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# List-decodable Linear Regression

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## Abstract

We give the first polynomial-time algorithm for robust regression in the list-decodable setting where an adversary can corrupt a greater than  $1/2$  fraction of examples.

For any  $\alpha < 1$ , our algorithm takes as input a sample  $\{(x_i, y_i)\}_{i \leq n}$  of  $n$  linear equations where  $\alpha n$  of the equations satisfy  $y_i = \langle x_i, \ell^* \rangle + \zeta$  for some small noise  $\zeta$  and  $(1 - \alpha)n$  of the equations are *arbitrarily* chosen. It outputs a list  $L$  of size  $O(1/\alpha)$  - a fixed constant - that contains an  $\ell$  that is close to  $\ell^*$ .

Our algorithm succeeds whenever the inliers are chosen from a *certifiably* anti-concentrated distribution  $D$ . In particular, this gives a  $(d/\alpha)^{O(1/\alpha^8)}$  time algorithm to find a  $O(1/\alpha)$  size list when the inlier distribution is standard Gaussian. For discrete product distributions that are anti-concentrated only in *regular* directions, we give an algorithm that achieves similar guarantee under the promise that  $\ell^*$  has all coordinates of the same magnitude. To complement our result, we prove that the anti-concentration assumption on the inliers is information-theoretically necessary.

To solve the problem we introduce a new framework for list-decodable learning that strengthens the “identifiability to algorithms” paradigm based on the sum-of-squares method.

## 1 Introduction

In this work, we design algorithms for the problem of linear regression that are robust to training sets with an overwhelming ( $\gg 1/2$ ) fraction of adversarially chosen outliers.

Outlier-robust learning algorithms have been extensively studied (under the name *robust statistics*) in mathematical statistics [54, 45, 31, 29]. However, the algorithms resulting from this line of work usually run in time exponential in the dimension of the data [7]. An influential line of recent work [35, 1, 18, 39, 9, 36, 37, 30, 16, 19, 34] has focused on designing *efficient* algorithms for outlier-robust learning.

Our work extends this line of research. Our algorithms work in the “list-decodable learning” framework. In this model, a majority of the training data (a  $1 - \alpha$  fraction) can be adversarially corrupted leaving only an  $\alpha \ll 1/2$  fraction of “inliers”. Since uniquely recovering the underlying parameters is information-theoretically *impossible* in such a setting, the goal is to output a list (with an absolute constant size) of parameters, one of which matches the ground truth. This model was introduced in [3] to give a discriminative framework for clustering. More recently, beginning with [9], various works [20, 36] have considered this as a model of “untrusted” data.

There has been phenomenal progress in developing techniques for outlier-robust learning with a *small* ( $\ll 1/2$ )-fraction of outliers (e.g. outlier “filters” [15, 16, 11, 17], separation oracles for inliers [15] or the *sum-of-squares* method [37, 30, 36, 34]). In contrast, progress on algorithms that tolerate the significantly harsher conditions in the list-decodable setting has been slower. The only

37 prior works [9, 20, 36] in this direction designed list-decodable algorithms for mean estimation via  
38 problem-specific methods.

39 In this paper, we develop a principled technique to give the first efficient list-decodable learning  
40 algorithm for the fundamental problem of *linear regression*. Our algorithm takes a corrupted set  
41 of linear equations with an  $\alpha \ll 1/2$  fraction of inliers and outputs a  $O(1/\alpha)$ -size list of linear  
42 functions, one of which is guaranteed to be close to the ground truth (i.e., the linear function that  
43 correctly labels the inliers). A key conceptual insight in this result is that list-decodable regression  
44 information-theoretically requires the inlier-distribution to be “anti-concentrated”. Our algorithm  
45 succeeds whenever the distribution satisfies a stronger “certifiable anti-concentration” condition that  
46 is algorithmically “usable”. This class includes the standard gaussian distribution and more generally,  
47 any spherically symmetric distribution with strictly sub-exponential tails.

48 Prior to our work<sup>1</sup>, the state-of-the-art outlier-robust algorithms for linear regression [34, 21, 14,  
49 49] could handle only a small ( $< 0.1$ )-fraction of outliers even under strong assumptions on the  
50 underlying distributions.

51 List-decodable regression generalizes the well-studied [12, 32, 26, 57, 2, 10, 58, 51, 42] and *easier*  
52 problem of *mixed linear regression*: given  $k$  “clusters” of examples that are labeled by one out of  $k$   
53 distinct unknown linear functions, find the unknown set of linear functions. All known techniques  
54 for the problem rely on faithfully estimating certain *moment tensors* from samples and thus, cannot  
55 tolerate the overwhelming fraction of outliers in the list-decodable setting. On the other hand, since  
56 we can take any cluster as inliers and treat rest as outliers, our algorithm immediately yields new  
57 efficient algorithms for mixed linear regression. Unlike all prior works, our algorithms work without  
58 any pairwise separation or bounded condition-number assumptions on the  $k$  linear functions.

59 **List-Decodable Learning via the Sum-of-Squares Method** Our algorithm relies on a strengthen-  
60 ing of the robust-estimation framework based on the sum-of-squares (SoS) method. This paradigm  
61 has been recently used for clustering mixture models [30, 36] and obtaining algorithms for moment  
62 estimation [37] and linear regression [34] that are resilient to a small ( $\ll 1/2$ ) fraction of outliers  
63 under the mildest known assumptions on the underlying distributions. At the heart of this technique is  
64 a reduction of outlier-robust algorithm design to just finding “simple” proofs of unique “identifiability”  
65 of the unknown parameter of the original distribution from a corrupted sample. However, this princi-  
66 pled method works only in the setting with a small ( $\ll 1/2$ ) fraction of outliers. As a consequence,  
67 the work of [36] for mean estimation in the list-decodable setting relied on “supplementing” the SoS  
68 method with a somewhat problem-dependent technique.

69 As an important conceptual contribution, our work yields a framework for list-decodable learning  
70 that recovers some of the simplicity of the general blueprint. Central to our framework is a general  
71 method of *rounding by votes* for “pseudo-distributions” in the setting with  $\gg 1/2$  fraction outliers.  
72 Our rounding builds on the work of [38] who developed such a method to give a simpler proof of the  
73 list-decodable mean estimation result of [36]. In Section 2, we explain our ideas in detail.

74 The results in all the works above hold for any underlying distribution that has upper-bounded low-  
75 degree moments and such bounds are “captured” within the SoS system. Such conditions are called as  
76 “certified bounded moment” inequalities. An important contribution of this work is to formalize *anti-*  
77 *concentration* inequalities within the SoS system and prove “certified anti-concentration” for natural  
78 distribution families. Unlike bounded moment inequalities, there is no canonical encoding within  
79 SoS for such statements. We choose an encoding that allow proving certified anti-concentration for a  
80 distribution by showing the existence of a certain approximating polynomial. This allows showing  
81 certified anti-concentration of natural distributions via a completely modular approach that relies on a  
82 beautiful line of works that construct “weighted” polynomial approximators [43].

83 We believe that our framework for list-decodable estimation and our formulation of certified anti-  
84 concentration condition will likely have further applications in outlier-robust learning.

## 85 1.1 Our Results

86 We first define our model for generating samples for list-decodable regression.

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<sup>1</sup>There’s a long line of work on robust regression algorithms (see for e.g. [8, 33]) that can tolerate corruptions only in the *labels*. We are interested in algorithms robust against corruptions in both examples and labels.

87 **Model 1.1** (Robust Linear Regression). For  $0 < \alpha < 1$  and  $\ell^* \in \mathbb{R}^d$  with  $\|\ell^*\|_2 \leq 1$ , let  $\text{Lin}_D(\alpha, \ell^*)$   
 88 denote the following probabilistic process to generate  $n$  noisy linear equations  $\mathcal{S} = \{\langle x_i, a \rangle = y_i \mid$   
 89  $1 \leq i \leq n\}$  in variable  $a \in \mathbb{R}^d$  with  $\alpha n$  inliers  $\mathcal{I}$  and  $(1 - \alpha)n$  outliers  $\mathcal{O}$ :

- 90 1. Construct  $\mathcal{I}$  by choosing  $\alpha n$  i.i.d. samples  $x_i \sim D$  and set  $y_i = \langle x_i, \ell^* \rangle + \zeta$  for additive  
 91 noise  $\zeta$ ,
- 92 2. Construct  $\mathcal{O}$  by choosing the remaining  $(1 - \alpha)n$  equations arbitrarily and potentially  
 93 adversarially w.r.t the inliers  $\mathcal{I}$ .

94 Note that  $\alpha$  measures the “signal” (fraction of inliers) and can be  $\ll 1/2$ . The bound on the norm of  
 95  $\ell^*$  is without any loss of generality. For the sake of exposition, we will restrict to  $\zeta = 0$  for most of  
 96 this paper and discuss (see Remarks 1.6 and 4.4) how our algorithms can tolerate additive noise.

97 An  $\eta$ -approximate algorithm for list-decodable regression takes input a sample from  $\text{Lin}_D(\alpha, \ell^*)$  and  
 98 outputs a *constant* (depending only on  $\alpha$ ) size list  $L$  of linear functions such that there is some  $\ell \in L$   
 99 that is  $\eta$ -close to  $\ell^*$ .

100 One of our key conceptual contributions is to identify the strong relationship between *anti-*  
 101 *concentration inequalities* and list-decodable regression. Anti-concentration inequalities are well-  
 102 studied [22, 53, 50] in probability theory and combinatorics. The simplest of these inequalities upper  
 103 bound the probability that a high-dimensional random variable has zero projections in any direction.

104 **Definition 1.2** (Anti-Concentration). A  $\mathbb{R}^d$ -valued zero-mean random variable  $Y$  has a  $\delta$ -*anti-*  
 105 *concentrated* distribution if  $\Pr[\langle Y, v \rangle = 0] < \delta$ .

106 In Proposition 2.4, we provide a simple but conceptually illuminating proof that anti-concentration is  
 107 *sufficient* for list-decodable regression. In Theorem 6.1, we prove a sharp converse and show that  
 108 anti-concentration is information-theoretically *necessary* for even noiseless list-decodable regression.  
 109 This lower bound surprisingly holds for a natural distribution: uniform distribution on  $\{0, 1\}^d$  and  
 110 more generally, uniform distribution on  $[q]^d$  for  $q = \{0, 1, 2, \dots, q\}$ . And in fact, our lower bound  
 111 shows the impossibility of even the “easier” problem of mixed linear regression on this distribution.

112 **Theorem 1.3** (See Proposition 2.4 and Theorem 6.1). *There is a (inefficient) list-decodable regression*  
 113 *algorithm for  $\text{Lin}_D(\alpha, \ell^*)$  with list size  $O(\frac{1}{\alpha})$  whenever  $D$  is  $\alpha$ -anti-concentrated. Further, there*  
 114 *exists a distribution  $D$  on  $\mathbb{R}^d$  that is  $(\alpha + \epsilon)$ -anti-concentrated for every  $\epsilon > 0$  but there is no*  
 115 *algorithm for  $\frac{\alpha}{2}$ -approximate list-decodable regression for  $\text{Lin}_D(\alpha, \ell^*)$  that returns a list of size  $< d$ .*  
 116

117 To handle additive noise of variance  $\zeta^2$ , we need a control of  $\Pr[|\langle x, v \rangle| \leq \zeta]$ . For our efficient  
 118 algorithms, in addition, we need a *certified* version of the anti-concentration condition. Intuitively,  
 119 certified anti-concentration asks for a *certificate* of the anti-concentration property of a random  
 120 variable  $Y$  in the “sum-of-squares” proof system (see Section 3 for precise definitions). SoS is a  
 121 proof system that reasons about polynomial inequalities. Since the “core indicator”  $\mathbf{1}(|\langle x, v \rangle| \leq \delta)$   
 122 is not a polynomial, we phrase the condition in terms of an approximating polynomial  $p$ . For this  
 123 section, we will use “low-degree sum-of-squares proof” informally and encourage the reader to think  
 124 of certified anti-concentration as a stronger version of anti-concentration that the SoS method can  
 125 reason about.

126 **Definition 1.4** (Certifiable Anti-Concentration). A random variable  $Y$  has a  $k$ -*certifiably*  $(C, \delta)$ -*anti-*  
 127 *concentrated* distribution if there is a univariate polynomial  $p$  satisfying  $p(0) = 1$  such that there is a  
 128 degree  $k$  sum-of-squares proof of the following two inequalities:

- 129 1.  $\forall v, \langle Y, v \rangle^2 \leq \delta^2 \mathbb{E} \langle Y, v \rangle^2$  implies  $(p(\langle Y, v \rangle) - 1)^2 \leq \delta^2$ .
- 130 2.  $\forall v, \|v\|_2^2 \leq 1$  implies  $\mathbb{E} p^2(\langle Y, v \rangle) \leq C\delta$ .

131 We are now ready to state our main result.

132 **Theorem 1.5** (List-Decodable Regression). *For every  $\alpha, \eta > 0$  and a  $k$ -certifiably  $(C, \alpha^2 \eta^2 / 10C)$ -*  
 133 *anti-concentrated distribution  $D$  on  $\mathbb{R}^d$ , there exists an algorithm that takes input a sample generated*  
 134 *according to  $\text{Lin}_D(\alpha, \ell^*)$  and outputs a list  $L$  of size  $O(1/\alpha)$  such that there is an  $\ell \in L$  satisfying*

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Please note that sections 3-6 are in the supplementary material.

135  $\|\ell - \ell^*\|_2 < \eta$  with probability at least 0.99 over the draw of the sample. The algorithm needs a  
 136 sample of size  $n = (kd)^{O(k)}$  and runs in time  $n^{O(k)} = (kd)^{O(k^2)}$ .

137 **Remark 1.6** (Tolerating Additive Noise). For additive noise (not necessarily independent across  
 138 samples) of variance  $\zeta^2$  in the inlier labels, our algorithm, in the same running time and sample  
 139 complexity, outputs a list of size  $O(1/\alpha)$  that contains an  $\ell$  satisfying  $\|\ell - \ell^*\|_2 \leq \frac{\zeta}{\alpha} + \eta$ . Since we  
 140 normalize  $\ell^*$  to have unit norm, this guarantee is meaningful only when  $\zeta \ll \alpha$ .

141 **Remark 1.7** (Exponential Dependence on  $1/\alpha$ ). List-decodable regression algorithms immediately  
 142 yield algorithms for mixed linear regression (MLR) without any assumptions on the components.  
 143 The state-of-the-art algorithms for MLR with gaussian components [42, 51] has an exponential  
 144 dependence on  $k = 1/\alpha$  in the running time in the absence of strong pairwise separation or small  
 145 condition number of the components. Liang and Liu [42] (see Page 10 of their paper) use the  
 146 relationship to learning mixtures of  $k$  gaussians (with an  $\exp(k)$  lower bound [46]) to note that  
 147 there may not exist any algorithms with polynomial dependence on  $1/\alpha$  for MLR and thus, also for  
 148 list-decodable regression.

149 **Certifiably anti-concentrated distributions** In Section 5, we show certifiable anti-concentration  
 150 of some well-studied families of distributions. This includes the standard gaussian distribution and  
 151 more generally any anti-concentrated spherically symmetric distribution with strictly sub-exponential  
 152 tails. We also show that simple operations such as scaling, applying well-conditioned linear transfor-  
 153 mations and sampling preserve certifiable anti-concentration. This yields:

154 **Corollary 1.8** (List-Decodable Regression for Gaussian Inliers). *For every  $\alpha, \eta > 0$  there's*  
 155 *an algorithm for list-decodable regression for the model  $\text{Lin}_D(\alpha, \ell^*)$  with  $D = \mathcal{N}(0, \Sigma)$  with*  
 156  $\lambda_{\max}(\Sigma)/\lambda_{\min}(\Sigma) = O(1)$  *that needs  $n = (d/\alpha\eta)^{O(\frac{1}{\alpha^4\eta^4})}$  samples and runs in time  $n^{O(\frac{1}{\alpha^4\eta^4})} =$*   
 157  $(d/\alpha\eta)^{O(\frac{1}{\alpha^8\eta^8})}$ .

158 We note that certifiably anti-concentrated distributions are more restrictive compared to the families of  
 159 distributions for which the most general robust estimation algorithms work [37, 36, 34]. To a certain  
 160 extent, this is inherent. The families of distributions considered in these prior works do not satisfy  
 161 anti-concentration in general. And as we discuss in more detail in Section 2, anti-concentration is  
 162 information-theoretically *necessary* (see Theorem 1.3) for list-decodable regression. This surprisingly  
 163 rules out families of distributions that might appear natural and “easy”, for example, the uniform  
 164 distribution on  $\{0, 1\}^n$ .

165 We rescue this to an extent for the special case when  $\ell^*$  in the model  $\text{Lin}(\alpha, \ell^*)$  is a “Boolean  
 166 vector”, i.e., has all coordinates of equal magnitude. Intuitively, this helps because while the the  
 167 uniform distribution on  $\{0, 1\}^n$  (and more generally, any discrete product distribution) is badly  
 168 anti-concentrated in sparse directions, they are well anti-concentrated [22] in the directions that are  
 169 far from any sparse vectors.

170 As before, for obtaining efficient algorithms, we need to work with a *certified* version (see Defini-  
 171 tion 4.5) of such a restricted anti-concentration condition. As a specific Corollary (see Theorem 4.6  
 172 for a more general statement), this allows us to show:

173 **Theorem 1.9** (List-Decodable Regression for Hypercube Inliers). *For every  $\alpha, \eta > 0$  there's an*  
 174  $\eta$ -*approximate algorithm for list-decodable regression for the model  $\text{Lin}_D(\alpha, \ell^*)$  with  $D$  is uniform*  
 175 *on  $\{0, 1\}^d$  that needs  $n = (d/\alpha\eta)^{O(\frac{1}{\alpha^4\eta^4})}$  samples and runs in time  $n^{O(\frac{1}{\alpha^4\eta^4})} = (d/\alpha\eta)^{O(\frac{1}{\alpha^8\eta^8})}$ .*

176 In Section 4.1, we obtain similar results for general product distributions. It is an important open  
 177 problem to prove certified anti-concentration for a broader family of distributions.

## 178 2 Overview of our Technique

179 In this section, we give a bird’s eye view of our approach and illustrate the important ideas in our  
 180 algorithm for list-decodable regression. Thus, given a sample  $\mathcal{S} = \{(x_i, y_i)\}_{i=1}^n$  from  $\text{Lin}_D(\alpha, \ell^*)$ ,  
 181 we must construct a constant-size list  $L$  of linear functions containing an  $\ell$  close to  $\ell^*$ .

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Please note that sections 3-6 are in the supplementary material.

Our algorithm is based on the sum-of-squares method. We build on the “identifiability to algorithms” paradigm developed in several prior works [5, 4, 44, 37, 30, 36, 34] with some important conceptual differences.

**An inefficient algorithm** Let’s start by designing an inefficient algorithm for the problem. This may seem simple at the outset. But as we’ll see, solving this relaxed problem will rely on some important conceptual ideas that will serve as a starting point for our efficient algorithm.

Without computational constraints, it is natural to just return the list  $L$  of all linear functions  $\ell$  that correctly labels all examples in some  $S \subseteq \mathcal{S}$  of size  $\alpha n$ . We call such an  $S$ , a large, *soluble* set. True inliers  $\mathcal{I}$  satisfy our search criteria so  $\ell^* \in L$ . However, it’s not hard to show (Proposition B.1) that one can choose outliers so that the list so generated has size  $\exp(d)$  (far from a fixed constant!).

A potential fix is to search instead for a *coarse soluble partition* of  $\mathcal{S}$ , if it exists, into disjoint  $S_1, S_2, \dots, S_k$  and linear functions  $\ell_1, \ell_2, \dots, \ell_k$  so that every  $|S_i| \geq \alpha n$  and  $\ell_i$  correctly computes the labels in  $S_i$ . In this setting, our list is small ( $k \leq 1/\alpha$ ). But it is easy to construct samples  $\mathcal{S}$  for which this fails because there are coarse soluble partitions of  $\mathcal{S}$  where every  $\ell_i$  is far from  $\ell^*$ .

**Anti-Concentration** It turns out that any (even inefficient) algorithm for list-decodable regression provably (see Theorem 6.1) *requires* that the distribution of inliers<sup>2</sup> be sufficiently *anti-concentrated*:

**Definition 2.1** (Anti-Concentration). A  $\mathbb{R}^d$ -valued random variable  $Y$  with mean 0 is  $\delta$ -anti-concentrated<sup>3</sup> if for all non-zero  $v$ ,  $\Pr[\langle Y, v \rangle = 0] < \delta$ . A set  $T \subseteq \mathbb{R}^d$  is  $\delta$ -anti-concentrated if the uniform distribution on  $T$  is  $\delta$ -anti-concentrated.

As we discuss next, anti-concentration is also *sufficient* for list-decodable regression. Intuitively, this is because anti-concentration of the inliers prevents the existence of a soluble set that intersects significantly with  $\mathcal{I}$  and yet can be labeled correctly by  $\ell \neq \ell^*$ . This is simple to prove in the special case when  $\mathcal{S}$  admits a coarse soluble partition.

**Proposition 2.2.** *Suppose  $\mathcal{I}$  is  $\alpha$ -anti-concentrated. Suppose there exists a partition  $S_1, S_2, \dots, S_k \subseteq \mathcal{S}$  such that each  $|S_i| \geq \alpha n$  and there exist  $\ell_1, \ell_2, \dots, \ell_k$  such that  $y_j = \langle \ell_i, x_j \rangle$  for every  $j \in S_i$ . Then, there is an  $i$  such that  $\ell_i = \ell^*$ .*

*Proof.* Since  $k \leq 1/\alpha$ , there is a  $j$  such that  $|\mathcal{I} \cap S_j| \geq \alpha |\mathcal{I}|$ . Then,  $\langle x_i, \ell_j \rangle = \langle x_i, \ell^* \rangle$  for every  $i \in \mathcal{I} \cap S_j$ . Thus,  $\Pr_{i \sim \mathcal{I}}[\langle x_i, \ell_j - \ell^* \rangle = 0] \geq \alpha$ . This contradicts anti-concentration of  $\mathcal{I}$  unless  $\ell_j - \ell^* = 0$ .  $\square$

The above proposition allows us to use *any* soluble partition as a *certificate* of correctness for the associated list  $L$ . Two aspects of this certificate were crucial in the above argument: 1) *largeness*: each  $S_i$  is of size  $\alpha n$  - so the generated list is small, and, 2) *uniformity*: every sample is used in exactly one of the sets so  $\mathcal{I}$  must intersect one of the  $S_i$ s in at least  $\alpha$ -fraction of the points.

**Identifiability via anti-concentration** For arbitrary  $\mathcal{S}$ , a coarse soluble partition might not exist. So we will generalize coarse soluble partitions to obtain certificates that exist for every sample  $\mathcal{S}$  and guarantee largeness and a relaxation of uniformity (formalized below). For this purpose, it is convenient to view such certificates as distributions  $\mu$  on  $\geq \alpha n$  size soluble subsets of  $\mathcal{S}$  so any collection  $\mathcal{C} \subseteq 2^{\mathcal{S}}$  of  $\alpha n$  size sets corresponds to the uniform distribution  $\mu$  on  $\mathcal{C}$ .

To precisely define uniformity, let  $W_i(\mu) = \mathbb{E}_{S \sim \mu}[\mathbf{1}(i \in S)]$  be the “frequency of  $i$ ”, that is, probability that the  $i$ th sample is chosen to be in a set drawn according to  $\mu$ . Then, the uniform distribution  $\mu$  on any coarse soluble  $k$ -partition satisfies  $W_i = \frac{1}{k}$  for every  $i$ . That is, all samples  $i \in \mathcal{S}$  are *uniformly* used in such a  $\mu$ . To generalize this idea, we define  $\sum_i W_i(\mu)^2$  as the *distance to uniformity* of  $\mu$ . Up to a shift, this is simply the variance in the frequencies of the points in  $\mathcal{S}$  used in draws from  $\mu$ . Our generalization of a coarse soluble partition of  $\mathcal{S}$  is any  $\mu$  that minimizes  $\sum_i W_i(\mu)^2$ , the distance to uniformity, and is thus *maximally uniform* among all distributions supported on large soluble sets. Such a  $\mu$  can be found by convex programming.

**Please note that sections 3-6 are in the supplementary material.**

<sup>2</sup>As in the standard robust estimation setting, the outliers are arbitrary and potentially adversarially chosen.

<sup>3</sup>Definition 1.4 differs slightly to handle list-decodable regression with additive noise in the inliers.



228 The following claim generalizes Proposition 2.2 to derive the same conclusion starting from any  
 229 maximally uniform distribution supported on large soluble sets.

230 **Proposition 2.3.** *For a maximally uniform  $\mu$  on  $\alpha n$  size soluble subsets of  $\mathcal{S}$ ,  
 231  $\sum_{i \in \mathcal{I}} \mathbb{E}_{S \sim \mu}[\mathbf{1}(i \in S)] \geq \alpha |\mathcal{I}|$ .*

232 The proof proceeds by contradiction (see Lemma 4.3). We show that if  $\sum_{i \in \mathcal{I}} W_i(\mu) \leq \alpha |\mathcal{I}|$ , then we  
 233 can strictly reduce the distance to uniformity by taking a mixture of  $\mu$  with the distribution that places  
 234 all its probability mass on  $\mathcal{I}$ . This allow us to obtain an (inefficient) algorithm for list-decodable  
 235 regression establishing identifiability.

236 **Proposition 2.4** (Identifiability for List-Decodable Regression). *Let  $S$  be sample from  $\text{Lin}(\alpha, \ell^*)$   
 237 such that  $\mathcal{I}$  is  $\delta$ -anti-concentrated for  $\delta < \alpha$ . Then, there's an (inefficient) algorithm that finds a list  
 238  $L$  of size  $\frac{20}{\alpha - \delta}$  such that  $\ell^* \in L$  with probability at least 0.99.*

239 *Proof.* Let  $\mu$  be any maximally uniform distribution over  $\alpha n$  size soluble subsets of  $\mathcal{S}$ . For  $k = \frac{20}{\alpha - \delta}$ ,  
 240 let  $S_1, S_2, \dots, S_k$  be independent samples from  $\mu$ . Output the list  $L$  of  $k$  linear functions that  
 241 correctly compute the labels in each  $S_i$ .

242 To see why  $\ell^* \in L$ , observe that  $\mathbb{E}|S_j \cap \mathcal{I}| = \sum_{i \in \mathcal{I}} \mathbb{E}\mathbf{1}(i \in S_j) \geq \alpha |\mathcal{I}|$ . By averaging,  $\Pr[|S_j \cap \mathcal{I}| \geq$   
 243  $\frac{\alpha + \delta}{2} |\mathcal{I}|] \geq \frac{\alpha - \delta}{2}$ . Thus, there's a  $j \leq k$  so that  $|S_j \cap \mathcal{I}| \geq \frac{\alpha + \delta}{2} |\mathcal{I}|$  with probability at least  
 244  $1 - (1 - \frac{\alpha - \delta}{2})^{\frac{20}{\alpha - \delta}} \geq 0.99$ . We can now repeat the argument in the proof of Proposition 2.2 to  
 245 conclude that any linear function that correctly labels  $S_j$  must equal  $\ell^*$ .  $\square$

246 **An efficient algorithm** Our identifiability proof suggests the following simple algorithm: 1) find  
 247 any maximally uniform distribution  $\mu$  on soluble subsets of size  $\alpha n$  of  $\mathcal{S}$ , 2) take  $O(1/\alpha)$  samples  
 248  $S_i$  from  $\mu$  and 3) return the list of linear functions that correctly label the equations in  $S_i$ s. This is  
 249 inefficient because searching over distributions is NP-hard in general.

250 To make this into an efficient algorithm, we start by observing that soluble subsets  $S \subseteq \mathcal{S}$  of size  $\alpha n$   
 251 can be described by the following set of quadratic equations where  $w$  stands for the indicator of  $S$   
 252 and  $\ell$ , the linear function that correctly labels the examples in  $S$ .

$$\mathcal{A}_{w, \ell}: \left\{ \begin{array}{l} \sum_{i=1}^n w_i = \alpha n \\ \forall i \in [n]. \quad w_i^2 = w_i \\ \forall i \in [n]. \quad w_i \cdot (y_i - \langle x_i, \ell \rangle) = 0 \\ \|\ell\|^2 \leq 1 \end{array} \right\} \quad (2.1)$$

253 Our efficient algorithm searches for a maximally uniform *pseudo-distribution* on  $w$  satisfying (2.1).  
 254 Degree  $k$  pseudo-distributions (see Section 3 for precise definitions) are generalization of distributions  
 255 that nevertheless “behave” just as distributions whenever we take (pseudo)-expectations (denoted  
 256 by  $\tilde{\mathbb{E}}$ ) of a class of degree  $k$  polynomials. And unlike distributions, degree  $k$  pseudo-distributions  
 257 satisfying<sup>4</sup> polynomial constraints (such as (2.1)) can be computed in time  $n^{O(k)}$ .

258 For the sake of intuition, it might be helpful to (falsely) think of pseudo-distributions  $\tilde{\mu}$  as simply  
 259 distributions where we only get access to moments of degree  $\leq k$ . Thus, we are allowed to compute  
 260 expectations of all degree  $\leq k$  polynomials with respect to  $\tilde{\mu}$ . Since  $W_i(\tilde{\mu}) = \tilde{\mathbb{E}}_{\tilde{\mu}} w_i$  are just  
 261 first moments of  $\tilde{\mu}$ , our notion of maximally uniform distributions extends naturally to pseudo-  
 262 distributions. This allows us to prove an analog of Proposition 2.3 for pseudo-distributions and gives  
 263 us an efficient replacement for Step 1.

264 **Proposition 2.5.** *For any maximally uniform  $\tilde{\mu}$  of degree  $\geq 2$ ,  $\sum_{i \in \mathcal{I}} \tilde{\mathbb{E}}_{\tilde{\mu}}[w_i] \geq \alpha |\mathcal{I}| =$   
 265  $\alpha \sum_{i \in [n]} \tilde{\mathbb{E}}_{\tilde{\mu}}[w_i]$ .*

266 For Step 2, however, we hit a wall: it's not possible to obtain independent samples from  $\tilde{\mu}$  given only  
 267 low-degree moments.

**Please note that sections 3-6 are in the supplementary material.**

<sup>4</sup>See Fact 3.3 for a precise statement.

**Rounding by Votes** To circumvent this hurdle, our algorithm departs from rounding strategies for pseudo-distributions used in prior works and instead “rounds” *each* sample to a candidate linear function. While a priori, this method produces  $n$  different candidates instead of one, we will be able to extract a list of  $O(\frac{1}{\alpha})$  size that contains the true vector from them. This step will crucially rely on anti-concentration properties of  $\mathcal{I}$ .

Consider the vector  $v_i = \frac{\tilde{\mathbb{E}}_{\tilde{\mu}}[w_i \ell]}{\tilde{\mathbb{E}}_{\tilde{\mu}}[w_i]}$  whenever  $\tilde{\mathbb{E}}_{\tilde{\mu}}[w_i] \neq 0$  (set  $v_i$  to zero, otherwise). This is simply the (scaled) average, according to  $\tilde{\mu}$ , of all the linear functions  $\ell$  that are used to label the sets  $S$  of size  $\alpha n$  in the support of  $\tilde{\mu}$  whenever  $i \in S$ . Further,  $v_i$  depends only on the first two moments of  $\tilde{\mu}$ .

We think of  $v_i$ s as “votes” cast by the  $i$ th sample for the unknown linear function. Let us focus our attention on the votes  $v_i$  of  $i \in \mathcal{I}$  - the inliers. We will show that according to the distribution proportional to  $\tilde{\mathbb{E}}[w]$ , the average  $\ell_2$  distance of  $v_i$  from  $\ell^*$  is at max  $\eta$ :

$$\frac{1}{\sum_{i \in \mathcal{I}} \tilde{\mathbb{E}}[w_i]} \sum_{i \in \mathcal{I}} \tilde{\mathbb{E}}[w_i] \|v_i - \ell^*\|_2 < \eta. \quad (\star)$$

Before diving into  $(\star)$ , let’s see how it gives us our efficient list-decodable regression algorithm:

1. Find a pseudo-distribution  $\tilde{\mu}$  satisfying (2.1) that minimizes distance to uniformity  $\sum_i \tilde{\mathbb{E}}_{\tilde{\mu}}[w_i]^2$ .
2. For  $O(\frac{1}{\alpha})$  times, independently choose a random index  $i \in [n]$  with probability proportional to  $\tilde{\mathbb{E}}_{\tilde{\mu}}[w_i]$  and return the list of corresponding  $v_i$ s.

Step 1 above is a convex program - it minimizes a norm subject on the convex set of pseudo-distributions - and can be solved in polynomial time. Let’s analyze step 2 to see why the algorithm works. Using  $(\star)$  and Markov’s inequality, conditioned on  $i \in \mathcal{I}$ ,  $\|v_i - \ell^*\|_2 \leq 2\eta$  with probability  $\geq 1/2$ . By Proposition 2.5,  $\frac{\sum_{i \in \mathcal{I}} \tilde{\mathbb{E}}[w_i]}{\sum_{i \in [n]} \tilde{\mathbb{E}}[w_i]} \geq \alpha$  so  $i \in \mathcal{I}$  with probability at least  $\alpha$ . Thus in each iteration of step 2, with probability at least  $\alpha/2$ , we choose an  $i$  such that  $v_i$  is  $2\eta$ -close to  $\ell^*$ . Repeating  $O(1/\alpha)$  times gives us the 0.99 chance of success.

**$(\star)$  via anti-concentration** As in the information-theoretic argument,  $(\star)$  relies on the anti-concentration of  $\mathcal{I}$ . Let’s do a quick proof for the case when  $\tilde{\mu}$  is an actual distribution  $\mu$ .

*Proof of  $(\star)$  for actual distributions  $\mu$ .* Observe that  $\mu$  is a distribution over  $(w, \ell)$  satisfying (2.1). Recall that  $w$  indicates a subset  $S \subseteq \mathcal{S}$  of size  $\alpha n$  and  $w_i = 1$  iff  $i \in S$ . And  $\ell \in \mathbb{R}^d$  satisfies all the equations in  $S$ .

By Cauchy-Schwarz,  $\sum_i \|\mathbb{E}_{\mu}[w_i \ell] - \mathbb{E}_{\mu}[w_i] \ell^*\| \leq \mathbb{E}_{\mu}[\sum_{i \in \mathcal{I}} w_i \|\ell - \ell^*\|]$ . Next, as in Proposition 2.2, since  $\mathcal{I}$  is  $\eta$ -anti-concentrated, and for all  $S$  such that  $|\mathcal{I} \cap S| \geq \eta |\mathcal{I}|$ ,  $\ell - \ell^* = 0$ . Thus, any such  $S$  in the support of  $\mu$  contributes 0 to the expectation above. We will now show that the contribution from the remaining terms is upper bounded by  $\eta$ . Observe that since  $\|\ell - \ell^*\| \leq 2$ ,  $\mathbb{E}_{\mu}[\sum_{i \in \mathcal{I}} w_i \|\ell - \ell^*\|] = \mathbb{E}_{\mu}[\mathbf{1}(|S \cap \mathcal{I}| < \eta |\mathcal{I}|) w_i \|\ell - \ell^*\|] = \mathbb{E}_{\mu}[\sum_{i \in S \cap \mathcal{I}} \|\ell - \ell^*\|] \leq 2\eta |\mathcal{I}|$ .  $\square$

**SoSizing Anti-Concentration** The key to proving  $(\star)$  for pseudo-distributions is a *sum-of-squares* (SoS) proof of anti-concentration inequality:  $\Pr_{x \sim \mathcal{I}}[\langle x, v \rangle = 0] \leq \eta$  in variable  $v$ . SoS is a restricted system for proving polynomial inequalities subject to polynomial inequality constraints. Thus, to even ask for a SoS proof we must phrase anti-concentration as a polynomial inequality.

To do this, let  $p(z)$  be a low-degree polynomial approximator for the function  $\mathbf{1}(z = 0)$ .

Then, we can hope to “replace” the use of the inequality  $\Pr_{x \sim \mathcal{I}}[\langle x, v \rangle = 0] \leq \eta \equiv \mathbb{E}_{x \sim \mathcal{I}}[\mathbf{1}(\langle x, v \rangle = 0)] \leq \eta$  in the argument above by  $\mathbb{E}_{x \sim \mathcal{I}}[p(\langle x, v \rangle)] \leq \eta$ . Since polynomials grow unboundedly for large enough inputs, it is *necessary* for the uniform distribution on  $\mathcal{I}$  to have sufficiently light-tails to ensure that  $\mathbb{E}_{x \sim \mathcal{I}} p(\langle x, v \rangle)$  is small. In Lemma A.1, we show that anti-concentration and strictly sub-exponential tails are *sufficient* to construct such a polynomial.

Please note that sections 3-6 are in the supplementary material.

310 We can finally ask for a SoS proof for  $\mathbb{E}_{x \sim \mathcal{I}p}(\langle x, v \rangle) \leq \eta$  in variable  $v$ . We prove such *certified*  
 311 anti-concentration inequalities for broad families of inlier distributions in Section 5.

### 312 3 Preliminaries

313 In this section, we define pseudo-distributions and sum-of-squares proofs. See the lecture notes [6]  
 314 for more details and the appendix in [44] for proofs of the propositions appearing here.

315 Let  $x = (x_1, x_2, \dots, x_n)$  be a tuple of  $n$  indeterminates and let  $\mathbb{R}[x]$  be the set of polynomials  
 316 with real coefficients and indeterminates  $x_1, \dots, x_n$ . We say that a polynomial  $p \in \mathbb{R}[x]$  is a  
 317 *sum-of-squares (sos)* if there are polynomials  $q_1, \dots, q_r$  such that  $p = q_1^2 + \dots + q_r^2$ .

#### 318 3.1 Pseudo-distributions

319 Pseudo-distributions are generalizations of probability distributions. We can represent a discrete (i.e.,  
 320 finitely supported) probability distribution over  $\mathbb{R}^n$  by its probability mass function  $D: \mathbb{R}^n \rightarrow \mathbb{R}$   
 321 such that  $D \geq 0$  and  $\sum_{x \in \text{supp}(D)} D(x) = 1$ . Similarly, we can describe a pseudo-distribution by its  
 322 mass function. Here, we relax the constraint  $D \geq 0$  and only require that  $D$  passes certain low-degree  
 323 non-negativity tests.

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

$$\tilde{\mathbb{E}}_{D(x)} f(x) = \sum_x D(x) f(x) . \quad (3.1)$$

330 The degree- $\ell$  moment tensor of a pseudo-distribution  $D$  is the tensor  $\mathbb{E}_{D(x)}(1, x_1, x_2, \dots, x_n)^{\otimes \ell}$ . In  
 331 particular, the moment tensor has an entry corresponding to the pseudo-expectation of all monomials  
 332 of degree at most  $\ell$  in  $x$ . The set of all degree- $\ell$  moment tensors of probability distribution is a  
 333 convex set. Similarly, the set of all degree- $\ell$  moment tensors of degree  $d$  pseudo-distributions is also  
 334 convex. Key to the algorithmic utility of pseudo-distributions is the fact that while there can be no  
 335 efficient separation oracle for the convex set of all degree- $\ell$  moment tensors of an actual probability  
 336 distribution, there's a separation oracle running in time  $n^{O(\ell)}$  for the convex set of the degree- $\ell$   
 337 moment tensors of all level- $\ell$  pseudodistributions.

338 **Fact 3.1** ([52, 48, 47, 40]). *For any  $n, \ell \in \mathbb{N}$ , the following set has a  $n^{O(\ell)}$ -time weak separation*  
 339 *oracle (in the sense of [28]):*

$$\left\{ \tilde{\mathbb{E}}_{D(x)}(1, x_1, x_2, \dots, x_n)^{\otimes d} \mid \text{degree-}d \text{ pseudo-distribution } D \text{ over } \mathbb{R}^n \right\} . \quad (3.2)$$

340 This fact, together with the equivalence of weak separation and optimization [28] allows us to  
 341 efficiently optimize over pseudo-distributions (approximately)—this algorithm is referred to as the  
 342 sum-of-squares algorithm.

343 The *level- $\ell$  sum-of-squares algorithm* optimizes over the space of all level- $\ell$  pseudo-distributions that  
 344 satisfy a given set of polynomial constraints—we formally define this next.

345 **Definition 3.2** (Constrained pseudo-distributions). Let  $D$  be a level- $\ell$  pseudo-distribution over  $\mathbb{R}^n$ .  
 346 Let  $\mathcal{A} = \{f_1 \geq 0, f_2 \geq 0, \dots, f_m \geq 0\}$  be a system of  $m$  polynomial inequality constraints. We say  
 347 that  $D$  satisfies the system of constraints  $\mathcal{A}$  at degree  $r$ , denoted  $D \models_r \mathcal{A}$ , if for every  $S \subseteq [m]$  and  
 348 every sum-of-squares polynomial  $h$  with  $\deg h + \sum_{i \in S} \max\{\deg f_i, r\}$ ,

$$\tilde{\mathbb{E}}_D h \cdot \prod_{i \in S} f_i \geq 0 .$$



349 We write  $D \models \mathcal{A}$  (without specifying the degree) if  $D \models_0 \mathcal{A}$  holds. Furthermore, we say that  $D \models_r \mathcal{A}$   
 350 holds *approximately* if the above inequalities are satisfied up to an error of  $2^{-n^\ell} \cdot \|h\| \cdot \prod_{i \in S} \|f_i\|$ ,  
 351 where  $\|\cdot\|$  denotes the Euclidean norm<sup>5</sup> of the coefficients of a polynomial in the monomial basis.

352 We remark that if  $D$  is an actual (discrete) probability distribution, then we have  $D \models \mathcal{A}$  if and only  
 353 if  $D$  is supported on solutions to the constraints  $\mathcal{A}$ .

354 We say that a system  $\mathcal{A}$  of polynomial constraints is *explicitly bounded* if it contains a constraint of  
 355 the form  $\{\|x\|^2 \leq M\}$ . The following fact is a consequence of Fact 3.1 and [28],

356 **Fact 3.3** (Efficient Optimization over Pseudo-distributions). *There exists an  $(n + m)^{O(\ell)}$ -time*  
 357 *algorithm that, given any explicitly bounded and satisfiable system<sup>6</sup>  $\mathcal{A}$  of  $m$  polynomial constraints*  
 358 *in  $n$  variables, outputs a level- $\ell$  pseudo-distribution that satisfies  $\mathcal{A}$  approximately.*

### 359 3.2 Sum-of-squares proofs

360 Let  $f_1, f_2, \dots, f_r$  and  $g$  be multivariate polynomials in  $x$ . A *sum-of-squares proof* that the constraints  
 361  $\{f_1 \geq 0, \dots, f_m \geq 0\}$  imply the constraint  $\{g \geq 0\}$  consists of polynomials  $(p_S)_{S \subseteq [m]}$  such that

$$g = \sum_{S \subseteq [m]} p_S \cdot \prod_{i \in S} f_i. \quad (3.3)$$

362 We say that this proof has *degree*  $\ell$  if for every set  $S \subseteq [m]$ , the polynomial  $p_S \prod_{i \in S} f_i$  has degree at  
 363 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:

$$\{f_i \geq 0 \mid i \leq r\} \vdash_\ell \{g \geq 0\}. \quad (3.4)$$

364 Sum-of-squares proofs satisfy the following inference rules. For all polynomials  $f, g: \mathbb{R}^n \rightarrow \mathbb{R}$  and  
 365 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  
 366 the outputs are polynomials of the inputs, we have:

$$\frac{\mathcal{A} \vdash_\ell \{f \geq 0, g \geq 0\}}{\mathcal{A} \vdash_\ell \{f + g \geq 0\}}, \frac{\mathcal{A} \vdash_\ell \{f \geq 0\}, \mathcal{A} \vdash_{\ell'} \{g \geq 0\}}{\mathcal{A} \vdash_{\ell+\ell'} \{f \cdot g \geq 0\}} \quad (\text{addition and multiplication})$$

$$\frac{\mathcal{A} \vdash_\ell B, B \vdash_{\ell'} C}{\mathcal{A} \vdash_{\ell+\ell'} C} \quad (\text{transitivity})$$

$$\frac{\{F \geq 0\} \vdash_\ell \{G \geq 0\}}{\{F(H) \geq 0\} \vdash_{\ell+\deg(H)} \{G(H) \geq 0\}}. \quad (\text{substitution})$$

367 Low-degree sum-of-squares proofs are sound and complete if we take low-level pseudo-distributions  
 368 as models.

369 Concretely, sum-of-squares proofs allow us to deduce properties of pseudo-distributions that satisfy  
 370 some constraints.

371 **Fact 3.4** (Soundness). *If  $D \models_r \mathcal{A}$  for a level- $\ell$  pseudo-distribution  $D$  and there exists a sum-of-squares*  
 372 *proof  $\mathcal{A} \vdash_{r'} B$ , then  $D \models_{r+r'} B$ .*

373 If the pseudo-distribution  $D$  satisfies  $\mathcal{A}$  only approximately, soundness continues to hold if we require  
 374 an upper bound on the bit-complexity of the sum-of-squares  $\mathcal{A} \vdash_{r'} B$  (number of bits required to  
 375 write down the proof).

376 In our applications, the bit complexity of all sum of squares proofs will be  $n^{O(\ell)}$  (assuming that  
 377 all numbers in the input have bit complexity  $n^{O(1)}$ ). This bound suffices in order to argue about  
 378 pseudo-distributions that satisfy polynomial constraints approximately.

<sup>5</sup>The choice of norm is not important here because the factor  $2^{-n^\ell}$  swamps the effects of choosing another norm.

<sup>6</sup>Here, we assume that the bitcomplexity of the constraints in  $\mathcal{A}$  is  $(n + m)^{O(1)}$ .

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

381 **Fact 3.5** (Completeness). *Suppose  $d \geq r' \geq r$  and  $\mathcal{A}$  is a collection of polynomial constraints with*  
 382 *degree at most  $r$ , and  $\mathcal{A} \vdash \{\sum_{i=1}^n x_i^2 \leq B\}$  for some finite  $B$ .*

383 *Let  $\{g \geq 0\}$  be a polynomial constraint. If every degree- $d$  pseudo-distribution that satisfies  $D \models_r \mathcal{A}$*   
 384 *also satisfies  $D \models_{r'} \{g \geq 0\}$ , then for every  $\epsilon > 0$ , there is a sum-of-squares proof  $\mathcal{A} \vdash_d \{g \geq -\epsilon\}$ .*

385 We will use the following Cauchy-Schwarz inequality for pseudo-distributions:

386 **Fact 3.6** (Cauchy-Schwarz for Pseudo-distributions). *Let  $f, g$  be polynomials of degree at most  $d$  in*  
 387 *indeterminate  $x \in \mathbb{R}^d$ . Then, for any degree  $d$  pseudo-distribution  $\tilde{\mu}$ ,  $\tilde{\mathbb{E}}_{\tilde{\mu}}[fg] \leq \sqrt{\tilde{\mathbb{E}}_{\tilde{\mu}}[f^2]} \sqrt{\tilde{\mathbb{E}}_{\tilde{\mu}}[g^2]}$ .*

388 The following fact is a simple corollary of the fundamental theorem of algebra:

389 **Fact 3.7.** *For any univariate degree  $d$  polynomial  $p(x) \geq 0$  for all  $x \in \mathbb{R}$ ,  $\frac{x}{d} \{p(x) \geq 0\}$ .*

390 This can be extended to univariate polynomial inequalities over intervals of  $\mathbb{R}$ .

391 **Fact 3.8** (Fekete and Markov-Lukács, see [41]). *For any univariate degree  $d$  polynomial  $p(x) \geq 0$*   
 392 *for  $x \in [a, b]$ ,  $\{x \geq a, x \leq b\} \frac{x}{d} \{p(x) \geq 0\}$ .*

## 393 4 Algorithm for List-Decodable Robust Regression

394 In this section, we describe and analyze our algorithm for list-decodable regression and prove our  
 395 first main result restated here.

396 **Theorem 1.5** (List-Decodable Regression). *For every  $\alpha, \eta > 0$  and a  $k$ -certifiably  $(C, \alpha^2 \eta^2 / 10C)$ -*  
 397 *anti-concentrated distribution  $D$  on  $\mathbb{R}^d$ , there exists an algorithm that takes input a sample generated*  
 398 *according to  $\text{Lin}_D(\alpha, \ell^*)$  and outputs a list  $L$  of size  $O(1/\alpha)$  such that there is an  $\ell \in L$  satisfying*  
 399  *$\|\ell - \ell^*\|_2 < \eta$  with probability at least 0.99 over the draw of the sample. The algorithm needs a*  
 400 *sample of size  $n = (kd)^{O(k)}$  and runs in time  $n^{O(k)} = (kd)^{O(k^2)}$ .*

401 We will analyze Algorithm 1 to prove Theorem 1.5.

$$\mathcal{A}_{w, \ell}: \left\{ \begin{array}{l} \sum_{i=1}^n w_i = \alpha n \\ \forall i \in [n]. \quad w_i^2 = w_i \\ \forall i \in [n]. \quad w_i \cdot (y_i - \langle x_i, \ell \rangle) = 0 \\ \sum_{i \leq d} \ell_i^2 \leq 1 \end{array} \right\} \quad (4.1)$$

402

**Algorithm 1** (List-Decodable Regression).

**Given:** Sample  $\mathcal{S}$  of size  $n$  drawn according to  $\text{Lin}(\alpha, n, \ell^*)$  with inliers  $\mathcal{I}$ ,  $\eta > 0$ .

**Output:** A list  $L \subseteq \mathbb{R}^d$  of size  $O(1/\alpha)$  such that there exists a  $\ell \in L$  satisfying  $\|\ell - \ell^*\|_2 < \eta$ .

**Operation:**

1. Find a degree  $O(1/\alpha^4 \eta^4)$  pseudo-distribution  $\tilde{\mu}$  satisfying  $\mathcal{A}_{w, \ell}$  that minimizes  $\|\tilde{\mathbb{E}}[w]\|_2$ .
2. For each  $i \in [n]$  such that  $\tilde{\mathbb{E}}_{\tilde{\mu}}[w_i] > 0$ , let  $v_i = \frac{\tilde{\mathbb{E}}_{\tilde{\mu}}[w_i \ell]}{\tilde{\mathbb{E}}_{\tilde{\mu}}[w_i]}$ . Otherwise, set  $v_i = 0$ .
3. Take  $J$  be a random multiset formed by union of  $O(1/\alpha)$  independent draws of  $i \in [n]$  with probability  $\frac{\tilde{\mathbb{E}}[w_i]}{\alpha n}$ .
4. Output  $L = \{v_i \mid i \in J\}$  where  $J \subseteq [n]$ .

403 Our analysis follows the discussion in the overview. We start by formally proving ( $\star$ ).

404 **Lemma 4.1.** For any  $t \geq k$  and any  $\mathcal{S}$  so that  $\mathcal{I} \subseteq \mathcal{S}$  is  $k$ -certifiably  $(C, \alpha^2 \eta^2 / 4C)$ -anti-  
 405 concentrated,

$$\mathcal{A}_{w,\ell} \Big|_{\frac{w,\ell}{t}} \left\{ \frac{1}{|\mathcal{I}|} \sum_{i \in \mathcal{I}} w_i \|\ell - \ell^*\|_2^2 \leq \frac{\alpha^2 \eta^2}{4} \right\}$$

406

407 *Proof.* We start by observing:

$$\mathcal{A}_{w,\ell} \Big|_{\frac{\ell}{2}} \|\ell - \ell^*\|_2^2 \leq 2.$$

408 Since  $\mathcal{I}$  is  $(C, \alpha \eta / 2C)$ -anti-concentrated, there exists a univariate polynomial  $p$  such that  $\forall i$ :

$$\{w_i \langle x, \ell - \ell^* \rangle = 0\} \Big|_{\frac{k}{\ell}} \{p(w_i \langle x_i, \ell - \ell^* \rangle) = 1\} \quad (4.2)$$

409 and

$$\{\|\ell\|^2 \leq 1\} \Big|_{\frac{k}{\ell}} \left\{ \frac{1}{|\mathcal{I}|} \sum_{i \in \mathcal{I}} p(\langle x_i, \ell - \ell^* \rangle)^2 \leq \frac{\alpha^2 \eta^2}{4} \right\} \quad (4.3)$$

410 Using (4.2), we have:

$$\mathcal{A}_{w,\ell} \Big|_{\frac{w,\ell}{t+2}} \{1 - p^2(w_i \langle x_i, \ell - \ell^* \rangle) = 0\} \Big|_{\frac{w,\ell}{t+2}} \{1 - w_i p^2(\langle x_i, \ell - \ell^* \rangle) = 0\}$$

411 Using (4.3) and  $\mathcal{A}_{w,\ell} \Big|_{\frac{2}{w}} \{w_i^2 = w_i\}$ , we thus have:

$$\begin{aligned} \mathcal{A}_{w,\ell} \Big|_{\frac{w,\ell}{t+2}} \left\{ \frac{1}{|\mathcal{I}|} \sum_{i \in \mathcal{I}} w_i \|\ell - \ell^*\|_2^2 \right\} &= \frac{1}{|\mathcal{I}|} \sum_{i \in \mathcal{I}} w_i \|\ell - \ell^*\|_2^2 w_i p^2(\langle x_i, \ell - \ell^* \rangle) = \frac{1}{|\mathcal{I}|} \sum_{i \in \mathcal{I}} w_i \|\ell - \ell^*\|_2^2 p^2(\langle x_i, \ell - \ell^* \rangle) \\ &\leq \frac{1}{|\mathcal{I}|} \sum_{i \in \mathcal{I}} \|\ell - \ell^*\|_2^2 p^2(\langle x_i, \ell - \ell^* \rangle) \leq \frac{\alpha^2 \eta^2}{4}. \end{aligned}$$

412

□

413 As a consequence of this lemma, we can show that a constant fraction of the  $v_i$  for  $i \in \mathcal{I}$  constructed  
 414 in the algorithm are close to  $\ell^*$ .

415 **Lemma 4.2.** For any  $\tilde{\mu}$  of degree  $k$  satisfying  $\mathcal{A}_{w,\ell}, \frac{1}{|\mathcal{I}|} \sum_{i \in \mathcal{I}} \tilde{\mathbb{E}}[w_i] \cdot \|v_i - \ell^*\|_2 \leq \frac{\alpha}{2} \eta$ .

416 *Proof.* By Lemma 4.1, we have:  $\mathcal{A}_{w,\ell} \Big|_{\frac{w,\ell}{k}} \left\{ \frac{1}{|\mathcal{I}|} \sum_{i \in \mathcal{I}} w_i \|\ell - \ell^*\|_2^2 \leq \frac{\alpha^2 \eta^2}{4} \right\}$ .

417 We also have:  $\mathcal{A}_{w,\ell} \Big|_{\frac{w,\ell}{2}} \{w_i^2 - w_i = 0\}$  for any  $i$ . This yields:

$$\mathcal{A}_{w,\ell} \Big|_{\frac{w,\ell}{k}} \left\{ \frac{1}{|\mathcal{I}|} \sum_{i \in \mathcal{I}} \|w_i \ell - w_i \ell^*\|_2^2 \leq \frac{\alpha^2 \eta^2}{4} \right\}$$

418 Since  $\tilde{\mu}$  satisfies  $\mathcal{A}_{w,\ell}$ , taking pseudo-expectations yields:  $\frac{1}{|\mathcal{I}|} \sum_{i \in \mathcal{I}} \tilde{\mathbb{E}} \|w_i \ell - w_i \ell^*\|_2^2 \leq \frac{\alpha^2 \eta^2}{4}$ .

419 By Cauchy-Schwarz for pseudo-distributions (Fact 3.6), we have:

$$\left( \frac{1}{|\mathcal{I}|} \sum_{i \in \mathcal{I}} \|\tilde{\mathbb{E}}[w_i \ell] - \tilde{\mathbb{E}}[w_i] \ell^*\|_2 \right)^2 \leq \frac{1}{|\mathcal{I}|} \sum_{i \in \mathcal{I}} \|\tilde{\mathbb{E}}[w_i \ell] - \tilde{\mathbb{E}}[w_i] \ell^*\|_2^2 \leq \frac{\alpha^2 \eta^2}{4}.$$

420 Using  $v_i = \frac{\tilde{\mathbb{E}}[w_i \ell]}{\tilde{\mathbb{E}}[w_i]}$  if  $\tilde{\mathbb{E}}[w_i] > 0$  and 0 otherwise, we have:  $\frac{1}{|\mathcal{I}|} \sum_{i \in \mathcal{I}, \tilde{\mathbb{E}}[w_i] > 0} \tilde{\mathbb{E}}[w_i] \cdot \|v_i - \ell^*\|_2 \leq \frac{\alpha}{2} \eta$ .

421

□

Next, we formally prove that maximally uniform pseudo-distributions satisfy Proposition 2.5.

**Lemma 4.3.** *For any  $\tilde{\mu}$  of degree  $\geq 4$  satisfying  $\mathcal{A}_{w,\ell}$  that minimizes  $\|\tilde{\mathbb{E}}[w]\|_2$ ,  $\sum_{i \in \mathcal{I}} \tilde{\mathbb{E}}_{\tilde{\mu}}[w_i] \geq \alpha^2 n$ .*

*Proof.* Let  $u = \frac{1}{\alpha n} \tilde{\mathbb{E}}[w]$ . Then,  $u$  is a non-negative vector satisfying  $\sum_{i \sim [n]} u_i = 1$ .

Let  $\text{wt}(\mathcal{I}) = \sum_{i \in \mathcal{I}} u_i$  and  $\text{wt}(\mathcal{O}) = \sum_{i \notin \mathcal{I}} u_i$ . Then,  $\text{wt}(\mathcal{I}) + \text{wt}(\mathcal{O}) = 1$ .

We will show that if  $\text{wt}(\mathcal{I}) < \alpha$ , then there's a pseudo-distribution  $\tilde{\mu}'$  that satisfies  $\mathcal{A}_{w,\ell}$  and has a lower value of  $\|\tilde{\mathbb{E}}[w]\|_2$ . This is enough to complete the proof.

To show this, we will “mix”  $\tilde{\mu}$  with another pseudo-distribution satisfying  $\mathcal{A}_{w,\ell}$ . Let  $\tilde{\mu}^*$  be the *actual* distribution supported on single  $(w, \ell)$  - the indicator  $\mathbf{1}_{\mathcal{I}}$  and  $\ell^*$ . Thus,  $\tilde{\mathbb{E}}_{\tilde{\mu}^*} w_i = 1$  iff  $i \in \mathcal{I}$  and 0 otherwise.  $\tilde{\mu}^*$  clearly satisfies  $\mathcal{A}_{w,\ell}$ . Thus, any convex combination (mixture) of  $\tilde{\mu}$  and  $\tilde{\mu}^*$  also satisfies  $\mathcal{A}_{w,\ell}$ .

Let  $\tilde{\mu}_\lambda = (1 - \lambda)\tilde{\mu} + \lambda\tilde{\mu}^*$ . We will show that there is a  $\lambda > 0$  such that  $\|\tilde{\mathbb{E}}_{\tilde{\mu}_\lambda}[w]\|_2 < \|\tilde{\mathbb{E}}[w]\|_2$ .

We first lower bound  $\|u\|_2^2$  in terms of  $\text{wt}(\mathcal{I})$  and  $\text{wt}(\mathcal{O})$ . Observe that for any fixed values of  $\text{wt}(\mathcal{I})$  and  $\text{wt}(\mathcal{O})$ , the minimum is attained by the vector  $u$  that ensures  $u_i = \frac{1}{\alpha n} \text{wt}(\mathcal{I})$  for each  $i \in \mathcal{I}$  and  $u_i = \frac{1}{(1-\alpha)n} \text{wt}(\mathcal{O})$ .

$$\text{This gives } \|u\|^2 \geq \left( \frac{\text{wt}(\mathcal{I})}{\alpha n} \right)^2 \alpha n + \left( \frac{1 - \text{wt}(\mathcal{I})}{(1 - \alpha)n} \right)^2 (1 - \alpha)n = \frac{1}{\alpha n} \cdot \left( \text{wt}(\mathcal{I}) + (1 - \text{wt}(\mathcal{I}))^2 \left( \frac{\alpha}{1 - \alpha} \right) \right).$$

Next, we compute the  $\ell_2$  norm of  $u' = \frac{1}{\alpha n} \tilde{\mathbb{E}}_{\tilde{\mu}_\lambda} w$  as:

$$\|u'\|_2^2 = (1 - \lambda)^2 \|u\|^2 + \frac{\lambda^2}{\alpha n} + 2\lambda(1 - \lambda) \frac{\text{wt}(\mathcal{I})}{\alpha n}.$$

Thus,

$$\begin{aligned} \|u'\|^2 - \|u\|^2 &= (-2\lambda + \lambda^2) \|u\|^2 + \frac{\lambda^2}{\alpha n} + 2\lambda(1 - \lambda) \frac{\text{wt}(\mathcal{I})}{\alpha n} \\ &\leq \frac{-2\lambda + \lambda^2}{\alpha n} \cdot \left( \text{wt}(\mathcal{I})^2 + (1 - \text{wt}(\mathcal{I}))^2 \frac{\alpha}{1 - \alpha} \right) + \frac{\lambda^2}{\alpha n} + 2\lambda(1 - \lambda) \frac{\text{wt}(\mathcal{I})}{\alpha n} \end{aligned}$$

Rearranging,

$$\begin{aligned} \|u\|^2 - \|u'\|^2 &\geq \frac{\lambda}{\alpha n} \left( (2 - \lambda) \cdot \left( \text{wt}(\mathcal{I})^2 + (1 - \text{wt}(\mathcal{I}))^2 \left( \frac{\alpha}{1 - \alpha} \right) \right) - \lambda - 2(1 - \lambda) \text{wt}(\mathcal{I}) \right) \\ &\geq \frac{\lambda(2 - \lambda)}{\alpha n} \left( \text{wt}(\mathcal{I})^2 + (1 - \text{wt}(\mathcal{I}))^2 \frac{\alpha}{1 - \alpha} - \text{wt}(\mathcal{I}) \right) \end{aligned}$$

Now, whenever  $\text{wt}(\mathcal{I}) < \alpha$ ,  $\text{wt}(\mathcal{I})^2 + (1 - \text{wt}(\mathcal{I}))^2 \frac{\alpha}{1 - \alpha} - \text{wt}(\mathcal{I}) > 0$ . Thus, we can choose a small enough  $\lambda > 0$  so that  $\|u\|^2 - \|u'\|^2 > 0$ .

□

Lemma 4.3 and Lemma 4.2 immediately imply the correctness of our algorithm.

*Proof of Main Theorem 1.5.* First, since  $D$  is  $k$ -certifiably  $(C, \alpha\eta/4C)$ -anti-concentrated, Lemma 5.5 implies taking  $\geq n = (kd)^{O(k)}$  samples ensures that  $\mathcal{I}$  is  $k$ -certifiably  $(C, \alpha\eta/2C)$ -anti-concentrated with probability at least  $1 - 1/d$ . Let's condition on this event in the following.

Let  $\tilde{\mu}$  be a pseudo-distribution of degree  $t$  satisfying  $\mathcal{A}_{w,\ell}$  and minimizing  $\|\tilde{\mathbb{E}}[w]\|_2$ . Such a pseudo-distribution exists as can be seen by just taking the distribution with a single-point support  $w$  where  $w_i = 1$  iff  $i \in \mathcal{I}$ .

From Lemma 4.2, we have:  $\frac{1}{|\mathcal{I}|} \sum_{i \in \mathcal{I}} \tilde{\mathbb{E}}[w_i] \cdot \|v_i - \ell^*\|_2 \leq \frac{\alpha}{2} \eta$ . Let  $Z = \frac{1}{\alpha n} \sum_{i \in \mathcal{I}} \tilde{\mathbb{E}}[w_i]$ . By a rescaling, we obtain:

$$\frac{1}{|\mathcal{I}|} \sum_{i \in \mathcal{I}} \frac{\tilde{\mathbb{E}}[w_i]}{Z} \cdot \|v_i - \ell^*\|_2 \leq \frac{1}{Z} \frac{\alpha}{2} \eta. \quad (4.4)$$

452 Using Lemma 4.3,  $Z \geq \alpha$ . Thus,

$$\frac{1}{|\mathcal{I}|} \sum_{i \in \mathcal{I}} \frac{\tilde{\mathbb{E}}[w_i]}{Z} \cdot \|v_i - \ell^*\|_2 \leq \eta/2. \quad (4.5)$$

453 Let  $i \in [n]$  be chosen with probability  $\frac{\tilde{\mathbb{E}}[w_i]}{\alpha n}$ . Then,  $i \in \mathcal{I}$  with probability  $Z \geq \alpha$ . By Markov's  
 454 inequality applied to (4.5), with  $\frac{1}{2}$  conditioned on  $i \in \mathcal{I}$ ,  $\|v_i - \ell^*\|_2 < \eta$ . Thus, in total, with  
 455 probability at least  $\alpha/2$ ,  $\|v_i - \ell^*\|_2 \leq \eta$ . Thus, the with probability at least 0.99 over the draw of the  
 456 random set  $J$ , the list constructed by the algorithm contains an  $\ell$  such that  $\|\ell - \ell^*\|_2 \leq \eta$ .

457 Let us now account for the running time and sample complexity of the algorithm. The sample  
 458 size for the algorithm is dictated by Lemma 5.5 and is  $(kd)^{O(k)}$ , which for our choice of  $p$  goes  
 459 as  $(kd)^{O(k)}$ . A pseudo-distribution satisfying  $\mathcal{A}_{w,\ell}$  and minimizing  $\|\tilde{\mathbb{E}}[w]\|_2$  can be found in time  
 460  $n^{O(k)} = (kd)^{O(k^2)}$ . The rounding procedure runs in time at most  $O(nd)$ .  $\square$

461 **Remark 4.4** (Tolerating Additive Noise). To tolerate independent additive noise, our algorithm and  
 462 analysis change minimally. For an additive noise of variance  $\zeta^2 \ll \alpha^2 \eta^2$  in the inliers, we modify  
 463  $\mathcal{A}_{w,\ell}$  by replacing the constraint  $\forall i, w_i \cdot (y_i - \langle x_i, \ell \rangle) = 0$  by  $\forall i, \pm w_i \cdot (y_i - \langle x_i, \ell \rangle) \leq 4\zeta$ . And  
 464  $\sum_{i=1}^n w_i = \alpha n$  to  $\sum_{i=1}^n w_i = (\alpha/2)n$ .

465 This means that instead of searching for a subsample of size  $\alpha n$  that has a exact solution  $\ell$ , we search  
 466 for a subsample of size  $\alpha/2 n$  where there's a solution  $\ell$  with an additive error of at most  $2\zeta$ . With  
 467 additive noise of variance  $\zeta^2$ , it is easy to check that there's a subset of  $1/2$  fraction of inliers that  
 468 satisfies this property. Thus,  $\mathcal{A}_{w,\ell}$  is feasible.

469 Our analysis remains exactly the same except for one change in the proof of Lemma 4.1. We start  
 470 from a distribution that is  $(C, \alpha\eta\zeta/100C)$ -certifiably anti-concentrated. And instead of inferring that  
 471  $p(w_i(y_i - \langle x_i, \ell \rangle)) = 1$ , we use that whenever  $\pm(y_i - \langle x_i, \ell \rangle) \leq 4\zeta$ ,  $p^2((y_i - \langle x_i, \ell \rangle)) \geq 1 - 4\zeta$ .

#### 472 4.1 List-Decodable Regression for Boolean Vectors

473 In this section, we show algorithms for list-decodable regression when the distribution on the  
 474 inliers satisfies a weaker anti-concentration condition. This allows us to handle more general inlier  
 475 distributions including the product distributions on  $\{\pm 1\}^d$ ,  $[0, 1]^d$  and more generally any product  
 476 domain. We however require that the unknown linear function be “Boolean”, that is, all its coordinates  
 477 be of equal magnitude.

478 We start by defining the weaker anti-concentration inequality. Observe that if  $v \in \mathbb{R}^d$  satisfies  
 479  $v_i^3 = \frac{1}{d} v_i$  for every  $i$ , then the coordinates of  $v$  are in  $\{0, \pm \frac{1}{\sqrt{d}}\}$ .

480 **Definition 4.5** (Certifiable Anti-Concentration for Boolean Vectors). A  $\mathbb{R}^d$  valued random variable  $Y$   
 481 is  $k$ -certifiably  $(C, \delta)$ -anti-concentrated in *Boolean directions* if there is a univariate polynomial  $p$  sat-  
 482 isfying  $p(0) = 1$  such that there is a degree  $k$  sum-of-squares proof of the following two inequalities:  
 483 for all  $x^2 \leq \delta^2$ ,  $(p(x) - 1)^2 \leq \delta^2$  and for all  $v$  such that  $v_i^3 = \frac{1}{d} v_i$  for all  $i$ ,  $\|v\|^2 \mathbb{E}_Y p(\langle Y, v \rangle)^2 \leq C\delta$ .

484 We can now state the main result of this section.

485 **Theorem 4.6** (List-Decodable Regression in Boolean Directions). *For every  $\alpha, \eta$ , there's a algorithm*  
 486 *that takes input a sample generated according to  $\text{Lin}_D(\alpha, n, \ell^*)$  in  $\mathbb{R}^d$  for  $D$  that is  $k$ -certifiably*  
 487  *$(C, \alpha\eta/10C)$ -anti-concentrated in Boolean directions and  $\ell^* \in \left\{\pm \frac{1}{\sqrt{d}}\right\}^d$  and outputs a list  $L$  of size*  
 488  *$O(1/\alpha)$  such that there's an  $\ell \in L$  satisfying  $\|\ell - \ell^*\| < \eta$  with probability at least 0.99 over the*  
 489 *draw of the sample. The algorithm requires a sample of size  $n \geq (d/\alpha\eta)^{O(\frac{1}{\alpha^2\eta^2})}$  and runs in time*  
 490  *$n^{O(k)} = (d/\alpha\eta)^{O(k^2)}$ .*

491 The only difference in our algorithm and rounding is that instead of the constraint set  $\mathcal{A}_{w,\ell}$ , we will  
 492 work with  $\mathcal{B}_{w,\ell}$  that has an additional constraint  $\ell_i^2 = \frac{1}{d}$  for every  $i$ . Our algorithm is exactly the  
 493 same as Algorithm 1 replacing  $\mathcal{A}_{w,\ell}$  by  $\mathcal{B}_{w,\ell}$ .



$$\mathcal{B}_{w,\ell} : \left\{ \begin{array}{l} \sum_{i=1}^n w_i = \alpha n \\ \forall i \in [n], \quad w_i^2 = w_i \\ \forall i \in [n], \quad w_i \cdot (y_i - \langle x_i, \ell \rangle) = 0 \\ \forall i \in [d], \quad \ell_i^2 = \frac{1}{d} \end{array} \right\} \quad (4.6)$$

494 We will use the following fact in our proof of Theorem 4.6.

495 **Lemma 4.7.** *If  $a, b$  satisfy  $a^2 = b^2 = \frac{2}{d}$ , then,  $(a - b)^3 = \frac{1}{d}(a - b)$*

496 *Proof.*  $(a - b)^3 = a^3 - b^3 - 3a^2b + 3ab^2 = \frac{1}{d}(a - b - 3b + 3a) = \frac{4}{d}(a - b)$ .  $\square$

497 *Proof of Theorem 4.6.* The proof remains the same as in the previous section with one additional  
 498 step. First, we can obtain the analog of Lemma 4.1 with a few quick modifications to the proof.  
 499 Then, Lemma 4.2 follows from modified Lemma 4.1 as in the previous section. And the proof of  
 500 Lemma 4.3 remains exactly the same. We can then put the above lemmas together just as in the proof  
 501 of Theorem 1.5.

502 We now describe the modifications to obtain the analog of Lemma 4.1. The key additional step in the  
 503 proof of the analog of Lemma 4.1 which follows immediately from Lemma 4.7.

$$\left\{ \forall i \ell_i^2 = \frac{1}{d} \right\} \Big|_{\frac{\ell}{4}} \left\{ (\ell_i - \ell_i^*)^3 = \frac{4}{d}(\ell_i - \ell_i^*) \right\}$$

504 This allows us to replace the usage of certifiable anti-concentration by certifiable anti-concentration  
 505 for Boolean vectors and derive:

$$\left\{ \forall i \ell_i^2 = \frac{2}{d} \right\} \Big|_{\frac{\ell}{4}} \left\{ \frac{1}{|\mathcal{I}|} \sum_{i \in \mathcal{I}} p(\langle x_i, \ell - \ell^* \rangle)^2 \leq \frac{\alpha^2 \eta^2}{4} \right\}$$

506 The rest of the proof of Lemma 4.1 remains the same.

507  $\square$

## 508 5 Certifiably Anti-Concentrated Distributions

509 In this section, we prove certifiable anti-concentration inequalities for some basic families of distribu-  
 510 tions. We first formally state the definition of certified anti-concentration.

511 **Definition 5.1** (Certifiable Anti-Concentration). A  $\mathbb{R}^d$ -valued zero-mean random variable  $Y$  has a  
 512  $(C, \delta)$ -anti-concentrated distribution if  $\Pr[|\langle Y, v \rangle| \leq \delta \sqrt{\mathbb{E}\langle Y, v \rangle^2}] \leq C\delta$ .

513  $Y$  has a  $k$ -certifiably  $(C, \delta)$ -anti-concentrated distribution if there is a univariate polynomial  $p$   
 514 satisfying  $p(0) = 1$  such that

515 1.  $\{ \langle Y, v \rangle^2 \leq \delta^2 \mathbb{E}\langle Y, v \rangle^2 \} \Big|_{\frac{v}{k}} \{ (p(\langle Y, v \rangle) - 1)^2 \leq \delta^2 \}.$

516 2.  $\{ \|v\|_2^2 \leq 1 \} \Big|_{\frac{v}{k}} \{ \|v\|_2^2 \mathbb{E} p^2(\langle Y, v \rangle) \leq C\delta \}.$

517 We will say that such a polynomial  $p$  “witnesses the certifiable anti-concentration of  $Y$ ”. We will  
 518 use the phrases “ $Y$  has a certifiably anti-concentrated distribution” and “ $Y$  is a certifiably anti-  
 519 concentrated random variable” interchangeably.

520 Before proceeding to prove certifiable anti-concentration of some important families of distributions,  
 521 we observe the invariance of the definition under scaling and shifting.

522 **Lemma 5.2** (Scale invariance). *Let  $Y$  be a  $k$ -certifiably  $(C, \delta)$ -anti-concentrated random variable.*  
 523 *Then, so is  $cY$  for any  $c \neq 0$ .*

524 *Proof.* Let  $p$  be the polynomial that witnesses the certifiable anti-concentration of  $Y$ . Then, observe  
 525 that  $q(z) = p(z/c)$  satisfies the requirements of the definition for  $cY$ .  $\square$

526 **Lemma 5.3** (Certified anti-concentration of gaussians). *For every  $0.1 > \delta > 0$ , there is a  $k =$   
 527  $O\left(\frac{\log^2(1/\delta)}{\delta^2}\right)$  such that  $\mathcal{N}(0, I)$  is  $k$ -certifiably  $(2, 2\delta)$ -anti-concentrated.*

528 *Proof.* Lemma A.1 yields that there exists an univariate even polynomial  $p$  of degree  $k$  as above such  
 529 that for all  $v$ , whenever  $|\langle x, v \rangle| \leq \delta$ ,  $p(\langle x, v \rangle) \leq 2\delta$ , and whenever  $\|v\|^2 \leq 1$ ,  $\mathbb{E}_{x \sim \mathcal{N}(0, I)} p(\langle x, v \rangle)^2 \leq$   
 530  $2\delta$ . Since  $p$  is even,  $p(z) = \frac{1}{2}(p(z) + p(-z))$  and thus, any monomial in  $p(z)$  with non-zero coefficient  
 531 must be of even degree. Thus,  $p(z) = q(z^2)$  for some polynomial  $q$  of degree  $k/2$ .

532 The first property above for  $p$  implies that whenever  $z \in [0, \delta]$ ,  $p(z) \leq 2\delta$ . By Fact 3.8, we obtain  
 533 that:

$$\{\langle x, v \rangle^2 \leq \delta^2\} \Big|_{\frac{v}{k}} \{p(\langle x, v \rangle)^2 \leq \delta\}$$

534 Next, observe that for any  $j$ ,  $\mathbb{E}_{x \sim \mathcal{N}(0, I)} \langle x, v \rangle^{2j} = (2j)!! \cdot \|v\|_2^{2j}$ . Thus,  $\|v\|_2^2 \mathbb{E}_{x \sim \mathcal{N}(0, I)} p^2(\langle x, v \rangle)$   
 535 is a univariate polynomial  $F$  in  $\|v\|_2^2$ . The second property above thus implies that  $F(\|v\|_2^2) \leq C\delta$   
 536 whenever  $\|v\|_2^2 \leq 1$ . By another application of Fact 3.8, we obtain:

$$\{\|v\|_2^2 \leq 1\} \Big|_{\frac{v}{k}} \{\mathbb{E}_{x \sim \mathcal{N}(0, I)} p(\langle x, v \rangle)^2 \leq 2\delta\}$$

537  $\square$

538 We say that  $Y$  is a *spherically symmetric* random variable over  $\mathbb{R}^d$  if for every orthogonal matrix  $R$ ,  
 539  $RY$  has the same distribution as  $Y$ . Examples include the standard gaussian random variable and  
 540 uniform (Haar) distribution on  $\mathbb{S}^{d-1}$ . Our argument above for the case of standard gaussian extends  
 541 to any distribution that is spherically symmetric and has sufficiently light tails.

542 **Lemma 5.4** (Certified anti-concentration of spherically symmetric, light-tail distributions). *Suppose*  
 543  *$Y$  is a  $\mathbb{R}^d$ -valued, spherically symmetric random variable such that for any  $k \in (0, 2)$ , for all  $t$  and*  
 544 *for all  $v$ ,  $\Pr[\langle v, Y \rangle \geq t\sqrt{\mathbb{E}\langle Y, v \rangle^2}] \leq Ce^{-t^{2/k}/C}$  and for all  $\eta > 0$ ,  $\Pr_{x \sim D}[|x| < \eta\sigma] \leq C\eta$ , for*  
 545 *some absolute constant  $C > 0$ . Then, for  $d = O\left(\frac{\log^{(4+k)/(2-k)}(1/\delta)}{\delta^{2/(2-k)}}\right)$ ,  $Y$  is  $d$ -certifiably  $(10C, \delta)$ -*  
 546 *anti-concentrated.*

547 **Lemma 5.5** (Certified anti-concentration under sampling). *Let  $D$  be  $k$ -certifiably  $(C, \delta)$ -anti-*  
 548 *concentrated, subexponential and unit covariance distribution. Let  $S$  be a collection of  $n$  independent*  
 549 *samples from  $D$ . Then, for  $n \geq \Omega((kd \log(d))^{O(k)})$ , with probability at least  $1 - 1/d$ , the uniform*  
 550 *distribution on  $S$  is  $(2C, \delta)$ -anti-concentrated.*

551 *Proof.* Let  $p$  be the degree  $k$  polynomial that witnesses the certifiable anti-concentration of  $D$ . Let  $Y$   
 552 be the random variable with distribution  $D'$ , the uniform distribution on  $n$  i.i.d. samples from  $D$ . We  
 553 will show that  $p$  also witnesses that  $k$ -certifiable  $(4C, \delta/2)$ -anti-concentration of  $Y$ . To this end it is  
 554 sufficient to take enough samples such that the following holds.

$$\Pr(|\mathbb{E}_D[p^2(\langle Y, v \rangle)] - \mathbb{E}_{D'}[p^2(\langle Y, v \rangle)]| > \mathbb{E}_D[p^2(\langle Y, v \rangle)]/2) < 1/d$$

555 Observe that  $p^2(\langle Y, v \rangle)$  may be written as  $\langle c(Y)c(Y)^T, m(v)m(v)^T \rangle$  where  $c(Y)$  are the coefficients  
 556 of  $p(\langle Y, v \rangle)$  and  $m(v)$  is the vector containing monomials. The dot product above is the usual trace  
 557 inner product between matrices. Now, it is sufficient to show that

$$\Pr(\|\mathbb{E}_{D'} c(Y)c(Y)^T - \mathbb{E}_D c(Y)c(Y)^T\|_F^2 > \|\mathbb{E}_D c(Y)c(Y)^T\|_F^2/4) < 1/d$$

558 Since  $p$  was a univariate polynomial of degree  $k$  in  $d$  dimensional variables, there are at most  $d^{2k}$   
 559 entries in total, and each entry is at most a degree  $2k$  polynomial of subexponential random variables  
 560 in  $d$  variables. Using standard concentration results for polynomials of subexponential random  
 561 variables (for instance Theorem 1.2 from [27] and the references therein). We see that each entry  
 562 satisfies

$$\Pr(|\mathbb{E}_{D'} c(Y)_i c(Y)_j - \mathbb{E}_D c(Y)_i c(Y)_j| > \epsilon) \leq \exp\left(-\Omega\left(\frac{n\epsilon}{\mathbb{E}(c(Y)_i c(Y)_j)^2}\right)^{1/2k}\right)$$

563 An application of a union bound, squaring the term inside and replacing  $\epsilon^2$  by  $\mathbb{E}(c(Y)_i c(Y)_j)^2/4$   
 564 gives us

$$\Pr \left( \sum_{i,j=1}^{d^{2k}} (\mathbb{E}_D c(Y)_i c(Y)_j - \mathbb{E}_{D'} c(Y)_i c(Y)_j)^2 > \|\mathbb{E} c(Y) c(Y)^T\|_F^2 / 4 \right) \leq d^{2k} \exp \left( -\Omega \left( \frac{n}{d^{O(k)}} \right)^{1/2k} \right)$$

565 Hence, setting  $n = O((kd \log(d))^{O(k)})$  ensures that with probability at least  $1 - 1/d$ , the distribution  
 566  $D'$  is  $(2C, \delta)$ -anti-concentrated.

567 □

568 We say that a  $d \times d$  matrix  $A$  is  $C'$ -well-conditioned if all singular values of  $A$  are within a factor of  
 569  $C'$  of each other.

570 **Lemma 5.6** (Certified anti-concentration under linear transformations). *Let  $Y$  be  $k$ -certifiably  $(C, \delta)$ -*  
 571 *anti-concentrated random variable over  $\mathbb{R}^d$ . Let  $A$  be any  $C'$ -well-conditioned linear transformation.*  
 572 *Then,  $AY$  is  $k$ -certifiably  $(C, C'^2 \delta)$ -anti-concentrated.*

573 *Proof.* Let  $\|A\|$  be the largest singular value of  $A$ . Let  $p$  be a polynomial that witnesses the certifiable  
 574 anti-concentration of  $Y$ . Let  $q(z) = p(z/\|A\|)$ . We will prove that  $q$  witnesses the  $k$ -certifiable  
 575  $(C, C'^2 \delta)$ -anti-concentration of  $AY$ .

576 Towards this, observe that:

$$\{\langle Y, v \rangle^2 \leq \delta^2 \mathbb{E} \langle Y, v \rangle^2\} \Big|_{\frac{v}{2}} \{\langle AY, v \rangle^2 \leq \delta^2 \mathbb{E} \langle AY, v \rangle^2\}.$$

577

$$\{\langle Y, (A^T v)/\|A\| \rangle^2 \leq \delta^2 \mathbb{E} \langle Y, (A^T v)/\|A\| \rangle^2\} \Big|_{\frac{v}{k}} \{(p(\langle Y, (A^T v)/\|A\| \rangle) - 1)^2 \leq \delta^2\},$$

578 this is the same as

$$\{\langle AY, v \rangle^2 \leq \delta^2 \mathbb{E} \langle AY, v \rangle^2\} \Big|_{\frac{v}{k}} \{(q(\langle AY, v \rangle) - 1)^2 \leq \delta^2\}.$$

579 Where  $q = p(x/\|A\|)$ . Now, for  $w = (A^T v)/\|A\|$  and any unit vector  $v$ ,

$$\{\|w\|_2^2 \leq 1\} \Big|_{\frac{v}{k}} \{\|A^T v\|_2^2 / \|A\|_2^2 \mathbb{E} p^2(\langle AY, v \rangle / \|A\|) \leq C \delta\},$$

580 Thus,

$$\{\|A^T v\|_2^2 \leq \|A\|^2\} \Big|_{\frac{v}{k}} \{\|A^T v\|_2^2 \mathbb{E} q^2(\langle AY, v \rangle) \leq C \|A\|_2^2 \delta\}.$$

581 However,

$$\{\|v\|_2^2 \leq 1\} \Big|_{\frac{v}{2}} \{\|A^T v\|_2^2 \leq \|A\|^2\},$$

582 and thus,

$$\{\|v\|_2^2 \leq 1\} \Big|_{\frac{v}{k}} \{\|v\|_2^2 \mathbb{E} q^2(\langle AY, v \rangle) \leq C C'^2 \delta\}.$$

583 □

584 **Lemma 5.7** (Certifiable Anti-Concentration in Boolean Directions). *Fix  $C > 0$ . Let  $Y$  be a  $\mathbb{R}^d$*   
 585 *valued product random variable satisfying:*

586 1. **Identical Coordinates:**  $Y_i$  are identically distributed for every  $1 \leq i \leq d$ .

587 2. **Anti-Concentration** For every  $v \in \left\{0, \pm \frac{1}{\sqrt{d}}\right\}^d$ ,  $\Pr[|\langle Y, v \rangle| \leq \delta \sqrt{\mathbb{E} \langle Y, v \rangle^2}] \leq C \delta$ .

588 3. **Light tails** For every  $v \in \mathbb{S}^{d-1}$ ,  $\Pr[|\langle Y, v \rangle| > t \sqrt{\mathbb{E} \langle Y, v \rangle^2}] \leq \exp(-t^2/C)$ .

589 Then,  $Y$  is  $k$ -certifiably  $(C, \delta)$ -anti-concentrated for  $k = O\left(\frac{\log^2(1/\delta)}{\delta^2}\right)$ .

590 *Proof.* We use the  $p$  from Lemma A.1. To see that  $p$  witnesses the anti-concentration of  $Y$ , once  
591 again observe that Lemma A.1 applies to give us a real life proof of the required statements. We  
592 now exhibit a sum of squares proof. Observe that every monomial of even degree  $2k$  for any  
593  $k \in \mathbb{N}$ ,  $\mathbb{E}_{Y \sim D} \langle Y, v \rangle^{2k}$  is a *symmetric* polynomial in  $v$  with non-zero coefficients only on even-degree  
594 monomials in  $v$ . This follows by noting that the coordinates of  $D$  are independent and identically  
595 distributed and  $x^2$  is an even function. It is a fact that all symmetric polynomials in  $v$  can be expressed  
596 as polynomials in the “power-sum” polynomials  $\|v\|_{2i}^{2i}$  for  $i \leq 2t$ . However, since  $v_i^2 \in \{0, \frac{1}{d}\}$  for  
597  $i \geq 1$ ,  $\|v\|_{2i}^{2i} = \frac{1}{d^{i-1}} \|v\|_2^{2i}$ . Hence a polynomial in  $\|v\|_{2i}^{2i}$  is also a univariate polynomial in  $\|v\|_2^2$ .  
598 Since these are polynomial inequalities, they are also sum-of-squares proofs of these inequalities.

599 The observation above implies  $\|v\|_2^2 \mathbb{E}_Y p(\langle Y, v \rangle)^2 = \|v\|_2^2 \cdot F(\|v\|_2^2)$  for some degree  $k$  univariate  
600 polynomial  $F$ . Since  $F$  is a univariate polynomial and  $\|v\|_2^2 \leq 1$  is an “interval constraint” by  
601 applying Fact 3.8, we get:  $\left| \frac{\|v\|_2^2}{2t} \{ \|v\|_2^2 F(\|v\|_2^2) \} \right| \leq C\delta$ . Recalling the fact that  $\|v\|_2^2 \mathbb{E}_Y p(\langle Y, v \rangle)^2 =$   
602  $\|v\|_2^2 \cdot F(\|v\|_2^2)$ , this completes the proof.  $\square$

## 603 6 Information-Theoretic Lower Bounds for List-Decodable Regression

604 In this section, we show that list-decodable regression on  $\text{Lin}_D(\alpha, \ell^*)$  information-theoretically  
605 requires that  $D$  satisfy  $\alpha$ -anti-concentration:  $\Pr_{x \sim D}[\langle x, v \rangle = 0] < \alpha$  for any non-zero  $v$ .

606 **Theorem 6.1** (Main Lower Bound). *For every  $q$ , there is a distribution  $D$  on  $\mathbb{R}^d$  satisfying*  
607  *$\Pr_{x \sim D}[\langle x, v \rangle = 0] \leq \frac{1}{q}$  such that there’s no  $\frac{1}{2q}$ -approximate list-decodable regression algorithm for*  
608  *$\text{Lin}_D(\frac{1}{q}, \ell^*)$  that can output a list of size  $< d$ .*

609 **Remark 6.2** (Impossibility of Mixed Linear Regression on the Hypercube). Our construction for the  
610 case of  $q = 2$  actually shows the impossibility of the well-studied and potentially easier problem of  
611 noiseless *mixed linear regression* on the uniform distribution on  $\{0, 1\}^n$ . This is because  $\mathcal{R}_i$  is, by  
612 construction, obtained by using one of  $e_i$  or  $1 - e_i$  to label each example point with equal probability.

613 Theorem 6.1 is tight in a precise way. In Proposition 2.4, we proved that whenever  $D$  satisfies  
614  $\Pr_{x \sim D}[\langle x, v \rangle = 0] < \frac{1}{q}$ , there is an (inefficient) algorithm for *exact* list-decodable regression  
615 algorithm for  $\text{Lin}_D(\frac{1}{q}, \ell^*)$ . Note that our lower bound holds even in the setting where there is no  
616 additive noise in the inliers.

617 Somewhat surprisingly, our lower bound holds for extremely natural and well-studied distributions -  
618 uniform distribution on  $\{0, 1\}^n$  and more generally, uniform distribution on  $\{0, 1, \dots, q-1\}^d = [q]^d$   
619 for any  $q$ . We can easily determine a tight bound on the anti-concentration of both these distributions.

620 **Lemma 6.3.** *For any non-zero  $v \in \mathbb{R}^d$ ,  $\Pr_{x \sim \{0,1\}^n} \langle x, v \rangle = 0 \leq \frac{1}{2}$  and  $\Pr_{x \sim [q]^d} [\langle x, v \rangle = 0] \leq \frac{1}{q}$ .*

621 Note that this is tight for any  $v = e_i$ , the vector with 1 in the  $i$ th coordinates and 0s in all others.

622 *Proof.* Fix any  $v$ . Without loss of generality, assume that all coordinates of  $v$  are non-zero. If not, we  
623 can simply work with the uniform distribution on the sub-hypercube corresponding to the non-zero  
624 coordinates of  $v$ .

625 Let  $S \subseteq \{0, 1\}^n$  ( $[q]^d$ , respectively) be the set of all  $x \in \{0, 1\}^n$  ( $[q]^d$ , respectively) such that  
626  $\langle x, v \rangle = 0$ . Then, observe that for any  $x \in S$ , and any  $i$ ,  $x^{(i)}$  obtained by flipping the  $i$ th bit  
627 (changing the  $i$ th coordinate to any other value) of  $x$  cannot be in  $S$ . Thus,  $S$  is an independent set in  
628 the graph on  $\{0, 1\}^n$  (in  $[q]^d$ , respectively) with edges between pairs of points with hamming distance  
629 1.

630 It is a standard fact [56] that the maximum independent set in the  $d$ -hypercube is of size exactly  
631  $2^{d-1}$  and in the  $q$ -ary Hamming graph  $[q]^d$  is of size  $q^{d-1}$ . Thus,  $\Pr_{x \sim \{0,1\}^n} [\langle x, v \rangle = 0] \leq \frac{1}{2}$  and  
632  $\Pr_{x \sim [q]^d} [\langle x, v \rangle = 0] \leq \frac{1}{q}$ .  $\square$

634 To prove our lower bound, we give a family of  $d$  distributions on labeled linear equations,  $\mathcal{R}_i$  for  
635  $1 \leq i \leq d$  that satisfy the following:

- 636 1. The examples in each are chosen from uniform distribution on  $[q]^d$ ,
- 637 2.  $\frac{1}{q}$  fraction of the samples are labeled by  $e_i$  in  $\mathcal{R}_i$ , and,
- 638 3. for any  $i, j$ ,  $\mathcal{R}_i$  and  $\mathcal{R}_j$  are statistically indistinguishable.

639 Thus, given samples from  $\mathcal{R}_i$ , any  $\frac{1}{2q}$ -approximate list-decoding algorithm must produce a list of  
640 size at least  $d$ .

641 Our construction and analysis of  $\mathcal{R}_i$  is simple and exactly the same in both the cases. However  
642 it is somewhat easier to understand for the case of the hypercube ( $q = 2$ ). The following simple  
643 observation is the key to our construction.

644 **Lemma 6.4.** *For  $1 \leq i \leq d$ , let  $\mathcal{R}_i$  be the distribution on linear equations induced by the following  
645 sampling method: Sample  $x \sim \{0, 1\}^d$ , choose  $a \sim \{0, 1\}$  uniformly at random and output:  
646  $(x, \langle x, (1 - a)e_i \rangle)$ . Then,  $\mathcal{R}_i = \mathcal{R}_j$  for any  $i, j \leq d$ .*

647 *Proof.* The proof follows by observing that  $\mathcal{R}_i$  when viewed as a distribution on  $\mathbb{R}^{d+1}$  is same as the  
648 uniform distribution on  $\{0, 1\}^{d+1}$  and thus independent of  $i$ .  $\square$

649 The argument immediately generalizes to  $[q]^d$  and yields:

650 **Lemma 6.5.** *For  $1 \leq i \leq d$ , let  $\mathcal{R}_i$  be the distribution on linear equations induced by the fol-  
651 lowing sampling method: Sample  $x \sim [q]^d$ , choose  $a \sim \{0, 1\}$  uniformly at random and output:  
652  $(x, (\langle x, e_i \rangle + a) \bmod q)$ . Then,  $\mathcal{R}_i = \mathcal{R}_j$  for any  $i, j \leq d$ .*

653 In this case, we interpret the  $1/q$  fraction of the samples where  $a = 0$  as the inliers. Observe that these  
654 are labeled by a single linear function  $e_i$  in any  $\mathcal{R}_i$ . Thus, they form a valid model in  $\text{Lin}_D(\alpha, \ell^*)$  for  
655  $\alpha = 1/q$ .

656 Since the linear functions defined by  $e_i$  on  $[q]^d$ , when normalized to have unit norm, have a pairwise  
657 Euclidean distance of at least  $1/q$ , we immediately obtain a proof of Theorem 6.1.

## 658 A Polynomial Approximation for Core-Indicator

659 The main result of this section is a low-degree polynomial approximator for the function  $\mathbf{1}(|x| < \delta)$   
660 with respect to all distributions that have asymptotically lighter-than-exponential tails.

661 **Lemma A.1.** *Let  $D$  be a distribution on  $\mathbb{R}$  with mean 0, variance  $\sigma^2 \leq 1$  and satisfying:*

662 1. **Anti-Concentration:** *For all  $\eta > 0$ ,  $\Pr_{x \sim D}[|x| < \eta\sigma] \leq C\eta$ , and,*

663 2. **Tail bound:**  $\Pr[|x| \geq t\sigma] \leq e^{-\frac{t^2/k}{C}}$  *for  $k < 2$  and all  $t$ ,*

664 *for some  $C > 1$ . Then, for any  $\delta > 0$ , there is a  $d = O\left(\frac{\log^{(4+k)/(2-k)}(1/\delta)}{\delta^{2/(2-k)}}\right) = \tilde{O}\left(\frac{1}{\delta^{2/(2-k)}}\right)$   
665 and an even polynomial  $q(x)$  of degree  $d$  such that  $q(0) = 1$ ,  $q(x) = 1 \pm \delta$  for all  $|x| \leq \delta$  and  
666  $\sigma^2 \cdot \mathbb{E}_{x \sim D}[q^2(x)] \leq 10C\delta$ .*

667 Before proceeding to the proof, we note that the bounds on the degree above are tight up to poly  
668 logarithmic factors for the gaussian distribution.

669 **Lemma A.2.** *For every polynomial  $p$  of degree  $d$  such that  $p(0) = 1$ ,  $\mathbb{E}_{x \sim \mathcal{N}(0,1)}[p^2(x)] = \Omega\left(\frac{1}{\sqrt{d}}\right)$ .  
670 Further, there is a polynomial  $p_*$  of degree  $d$  such that  $p_*(0) = 1$  and  $\mathbb{E}_{x \sim \mathcal{N}(0,1)}[p_*^2(x)] = \Theta\left(\frac{1}{\sqrt{d}}\right)$ .*

671 Our construction of the polynomial is based on standard techniques in approximation theory for  
672 constructing polynomial approximators for continuous functions over an interval. Most relevant for  
673 us are various works of Eremenko and Yuditskii [24, 25, 23] and Diakonikolas, Gopalan, Jaiswal,  
674 Servedio and Viola [13] on such constructions for the sign function on the interval  $[-1, a] \cup [a, 1]$  for  
675  $a > 0$ . We point the reader to the excellent survey of this beautiful line of work by Lubinsky [43].



676 **Fact A.3** (Theorem 3.5 in [13]). Let  $0 < \eta < 0.1$ , then there exist constants  $C, c$  such that for

$$a := \eta^2 / C \log(1/\eta) \text{ and } K = 4c \log(1/\eta) / a + 2 < O(\log^2(1/\eta) / \eta^2)$$

677 there is a polynomial  $p(t)$  of degree  $K$  satisfying

- 678 1.  $p(t) > \text{sign}(t) > -p(-t)$  for all  $t \in \mathbb{R}$ .
- 679 2.  $p(t) \in [\text{sign}(t), \text{sign}(t) + \eta]$  for  $t \in [-1/2, -2a] \cup [0, 1/2]$ .
- 680 3.  $p(t) \in [-1, 1 + \eta]$  for  $t \in (-2a, 0)$
- 681 4.  $|p(t)| \leq 2 \cdot (4t)^K$  for all  $t > \frac{1}{2}$ .

682 We will also rely on the following elementary integral estimate.

**Lemma A.4** (Tail Integral).

$$\int_{[L, \infty]} \exp\left(-\frac{x^{2/k}}{C}\right) x^{2d} dx < \exp\left(-\frac{L^{2/k}}{C}\right) ((L)^{4d} + (16kd)^{kd}).$$

683 *Proof.* We first prove the claim for  $k = 1$ . Let  $y = x - L$ . The,  $\int_L^\infty e^{-x^2} x^{2d} dx = \int_0^\infty e^{-(y+L)^2} (y+L)^{2d} dy$ . We now use that  $y^2 + L^2 \leq (y+L)^2$  for all  $y \geq 0$  and  $(y+L)^{2d} \leq 2^{2d}(y^{2d} + L^{2d})$  to  
684 upper bound the integral above by:  $e^{-L^2} L^{2d} + 2^{2d} e^{-L^2} \int_0^\infty e^{-y^2} y^{2d} dy$ . Using  $\int_0^\infty e^{-y^2} y^{2d} dy < (4d)^d$   
685 gives a bound of  $e^{-L^2} (L^{2d} + (8d)^d)$ .

686 For larger  $k$ , we substitute  $y = x^{1/k}$  and write the integral in question as  $\int_{L^{1/k}}^\infty e^{-y^2} y^{2kd-(k-1)} dy$ .  
687 Applying the calculation from the above special case, this integral is upper bounded by:  $e^{-L^{2/k}} (L^{4d} + (16kd)^{kd})$ .  $\square$   
688

690 *Proof of Lemma A.1.* Let  $p(x)$  be the degree  $d < O\left(\frac{L \log^2(1/\delta)}{\delta}\right)$  polynomial from Fact A.3. We  
691 then construct a polynomial  $q(x)$  that will be close to 0 in the range  $[\delta, L]$  and  $[-L, -\delta]$  and close to  
692 1 in the range  $[-\delta, \delta]$ . Our polynomial  $q$  is obtained by shifting and appropriately scaling two copies  
693 of  $p$ .

$$q(x) = \frac{p\left(a + \frac{x}{4L}\right) + p\left(-\left(a + \frac{x}{4L}\right)\right) - 1}{p(a) + p(-a) - 1}$$

694 Then,  $q(0) = 1$ . It further satisfies:

- 695 1.  $q(x) \in [0, C\sqrt{\delta/L}]$  for  $x \in [\delta, L] \cup [-L, \delta]$ .
- 696 2.  $q(x) \in [1 - C\sqrt{\delta/L}, 1 + \sqrt{\delta/L}]$  for  $x \in [-\delta, \delta]$ .
- 697 3.  $q(x) \in [0, 1 + \sqrt{\delta/L}]$  for  $x \in [-3\delta, -\delta] \cup [\delta, 3\delta]$ .
- 698 4.  $|q(x)| < 4 \cdot (4x)^t$  for  $|x| > L$

699 We now prove the bound the  $\mathbb{E}p^2$ . We do this by providing upper bounds on the contributions to  
700  $\sigma^2 \cdot \mathbb{E}_{x \sim \mathcal{D}} [q^2(\sigma x)]$  from the disjoint sets with different guarantees below. Since we are going to  
701 evaluate  $q(\sigma x)$  the intervals will be scaled by  $\sigma$ .

702 The contributions from the regions  $\frac{1}{\sigma}[\delta, L]$  and  $\frac{1}{\sigma}[-\delta, \delta]$  can be naively upper bounded by the  
703 maximum value that the polynomial can take here times the probability of landing in these regions.  
704 The first of these contributes  $\sigma \cdot \frac{\delta}{L} \cdot (L - \delta) \leq \delta$ , and using anticoncentration, the second region  
705 contributes  $\left(1 + \sqrt{\frac{\delta}{L}}\right)^2 \cdot 2C\delta \leq 4C\delta$ . The region  $\frac{1}{\sigma}[\delta, 3\delta]$  can be bounded similarly to get an upper  
706 bound of  $2 \left(1 + \sqrt{\frac{\delta}{L}}\right)^2 \sigma^2 \delta \leq 4\delta$ . To finish, we use Lemma A.4 to upper bound the contribution to

707  $\mathbb{E}p^2$  from the tail:

$$\begin{aligned} \sigma^2 C' \int_{\frac{1}{\sigma}[L, \infty]} q^2(\sigma x) \exp\left(-\frac{x^{2/k}}{C}\right) dx &\lesssim \sigma^{2+d} 4^d \exp\left(-\frac{1}{C} \cdot \left(\frac{L}{\sigma}\right)^{2/k}\right) ((L/\sigma)^{4d} + (16kd)^{kd}) \\ &\lesssim \exp\left(2d + 4d \log\left(\frac{L}{\sigma}\right) - \frac{1}{C} \cdot \left(\frac{L}{\sigma}\right)^{2/k} + kd \log(16kd)\right) \end{aligned}$$

708 We choose  $L$  satisfying  $10d \log(d) + 4d \log(\frac{L}{\sigma}) - \frac{1}{C} \cdot (\frac{L}{\sigma})^{2/k} < 2 \log(1/\delta)$ .

709 Since  $d = O\left(\frac{L \log^2(1/\delta)}{\delta}\right)$ ,  $k < 2$ , and  $\sigma < 1$  we can now choose  $L = \left(\frac{C100 \log^3(1/\delta)}{\delta}\right)^{k/(2-k)}$  to

710 satisfy the inequality above and to get  $d \lesssim \frac{\log^{2+3k/(2-k)}(1/\delta)}{\delta^{1+k/(2-k)}}$ . When  $k = 1$  we get  $d = \tilde{O}(1/\delta^2)$ .

711 Since  $\sigma < 1$  in all the above calculations, we get our result by re-scaling  $\delta$ .

712 □

713 We now complete the proof of Lemma A.2.

714 *Proof of Lemma A.2.* Any polynomial  $p$  of degree  $d$  can be written as  $p(x) = \sum_{i=1}^d \alpha_i h_i(x)$  where  
 715  $h_i$  denote the hermite polynomials of degree  $i$ , satisfying  $\mathbb{E}_{x \sim \mathcal{N}(0,1)} h_i = 0$  and  $\mathbb{E}_{x \sim \mathcal{N}(0,1)} [h_i^2(x)] =$   
 716 1. Since  $p(0) = 1$ , using Cauchy-Schwartz inequality, we obtain:

$$\mathbb{E}_{x \sim \mathcal{N}(0,1)} [p^2(x)] \cdot \sum_{i=1}^d h_i^2(0) = \left(\sum_{i=1}^d \alpha_i^2\right) \cdot \left(\sum_{i=1}^d h_i^2(0)\right) \geq \left(\sum_{i=1}^d \alpha_i h_i(0)\right)^2 \geq 1$$

717 Further, observe that for the polynomial  $p_*(x) = \frac{1}{\sum_i h_i^2(0)} \sum_i h_i(0) h_i(x)$ , the above inequality is

718 tight. Using that  $h_{2i}(0) = \frac{(2i-1)!!}{\sqrt{(2i)!}}$  and  $h_i(0) = 0$  if  $i$  is odd, (see, for e.g., [55]), we have:

$$\begin{aligned} \mathbb{E}_{x \sim \mathcal{N}(0,1)} [p^2(x)] &\geq \mathbb{E}_{x \sim \mathcal{N}(0,1)} [p_*^2(x)] = \left(\sum_{i=1}^d h_i^2(0)\right)^{-1} = \left(\sum_{i=1}^{d/2} \left(\frac{(2i-1)!!}{\sqrt{(2i)!}}\right)^2\right)^{-1} \\ &= \left(\sum_{i=1}^{d/2} \frac{(2i)!}{2^{2i} i!^2}\right)^{-1} = \left(\sum_{i=1}^{d/2} \binom{2i}{i} \cdot \frac{1}{2^{2i}}\right)^{-1} = \Theta\left(\sum_{i=1}^{d/2} \frac{1}{\sqrt{i}}\right)^{-1} = \Theta(\sqrt{d})^{-1}. \end{aligned}$$

719 □

## 720 B Brute-force search can generate a $\exp(d)$ size list

721 In the following, we write  $e_i$  to denote the vector with 1 in the  $i$ th coordinate and 0s in all others.

722 **Proposition B.1.** *There exists a distribution  $D$  on  $\mathbb{R}^d$  and a model  $\text{Lin}_D(\alpha, \ell^*)$  such that for every*  
 723  *$\alpha < 1/2$ , with probability at least  $1 - 1/d$  over the draw of a  $n$ -size sample  $\mathcal{S}$  from  $\text{Lin}_D(\alpha, \ell^*)$ , there*  
 724 *exists a collection  $\text{Sol} \subseteq \{S \subseteq \mathcal{S} \mid |S| = \alpha n\}$  of size  $\exp(d)$  and unit length vectors  $\ell_S$  for every*  
 725  *$S \in \text{Sol}$  such that  $\ell_S$  satisfies all equations in  $S$  and for every  $S \neq S' \in \text{Sol}$ ,  $\|\ell_S - \ell_{S'}\|_2 \geq 0.1$ .*

726 *Proof.* Let  $D$  be the uniform distribution on  $e_1, e_2, \dots, e_d \in \mathbb{R}^d$ . Let  $\ell^* := \vec{1}/\sqrt{d}$  be the all-ones  
 727 vector in  $\mathbb{R}^d$  scaled by  $1/\sqrt{d}$  and let  $d$  samples be drawn from the uncorrupted distribution. These give  
 728 us our inliers,  $\mathcal{I} = \{(x_i, y_i)\}_{i=1}^{\alpha n}$ . For the outliers, choose the following multiset  $\mathcal{O} := 1/\alpha - 1$  copies  
 729 of  $\{(e_i, j) \mid i \in [d], j \in \{\pm 1/\sqrt{d}\}\}$ . This is a sample set of size  $2d/\alpha$ . Any  $a \in \{\pm 1/\sqrt{d}\}^d$  is a valid  
 730 candidate for a solution for this data. This is because for any such  $a$ ,  $\mathcal{I}_a := \{(e_i, a_i) \mid i \in [d]\} \subset \mathcal{S}$   
 731 satisfies the following

732 1.  $\mathcal{I}_a \subset \mathcal{S}$ ,  $|\mathcal{I}_a| = d = \frac{\alpha}{2} |\mathcal{S}|$  and

733 2. for any  $(x, y) \in \mathcal{I}_a$ ,  $y = \langle x, a \rangle$ .

734 The Gilbert–Varshamov bound from coding theory now tells us that there are at least  $\Omega(\exp(\Omega(d)))$   
 735  $\{0, 1\}$  vectors in  $d$  dimensions that pairwise have a hamming distance of  $0.1 \cdot d$ . This transfers to the  
 736 set  $\{\pm 1/\sqrt{d}\}$  to give us that there are  $\Omega(\exp(\Omega(d)))$  vectors in  $\{\pm 1/\sqrt{d}\}$  that are pairwise 0.1 apart  
 737 in 2-norm.

738

□

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