}
\]

and on the second coordinate, \(x_2\),

\[
D_q(x_2) = \begin{cases} 
 \epsilon/2, & \text{if } x_2 \in \{-1/e^{1/4}, 1/e^{1/4}\} \\
 1/2 & \text{if } x_2 \in [-1, 1] \\
 0 & \text{otherwise}
\end{cases}
\]

Observe, \(\mathbb{E}[x_1^4] = 1/5\) and \(\mathbb{E}[x_2^2] = 1/3\). Similarly, \(\mathbb{E}[x_1^4] = 1 + (1-\epsilon)/5\) and \(\mathbb{E}[x_2^2] = \sqrt{\epsilon} + (1-\epsilon)/3\). Therefore, the marginal distribution over \(\mathbb{R}^2\) is \((c, 4)\)-hypercontractive for a fixed constant \(c\). Next, let

\[
D_1(y \mid (x_1, x_2)) = x_2 \quad \text{and} \quad D_2(y \mid (x_1, x_2)) = \begin{cases} 
 0, & \text{if } |x_2| = 1/e^{1/4} \\
 x_2 & \text{otherwise}
\end{cases}
\]  \hspace{1cm} (55)

Then,

\[
\text{TV}(D_1, D_2) = \frac{1}{2} \int_{\mathbb{R}^2} D_1(x_1, x_2) \int_{\mathbb{R}} |D_1(y \mid (x_1, x_2)) - D_2(y \mid (x_1, x_2))| \\
= \frac{1}{2} \int_{\mathbb{R}} |x_2| \mathbb{1}\{|x_2| = 1/e^{1/4}\} \\
= \epsilon
\]

Since the coordinates over \(\mathbb{R}^2\) are independent the covariance matrix \(\Sigma\) is diagonal, such that \(\Sigma_{1,1} = \mathbb{E}[x_1^2] = 1/3\) and \(\Sigma_{2,2} = \mathbb{E}[x_2^2] = \sqrt{\epsilon} + (1-\epsilon)/3\). We can then compute the optimal hyperplanes using normal equations:

\[
\Theta_1 = \mathbb{E}_{x \sim D_1} [xx^\top]^{-1} \mathbb{E}_{x,y \sim D_1} [xy] = \Sigma^{-1} \mathbb{E}_{x,y \sim D_1} [xy]
\]

Observe, using (55),

\[
\mathbb{E}[x_1 y] = \int_{\mathbb{R}} x_1 y D_1(x_1 y) = \int_{\mathbb{R}} x_1 y D_1(x_1) D_1(y) = 0
\]
since $x_1$ and $y$ are independent. Further,

$$\mathbb{E}[x_2y] = \int_{\mathbb{R}} x_2y D(x_2, y) = \int_{\mathbb{R}} x_2^2 D(x_2) = \sqrt{\epsilon} + (1 - \epsilon)/3$$

Therefore, $\Theta_1 = (0, 1)$. Similarly,

$$\Theta_2 = \mathbb{E}_{x \sim D_2} [xx^\top]^{-1} \mathbb{E}_{x, y \sim D_2} [xy] = \Sigma^{-1} \mathbb{E}_{x, y \sim D_2} [xy]$$

Further, $\mathbb{E}[x_1y] = 0$. However,

$$\mathbb{E}[x_2y] = \int_{\mathbb{R}} x_2y D_2(x_2, y) = \int_{\mathbb{R}} x_2^2 \mathbb{I}\{|x_2| \leq 1\} D_2(x_2) = 1 - \epsilon$$

Therefore, $\Theta_2 = \left(0, \frac{1 - \epsilon}{1 + \epsilon}\right)$. Then,

$$\left\|\Sigma^{1/2}(\Theta_1 - \Theta_2)\right\|_2 = \sqrt{\epsilon} + (1 - \epsilon)/3 \cdot \frac{\sqrt{\epsilon} + \epsilon}{1 + \sqrt{\epsilon}} = \Omega(\sqrt{\epsilon})$$

which concludes the proof.

\[\square\]

**Acknowledgment**

We thank Sivaraman Balakrishnan, Sam Hopkins, Pravesh Kothari, Jerry Li, Pradeep Ravikumar and David Wajc for illuminating discussions related to this project. In particular, we thank Pravesh Kothari for answering several technical questions regarding lower bounds appearing in a previous version of [KKM18b].
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A Robust Identifiability for Arbitrary Noise

Proof of Corollary 4.2. Consider a maximal coupling of $\mathcal{D}, \mathcal{D}'$ over $(x, y) \times (x', y')$, denoted by $\mathcal{G}$, such that the marginal of $\mathcal{G} (x, y)$ is $\mathcal{D}$, the marginal on $(x', y')$ is $\mathcal{D}'$ and $\mathbb{P}_\mathcal{G}[\mathbb{1}\{ (x, y) = (x', y') \}] = 1 - \epsilon$. Then, for all $v$,

$$
\langle v, \Sigma_D (\Theta_D - \Theta_{D'}) \rangle = \mathbb{E}_\mathcal{G} \left[ \langle v, xx^\top (\Theta_D - \Theta_{D'}) + xy - yx \rangle \right] = \mathbb{E}_\mathcal{G} \left[ \langle v, x (\langle x, \Theta_D \rangle - y) \rangle \right] + \mathbb{E}_\mathcal{G} \left[ \langle v, y - \langle x, \Theta_D \rangle \rangle \right] \tag{56}
$$

Since $\Theta_D$ is the minimizer for the least squares loss, we have the following gradient condition for all $v \in \mathbb{R}^d$,

$$
\mathbb{E}_{(x,y) \sim \mathcal{D}} \left[ \langle v, (\langle x, \Theta_D \rangle - y) x \rangle \right] = 0 \tag{57}
$$

Since $\mathcal{G}$ is a coupling, using the gradient condition (57) and using that $1 = \mathbb{I}\{ (x, y) = (x', y') \} + \mathbb{I}\{ (x, y) \neq (x', y') \}$, we can rewrite equation (56) as

$$
\langle v, \Sigma_D (\Theta_D - \Theta_{D'}) \rangle = \mathbb{E}_\mathcal{G} \left[ \langle v, x (\langle x, \Theta_D \rangle - \langle x, \Theta_{D'} \rangle) \rangle \mathbb{I}\{ (x, y) = (x', y') \} \right] + \mathbb{E}_\mathcal{G} \left[ \langle v, x (\langle x, \Theta_D \rangle - \langle x, \Theta_{D'} \rangle) \rangle \mathbb{I}\{ (x, y) \neq (x', y') \} \right] \tag{58}
$$

Consider the first term in the last equality above. Using the gradient condition for $\Theta_{D'}$ along with Hölder’s Inequality, we have

$$
\left| \mathbb{E}_\mathcal{G} \left[ \langle v, x' (y' - \langle x', \Theta_{D'} \rangle) \rangle \mathbb{I}\{ (x, y) = (x', y') \} \right] \right| = \left| \mathbb{E}_{\mathcal{D}'} \left[ \langle v, x' (y' - \langle x', \Theta_{D'} \rangle) \rangle \right] - \mathbb{E}_\mathcal{G} \left[ \langle v, x' (y' - \langle x', \Theta_{D'} \rangle) \rangle \mathbb{I}\{ (x, y) \neq (x', y') \} \right] \right| \tag{59}
$$

$$
= \left| \mathbb{E}_\mathcal{G} \left[ \langle v, x' (y' - \langle x', \Theta_{D'} \rangle) \rangle \mathbb{I}\{ (x, y) \neq (x', y') \} \right] \right| \leq \left| \mathbb{E}_\mathcal{G} \left[ \mathbb{I}\{ (x, y) \neq (x', y') \} \right] \right|^{(k-2)/k} \cdot \left| \mathbb{E}_{\mathcal{D}'} \left[ \langle v, x' (y' - \langle x', \Theta_{D'} \rangle) \rangle \right] \right|^{2/k}
$$

Observe, since $\mathcal{G}$ is a maximal coupling $\mathbb{E}_\mathcal{G} [\mathbb{1}\{ (x, y) \neq (x', y') \}]^{(k-2)/k} \leq e^{1-2/k}$. Here, we no longer have independence of the noise and the covariates, therefore using Cauchy-Schwarz

$$
\mathbb{E}_{\mathcal{D}'} \left[ \langle v, x' \rangle^{k/2} \cdot (y' - \langle x', \Theta_{D'} \rangle)^{k/2} \right] \leq \left( \mathbb{E}_{\mathcal{D}'} \left[ \langle v, x' \rangle^k \right] \cdot \mathbb{E}_{\mathcal{D}'} \left[ (y' - \langle x', \Theta_{D'} \rangle)^k \right] \right)^{1/2}
$$

By hypercontractivity of the covariates and the noise, we have

$$
\mathbb{E}_{\mathcal{D}'} \left[ \langle v, x' \rangle^{1/k} \right] \cdot \mathbb{E}_{\mathcal{D}'} \left[ (y' - \langle x', \Theta_{D'} \rangle)^{1/k} \right] \leq \mathcal{O}(c_k \eta_k) \left( \mathbb{E}_{x', y' \sim \mathcal{D}'} \left[ \langle v, \Sigma_{D'} v \rangle^{1/2} \right] \right)^{1/2} \mathbb{E}_{x', y' \sim \mathcal{D}'} \left[ (y' - \langle x', \Theta_{D'} \rangle)^2 \right]^{1/2}
$$
Therefore, we can restate (59) as follows

\[
\left| \mathbb{E}_g \left[ \langle v, x' (y' - \langle x', \Theta_{D'} \rangle) \rangle \mathbb{I} \{ (x, y) = (x', y') \} \right] \right| \leq \mathcal{O} \left( c_k \eta_k \epsilon^{1/2} \right) \left( v^\top \Sigma_{D'} v \right)^{1/2} \tag{60}
\]

It remains to bound the second term in the last equality of equation (58), and we proceed as follows:

\[
\mathbb{E}_g \left[ \langle v, x (y - \langle x, \Theta_D \rangle) \rangle \mathbb{I} \{ (x, y) \neq (x', y') \} \right] = \mathbb{E}_g \left[ \langle v, xx^\top (\Theta_D - \Theta_{D'}) \rangle \mathbb{I} \{ (x, y) \neq (x', y') \} \right] + \mathbb{E}_g \left[ \langle v, x (y - \langle x, \Theta_D \rangle) \rangle \mathbb{I} \{ (x, y) \neq (x', y') \} \right] \tag{61}
\]

We bound the two terms above separately. Observe, applying Hlder’s Inequality to the first term, we have

\[
\mathbb{E}_g \left[ \langle v, xx^\top (\Theta_D - \Theta_{D'}) \rangle \mathbb{I} \{ (x, y) \neq (x', y') \} \right] \leq \mathbb{E}_g \left[ \mathbb{I} \{ (x, y) \neq (x', y') \} \right]^{1/2} \mathbb{E}_g \left[ \langle v, xx^\top (\Theta_D - \Theta_{D'}) \rangle \right]^{1/2} \\
\leq \epsilon^{1/2} \mathbb{E}_g \left[ \langle v, xx^\top (\Theta_D - \Theta_{D'}) \rangle \right]^{1/2} \tag{62}
\]

To bound the second term in equation 61, we again use Hlder’s Inequality followed by Cauchy-Schwarz noise and covariates.

\[
\mathbb{E}_g \left[ \langle v, x (y - \langle x, \Theta_D \rangle) \rangle \mathbb{I} \{ (x, y) \neq (x', y') \} \right] \leq \mathbb{E}_g \left[ \mathbb{I} \{ (x, y) \neq (x', y') \} \right]^{1/2} \mathbb{E}_g \left[ \langle v, x (y - \langle x, \Theta_D \rangle) \rangle \right]^{1/2} \\
\leq \epsilon^{1/2} \mathbb{E}_x, y \sim \mathcal{D} \left[ (y - \langle x, \Theta_D \rangle)^{k/2} \right]^{2/k} \mathbb{E}_x, y \sim \mathcal{D} \left[ (y - \langle x, \Theta_D \rangle)^{k/2} \right]^{2/k} \\
\leq \epsilon^{1/2} c_k \eta_k \left( v^\top \Sigma_D v \right)^{1/2} \mathbb{E}_x, y \sim \mathcal{D} \left[ (y - \langle x, \Theta_D \rangle)^2 \right]^{1/2} \tag{63}
\]

where the last inequality follows from hypercontractivity of the covariates and noise. Substituting the upper bounds obtained in Equations (62) and (63) back in to (61),

\[
\mathbb{E}_g \left[ \langle v, x (y - \langle x, \Theta_D \rangle) \rangle \mathbb{I} \{ (x, y) \neq (x', y') \} \right] \leq \epsilon^{1/2} \mathbb{E}_g \left[ \langle v, xx^\top (\Theta_D - \Theta_{D'}) \rangle \right]^{1/2} \\
+ \epsilon^{1/2} c_k \eta_k \left( v^\top \Sigma_D v \right)^{1/2} \mathbb{E}_x, y \sim \mathcal{D} \left[ (y - \langle x, \Theta_D \rangle)^2 \right]^{1/2}
\]

Therefore, we can now upper bound both terms in Equation (58) as follows:

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that when \( \epsilon \) follows from Fact 3.3 that
\[
(1 - 0.1) \Sigma_{\mathcal{D}'} \preceq \Sigma_{\mathcal{D}} \preceq (1 + 0.1) \Sigma_{\mathcal{D}'}
\]
when \( \epsilon \leq O\left(\frac{1}{c_k k^{1/k-2}}\right) \). Now, consider the substitution \( \upsilon = \Theta_{\mathcal{D}} - \Theta_{\mathcal{D}'} \). Observe,

\[
E_{\mathcal{D}}\left[\left\langle \upsilon, xx^\top (\Theta_{\mathcal{D}} - \Theta_{\mathcal{D}'})\right\rangle\right]^{k/2} \leq \epsilon^2 \left\| \Sigma_{\mathcal{D}}^{1/2} (\Theta_{\mathcal{D}} - \Theta_{\mathcal{D}'}) \right\|_2^2 \tag{66}
\]

Then, using the bounds in (65) and (66) along with \( \upsilon = \Theta_{\mathcal{D}} - \Theta_{\mathcal{D}'} \) in Equation 64, we have
\[
\left(1 - O\left(\frac{1}{c_k^2} \right)\right) \left\| \Sigma_{\mathcal{D}}^{1/2} (\Theta_{\mathcal{D}} - \Theta_{\mathcal{D}'}) \right\|_2^2 \leq O\left(\frac{1}{c_k^2} \right) \left\| \Sigma_{\mathcal{D}}^{1/2} (\Theta_{\mathcal{D}} - \Theta_{\mathcal{D}'}) \right\|_2^2 \leq \epsilon^2 \left\| \Sigma_{\mathcal{D}}^{1/2} (\Theta_{\mathcal{D}} - \Theta_{\mathcal{D}'}) \right\|_2^2
\]

Dividing out (67) by \( \left(1 - O\left(\frac{1}{c_k^2} \right)\right) \left\| \Sigma_{\mathcal{D}}^{1/2} (\Theta_{\mathcal{D}} - \Theta_{\mathcal{D}'}) \right\|_2^2 \) and observing that \( O\left(\frac{1}{c_k^2} \right) \) is upper bounded by a fixed constant less than 1 yields the parameter recovery bound.

Given the parameter recovery result above, we bound the least-squares loss between the two hyperplanes on \( \mathcal{D} \) as follows:

\[
|\text{err}_{\mathcal{D}}(\Theta_{\mathcal{D}}) - \text{err}_{\mathcal{D}'}(\Theta_{\mathcal{D}'})| = \left| E_{(x,y) \sim \mathcal{D}} \left[ (y - x^\top \Theta_{\mathcal{D}})^2 - (y - x^\top \Theta_{\mathcal{D}'} + x^\top \Theta_{\mathcal{D}} - x^\top \Theta_{\mathcal{D}'})^2 \right] \right|
\]

\[
= \left| E_{(x,y) \sim \mathcal{D}} \left[ \left( x, (\Theta_{\mathcal{D}} - \Theta_{\mathcal{D}'}) \right)^2 + 2(y - x^\top \Theta_{\mathcal{D}}) x^\top (\Theta_{\mathcal{D}} - \Theta_{\mathcal{D}'}) \right] \right|
\]

\[
\leq O\left(\frac{1}{c_k^2} \epsilon^2 \right) \left( E_{(x,y) \sim \mathcal{D}'} \left[ \left( y - x^\top \Theta_{\mathcal{D}'} \right)^2 \right] + E_{x,y \sim \mathcal{D}} \left[ \left( y - x^\top \Theta_{\mathcal{D}} \right)^2 \right] \right)
\]

(68)

where the last inequality follows from observing \( E_{\mathcal{D}} \left[ \left( \Theta_{\mathcal{D}} - \Theta_{\mathcal{D}'}, x(y - x^\top \Theta_{\mathcal{D}}) \right) \right] = 0 \) (gradient condition) and squaring the parameter recovery bound. \( \square \)
B Efficient Estimator for Arbitrary Noise

In this section, we provide a proof of the key SoS lemma required to obtain a polynomial time estimator. The remainder of the proof, including the feasibility of the constraints and rounding is identical to the one presented in Section 5.

Lemma B.1 (Robust Identifiability in SoS for Arbitrary Noise). Consider the hypothesis of Theorem 5.1. Let \( w, x', y' \) and \( \Theta \) be feasible solutions for the polynomial constraint system \( \mathcal{A} \). Let \( \hat{\Theta} = \arg \min_{\Theta} \frac{1}{n} \sum_{i \in [n]} (y_i^* - \langle x_i^*, \Theta \rangle)^2 \) be the empirical loss minimizer on the uncorrupted samples and let \( \hat{\Sigma} = \mathbb{E} \left[ x_i^* (x_i^*)^\top \right] \) be the covariance of the uncorrupted samples. Then,

\[
\mathcal{A} \left\{ \frac{w^\top \Sigma^{1/2} (\hat{\Theta} - \Theta)}{4k} \right\}^k \leq 2^{3k} (2\epsilon)^{k-k^2} c_k^k \eta_k^k \sigma^{k/2} \left\| \mathbb{E} \left[ x_i^* (x_i^*)^\top \right]^{1/2} (\hat{\Theta} - \Theta) \right\|_2^k
\]

\[
+ 2^{3k} (2\epsilon)^{k-2} c_k^2 \left\| \Sigma^{1/2} \right\|_2^{2k} \left\| \mathbb{E} \left[ x_i^* (x_i^*)^\top \right] \right\|_2^k
\]

\[
+ 2^{3k} (2\epsilon)^{k-2} c_k^k \eta_k^k \mathbb{E} \left[ (y_i^* - \langle x_i^*, \hat{\Theta} \rangle)^2 \right]^{1/2} \left\| \Sigma^{1/2} \right\|_2^{k} \left\| \hat{\Theta} - \Theta \right\|_2^k
\]

Proof. Consider the empirical covariance of the uncorrupted set given by \( \hat{\Sigma} = \mathbb{E} \left[ x_i^* (x_i^*)^\top \right] \). Then, using the Substitution Rule, along with Fact 3.17

\[
\frac{\Theta}{2k} \left\{ \langle v, \hat{\Sigma} (\hat{\Theta} - \Theta) \rangle \right\}^k = \left\langle v, \mathbb{E} \left[ x_i^* (x_i^*)^\top (\hat{\Theta} - \Theta) + x_i^* y_i^* - x_i^* y_i^* \right] \right\}^k
\]

\[
= \left\langle v, \mathbb{E} \left[ x_i^* \left( \langle x_i^*, \hat{\Theta} \rangle - y_i^* \right) \right] + \mathbb{E} \left[ x_i^* (y_i^* - \langle x_i^*, \Theta \rangle) \right] \right\}^k
\]

\[
\leq 2^k \left\langle v, \mathbb{E} \left[ x_i^* \left( \langle x_i^*, \hat{\Theta} \rangle - y_i^* \right) \right] \right\}^k + 2^k \left\langle v, \mathbb{E} \left[ x_i^* (y_i^* - \langle x_i^*, \Theta \rangle) \right] \right\}^k
\]

Since \( \hat{\Theta} \) is the minimizer of \( \mathbb{E} \left[ (\langle x_i^*, \Theta \rangle - y_i^*)^2 \right] \), the gradient condition (appearing in Equation (57) of the indentifiability proof) implies this term is 0. Therefore, it suffices to bound the second term.

For all \( i \in [n] \), let \( w'_i = w_i \) iff the \( i \)-th sample is uncorrupted in \( X' \), i.e. \( x_i = x_i^* \). Then, it is easy to see that \( \sum_i w'_i \geq (1 - 2\epsilon) n \). Further, since

\[
\mathcal{A} \left\{ \frac{w^\top}{2} \left\{ (1 - w'_i w_i)^2 = (1 - w'_i w_i) \right\} \right\},
\]

\[
\mathcal{A} \left\{ \frac{w^\top}{2} \left\{ \frac{1}{n} \sum_{i \in [n]} \left(1 - w'_i w_i\right)^2 = \frac{1}{n} \sum_{i \in [n]} \left(1 - w'_i w_i\right) \leq 2\epsilon \right\} \right\}
\]

The above equation bounds the uncorrupted points in \( X' \) that are not indicated by \( w \). Then, using the Substitution Rule, along with the SoS Almost Triangle Inequality (Fact 3.17),

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\[ A \left[ \frac{\Theta n'}{2k} \right]^k \left\{ \left\langle v, E \left[ x_i^*(y_i^* - \langle x_i^*, \Theta \rangle) \right] \right\rangle \right)^k = \left\langle v, E \left[ x_i^*(y_i^* - \langle x_i^*, \Theta \rangle) (w'_i + 1 - w'_i) \right] \right\rangle \]

\[ = \left\langle v, E \left[ w'_i x_i^*(y_i^* - \langle x_i^*, \Theta \rangle) \right] \right\rangle + E \left[ (1 - w'_i) x_i^*(y_i^* - \langle x_i^*, \Theta \rangle) \right] \right\rangle \]

\[ \leq 2^k \left\langle v, E \left[ w'_i x_i^*(y_i^* - \langle x_i^*, \Theta \rangle) \right] \right\rangle \]

\[ + 2^k \left\langle v, E \left[ (1 - w'_i) x_i^*(y_i^* - \langle x_i^*, \Theta \rangle) \right] \right\rangle \right\rangle \]

(71)

Consider the first term of the last inequality in (71). Observe, since \( w'_i x_i^* = w_i w'_i x'_i \) and similarly, \( w'_i y_i^* = w_i w'_i y'_i \),

\[ A \left[ \frac{\Theta n'}{4} \right] \left\{ E \left[ w'_i x_i^*(y_i^* - \langle x_i^*, \Theta \rangle) \right] \right\rangle = E \left[ w'_i w'_i x'_i (y'_i - \langle x'_i, \Theta \rangle) \right] \}

For the sake of brevity, the subsequent statements hold for relevant SoS variables and have degree \( O(k) \) proofs. Using the Substitution Rule,

\[ A \left[ \frac{w}{2} \right] \left\{ (1 - w'_i w_i)^2 = 1 - w'_i w_i \right\} \]

\[ \left\langle v, E \left[ w'_i x'_i (y'_i - \langle x'_i, \Theta \rangle) \right] \right\rangle \right\rangle \]

\[ = \left\langle v, E \left[ w'_i w'_i x'_i (y'_i - \langle x'_i, \Theta \rangle) \right] \right\rangle \right\rangle \]

\[ \leq 2^k \left\langle v, E \left[ x'_i (y'_i - \langle x'_i, \Theta \rangle) \right] \right\rangle \]

\[ + 2^k \left\langle v, E \left[ (1 - w'_i w_i) x_i^*(y_i^* - \langle x_i^*, \Theta \rangle) \right] \right\rangle \]

(72)

Observe, the first term in the last inequality above is identically 0, since we enforce the gradient condition on the SoS variables \( x', y' \) and \( \Theta \). We can then rewrite the second term using linearity of expectation, followed by applying SoS Hlder’s Inequality (Fact 3.18) combined with \( A \left[ \frac{w}{2} \right] \left\{ (1 - w'_i w_i)^2 = 1 - w'_i w_i \right\} \) to get

\[ A \left[ \frac{w}{2} \right] \left\{ \left\langle v, E \left[ (1 - w'_i w_i) x_i^*(y_i^* - \langle x_i^*, \Theta \rangle) \right] \right\rangle \right\rangle \]

\[ = \left\langle v, E \left[ (1 - w'_i w_i) \langle v, x_i^* \rangle (y'_i - \langle x'_i, \Theta \rangle) \right] \right\rangle \right\rangle \]

\[ \leq \left\langle \left\langle v, x_i^* \right\rangle \right\rangle \left\langle \left\langle y'_i - \langle x'_i, \Theta \rangle \right\rangle \right\rangle \]

\[ \leq (2e)^{k-2} \left\langle \left\langle v, x_i^* \right\rangle \right\rangle \left\langle \left\langle y'_i - \langle x'_i, \Theta \rangle \right\rangle \right\rangle \]

(73)

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where the last inequality follows from (70) and the SoS Cauchy Schwarz Inequality. Using the certifiable-hypercontractivity of the covariates,

\[
\mathcal{A} \left[ \frac{w_{i'}}{2} \right] \{ \mathbb{E} \left[ \langle v, x_i' \rangle^k \right] \leq c_k^k \mathbb{E} \left[ \langle v, x_i' \rangle^2 \right]^{k/2} = c_k^k \left( \mathbb{E} \left[ x_i' (x_i')^\top \right] v \right)^{k/2} \} \tag{74}
\]

Further, using certifiable hypercontractivity of the noise,

\[
\mathcal{A} \left[ \mathbb{E} \left[ (y_i' - \langle w_i', \Theta \rangle)^2 \right] \right] \leq \eta_k \mathbb{E} \left[ (y_i' - \langle x_i', \Theta \rangle)^2 \right]^{k/2} \tag{75}
\]

Recall, \( \sigma = \mathbb{E} \left[ (y_i' - \langle x_i', \Theta \rangle)^2 \right] \) Combining the upper bounds obtained in (74) and (75), and plugging this back into (73), we get

\[
\mathcal{A} \left[ \mathbb{E} \left[ (1 - w_i') x_i' (y_i' - \langle x_i', \Theta \rangle) \right] \right] \leq (2e)^{k-2} c_k^k \eta_k \sigma^{k/2} \mathbb{E} \left[ x_i' (x_i')^\top \right] v^{k/2} \tag{76}
\]

Recall, we have now bounded the first term of the last inequality in (71). Therefore, it remains to bound the second term of the last inequality in (71). Using the Substitution Rule, we have

\[
\mathcal{A} \left[ \mathbb{E} \left[ (1 - w_i') x_i' (y_i' - \langle x_i', \Theta \rangle) \right] \right] = \mathbb{E} \left[ (1 - w_i') \langle v, x_i' \rangle (y_i' - \langle x_i', \Theta \rangle) \right]^{k/2} \tag{77}
\]

We again handle each term separately. Observe, the first term when decoupled is a statement about the uncorrupted samples. Therefore, using the SoS Hlder’s Inequality (Fact 3.18),

\[
\mathcal{A} \left[ \mathbb{E} \left[ (1 - w_i') x_i' (y_i' - \langle x_i', \Theta \rangle) \right] \right] = \mathbb{E} \left[ (1 - w_i') \langle v, x_i' \rangle (y_i' - \langle x_i', \Theta \rangle) \right]^{k/2} \tag{78}
\]

Using certifiable hypercontractivity of the \( x_i' \)s,

\[
\mathbb{E} \left[ \langle v, x_i' \rangle \right] \leq c_k^k \mathbb{E} \left[ \langle v, x_i' \rangle^2 \right]^{k/2} = c_k^k \left( \mathbb{E} \left[ x_i' (x_i')^\top \right] \right)^{k/2}
\]

where \( \tilde{\Sigma} = \mathbb{E} \left[ x_i' (x_i')^\top \right] \) and similarly using hypercontractivity of the noise,

\[
\mathbb{E} \left[ (y_i' - \langle x_i', \tilde{\Theta} \rangle) \right] \leq \eta_k \mathbb{E} \left[ (y_i' - \langle x_i', \tilde{\Theta} \rangle)^2 \right]^{k/2}
\]

Then, by the Substitution Rule, we can bound (78) as follows:
In order to bound the second term in (77), we use the SoS Hölder's Inequality,

\[
\mathcal{A} \rightarrow \left\{ \left\langle v, \mathbb{E} \left[ (1 - w_i') x_i^* (y_i' - \langle x_i^*, \Theta \rangle) \right] \right\rangle \leq (2e)^{k-1} c_k^k \eta_k^k \left\langle \left( y_i' - \langle x_i^*, \hat{\Theta} \rangle \right)^2 \right\rangle^{k/2} \right\}
\]

(79)

Combining the bounds obtained in (79) and (80), we can restate Equation (77) as follows

\[
\mathcal{A} \rightarrow \left\{ \left\langle v, \mathbb{E} \left[ (1 - w_i') x_i^* (y_i' - \langle x_i^*, \Theta \rangle) \right] \right\rangle \leq 2^k (2e)^{k-1} c_k^k \eta_k^k \left\langle \left( y_i' - \langle x_i^*, \hat{\Theta} \rangle \right)^2 \right\rangle^{k/2} \left\langle v, \hat{\Sigma} v \right\rangle^{k/2}
\]

\[
+ 2^k (2e)^{k-2} \left\langle \left( v^\top x_i^* (x_i^*)^\top (\Theta - \hat{\Theta}) \right)^{2} \right\rangle^{k/2}
\]

(81)

Combining (81) with (76), we obtain an upper bound for the last inequality in Equation (71). Therefore, using the Substitution Rule, we obtain

\[
\mathcal{A} \rightarrow \left\{ \left\langle v, \mathbb{E} \left[ x_i^* (y_i' - \langle x_i^*, \Theta \rangle) \right] \right\rangle \leq 2^k (2e)^{k-1} c_k^k \eta_k^k \sigma^{k/2} \left\langle v, \mathbb{E} \left[ x_i^* (x_i')^\top \right] v \right\rangle^{k/2}
\]

\[
+ 2^k (2e)^{k-2} \left\langle \left( v^\top x_i^* (x_i^*)^\top (\Theta - \hat{\Theta}) \right)^{2} \right\rangle^{k/2}
\]

\[
+ 2^k (2e)^{k-1} c_k^k \eta_k^k \left\langle \left( y_i' - \langle x_i^*, \hat{\Theta} \rangle \right)^2 \right\rangle^{k/2} \left\langle v, \hat{\Sigma} v \right\rangle^{k/2}
\]

(82)

The remaining proof is identical to Lemma 5.5.

\[\square\]

C Proof of Lemma 3.4

Lemma C.1 (Lowner Ordering for Hypercontractive Samples (restated)). Let \(\mathcal{D}\) be a \((c_k, k)\)-hypercontractive distribution with covariance \(\Sigma\) and let \(\mathcal{U}\) be the uniform distribution over \(n\) samples. Then, with probability \(1 - \delta\),

\[
\left\| \Sigma^{-1/2} \hat{\Sigma} \Sigma^{-1/2} - I \right\|_F \leq \frac{C_4 d^2}{\sqrt{n} \sqrt{\delta}},
\]

where \(\hat{\Sigma} = \frac{1}{n} \sum_{i \in [n]} x_i x_i^\top\).

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Proof. Let $\tilde{x}_i = \Sigma^{-1/2} x_i$ and observe that $\frac{1}{n} \sum_j \tilde{x}_i \tilde{x}_j^T = \Sigma^{-1/2} \Sigma \Sigma^{-1/2}$. Moreover, we know that $\mathbb{E}[\tilde{x}^T \tilde{x}] = I$. Let $z_{j,k}$ be the $(j,k)$ entry of $\Sigma^{-1/2} \Sigma \Sigma^{-1/2} - I$ given by,

$$z_{j,k} = \frac{1}{n} \sum_{i \in [n]} \tilde{x}_i(j) \tilde{x}_i(k) - \mathbb{E}[\tilde{x}(j) \tilde{x}(k)]$$

Using Chebyshev’s inequality, we get that with probability at least $1 - \delta$,

$$|z_{j,k}| \leq \frac{\mathbb{E}[\tilde{x}(j)^2 \tilde{x}(k)^2] \mathbb{E}[\tilde{x}(j)^4] + \mathbb{E}[\tilde{x}(k)^4]}{2\sqrt{n} \sqrt{\delta}},$$

where (i) follows from AM-GM inequality. To bound $\mathbb{E}[\tilde{x}(j)^4]$, we use hypercontractivity.

$$\mathbb{E}[\tilde{x}(j)^4] = \mathbb{E}[(v^T x)^4] \leq C_4 \mathbb{E}[(v^T x)^2]^2,$$

where $v = \Sigma^{-1/2} e_j$. Plugging this above, we get that $\mathbb{E}[\tilde{x}(j)^4] \leq C_4$. which in turn implies that with probability at least $1 - \delta$,

$$|z_{j,k}| \leq \frac{C_4}{\sqrt{n} \delta}.$$

Taking a union bound over $d^2$ entries of $\Sigma^{-1/2} \Sigma \Sigma^{-1/2} - I$, we get that with probability at least $1 - \delta$,

$$\left\| \Sigma^{-1/2} \Sigma \Sigma^{-1/2} - I \right\|_F \leq \frac{C_4 d^2}{\sqrt{n} \sqrt{\delta}}$$