

Distribution-Free Testing of Linear Functions on

\mathbb{R}^n

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Abstract

We study the problem of testing whether a function $f: \mathbb{R}^n \rightarrow \mathbb{R}$ is linear (i.e., both additive and homogeneous) in the *distribution-free* property testing model, where the distance between functions is measured with respect to an unknown probability distribution over \mathbb{R}^n . We show that, given query access to f , sampling access to the unknown distribution as well as the standard Gaussian, and $\varepsilon > 0$, we can distinguish additive functions from functions that are ε -far from additive functions with $O\left(\frac{1}{\varepsilon} \log \frac{1}{\varepsilon}\right)$ queries, independent of n . Furthermore, under the assumption that f is a continuous function, the additivity tester can be extended to a distribution-free tester for linearity using the same number of queries. On the other hand, we show that if we are only allowed to get values of f on sampled points, then any distribution-free tester requires $\Omega(n)$ samples, even if the underlying distribution is the standard Gaussian.

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1 Introduction

Property testing of Boolean functions studies the problem where, given query access to a function $f: \{0, 1\}^n \rightarrow \{0, 1\}$ and a parameter $\varepsilon > 0$, the goal is to distinguish with high probability the case that f satisfies some predetermined property P from the case that f is ε -far from satisfying P . That is, whether we need to change the values of $f(x)$ for at least an ε -fraction of $x \in \{0, 1\}^n$ before f satisfies P . Since the seminal work by Blum, Luby and Rubinfeld [11], property testing has become a thriving field, and many properties of Boolean functions have been shown to be testable with a number of queries independent of n , including linear functions [11], low-degree polynomials [8, 26] and k -juntas [9, 10, 18]. For an introductory survey, we recommend [21].

In contrast to Boolean functions, only a few properties of functions on a Euclidean space, that is, \mathbb{R}^n , have been studied. For a measurable function $f: \mathbb{R}^n \rightarrow \mathbb{R}$, $\varepsilon > 0$, and a property P , we say that f is ε -far from P if

$$\Pr_{x \sim \mathcal{N}(0, I)} [f(x) \neq g(x)] > \varepsilon,$$

for any measurable function $g: \mathbb{R}^n \rightarrow \mathbb{R}$ satisfying P , where $\mathcal{N}(0, I)$ is the standard Gaussian. We say that an algorithm is a *tester* for a property P if, given query access to a measurable function

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22:2 Distribution-Free Testing of Linear Functions on \mathbb{R}^n

40 $f: \mathbb{R}^n \rightarrow \mathbb{R}$, sampling access to the standard Gaussian, and $\varepsilon > 0$, it accepts with probability
41 at least $2/3$ when f satisfies P , and rejects with probability at least $2/3$ when f is ε -far from P .
42 Testability of a variety of properties has been considered, including surface area of a set [29, 34], half
43 spaces [31–33], linear separators [3], high-dimensional convexity [13], and linear k -junta [15].

44 Although the standard Gaussian is natural, it rarely appears in practice. In fact, we typically have
45 little, if any, information about the underlying distribution. This raises the question of whether we can
46 test when the underlying distribution of the data is unknown. For a measurable function $f: \mathbb{R}^n \rightarrow \mathbb{R}$,
47 $\varepsilon > 0$, a distribution \mathcal{D} over \mathbb{R}^n , and a property P , we say that f is ε -far from P with respect to \mathcal{D} if

$$48 \quad \Pr_{x \sim \mathcal{D}} [f(x) \neq g(x)] > \varepsilon,$$

49 for any measurable function $g: \mathbb{R}^n \rightarrow \mathbb{R}$ satisfying P . We say that an algorithm is a *distribution-free*
50 *tester* for a property P if, given query access to a measurable function $f: \mathbb{R}^n \rightarrow \mathbb{R}$, sampling access
51 to an *unknown* distribution \mathcal{D} over \mathbb{R}^n as well as the standard Gaussian, and $\varepsilon > 0$, it accepts with
52 probability at least $2/3$ when f satisfies P , and rejects with probability at least $2/3$ when f is ε -far
53 from P with respect to \mathcal{D} . Distribution-free property testing is an attractive model because it makes
54 minimal assumptions on the environment, and models the scenario most often occurring in practice.

55 We say that a function $f: \mathbb{R}^n \rightarrow \mathbb{R}$ is *additive* if $f(x) + f(y) = f(x + y)$ for any $x, y \in \mathbb{R}^n$. In
56 this work, we consider distribution-free testing of additivity of functions $f: \mathbb{R}^n \rightarrow \mathbb{R}$ and show the
57 following.

58 **► Theorem 1.** *There exists a one-sided error distribution-free tester for additivity of $f: \mathbb{R}^n \rightarrow \mathbb{R}$*
59 *with $O\left(\frac{1}{\varepsilon} \log \frac{1}{\varepsilon}\right)$ queries.*

60 Previously no algorithm was known even when the underlying distribution \mathcal{D} is the standard Gaussian.
61 As there is a trivial lower bound of $\Omega\left(\frac{1}{\varepsilon}\right)$, the query complexity of our tester is almost tight.

62 We say that a function $f: \mathbb{R}^n \rightarrow \mathbb{R}$ is *homogeneous* if $cf(x) = f(cx)$ for any $x \in \mathbb{R}^n$ and
63 $c \in \mathbb{R}$. A function that is both additive and homogeneous is said to be *linear*. Although additivity and
64 linearity are equivalent for functions over finite groups, there are (pathological) functions $f: \mathbb{R}^n \rightarrow \mathbb{R}$
65 that are additive but not homogeneous. Hence, the testability of additivity does not immediately imply
66 the testability of linearity. However, when the input function is guaranteed to be continuous, we can
67 also test linearity.

68 **► Theorem 2.** *Suppose that the input function is guaranteed to be continuous. Then, there exists a*
69 *one-sided error distribution-free tester for linearity with $O\left(\frac{1}{\varepsilon} \log \frac{1}{\varepsilon}\right)$ queries.*

70 It is also natural to assume that we can get values of the input function only on sampled points.
71 Specifically, we say that a (distribution-free) tester is *sample-based* if it accesses the input function
72 $f: \mathbb{R}^n \rightarrow \mathbb{R}$ through points sampled from the distributions \mathcal{D} and $\mathcal{N}(0, I)$. We show a strong lower
73 bound for sample-based testers.

74 **► Theorem 3.** *Any sample-based tester for the linearity of functions $f: \mathbb{R}^n \rightarrow \mathbb{R}$ requires $\Omega(n)$*
75 *samples, even when $\mathcal{D} = \mathcal{N}(0, I)$.*

76 This lower bound is tight; it is not difficult to see that $O(n)$ samples suffices to test linearity. Indeed
77 $O(n)$ samples will, with high probability, contain n linearly independent vectors. The evaluations
78 of f on these vectors uniquely determines the linear function. This theorem shows a sharp contrast
79 between query-based and sample-based testers for properties of functions on a Euclidean space. We
80 note that we can show the same lower bound for testing additivity with an almost identical proof.

1.1 Related Work

The question of property testing first appeared (implicitly) in the work of Blum, Luby and Rubinfeld [11]. Among the problems that they studied was linearity testing. Their algorithm, now famously known as the BLR test, has played a key role in the design of probabilistically checkable proofs [2, 5, 25] and this connection was some of the early motivation for the field of property testing. Since the original paper, the parameters of the BLR test have been extensively refined. Much of this work focused on reducing the amount of randomness, due to this being a key parameter in probabilistically checkable proofs, as well as analyzing the rejection probability (see [36] for a survey). Another line of works considered the testing linearity over more general domains. The works of [7, 11, 35] showed that the BLR test can be used to test the linearity of any function with $f: G \rightarrow H$ for finite groups G and H with $O(1/\varepsilon)$ queries. Following this, a body of work [1, 17, 19, 27] constructed testers for linearity of functions $f: S \rightarrow \mathbb{R}$, where S is a finite subset of rational numbers, and the distance is measured with respect to the uniform distribution over S . See [28] for a survey. These results were phrased in terms of approximate self-testing and correcting programs. In this setting the queries to f return a finite approximation of $f(x)$. Although these results are arguably the most related to our work, our proof differs significantly from theirs and instead takes inspiration from the original BLR test.

Distribution-free testing (for graph properties) was first defined by Goldreich et al. [22], though the first distribution-free testers for non-trivial properties appeared much later in the work of Halevy and Kushilevitz [23]. Subsequently, distribution-free testers have been considered for a variety of Boolean functions including low-degree polynomials, dictators, and monotone functions [23], k -juntas [6, 12, 23, 30], conjunctions, decision lists, and linear threshold functions [20], monotone and non-monotone monomials [16], and monotone conjunctions [14, 20]. However, to our knowledge the only (partial) distribution-free tester for a class of functions on the Euclidean space is due to Harms [24] who gave an efficient tester for half spaces, that is, functions $f: \mathbb{R}^n \rightarrow \{0, 1\}$ of the form $f(x) = \text{sgn}(w^\top x - \theta)$ for some $w \in \mathbb{R}^n$ and $\theta \in \mathbb{R}$, over any rotationally invariant distribution.

1.2 Proof Technique

The construction of our tester for additivity will be done in two steps. First, we construct a constant-query tester for additivity over the standard Gaussian distribution $\mathcal{N}(0, I)$. Our tester will accept linear functions with probability 1, and so the majority of the work is in showing that if the test accepts the given function $f: \mathbb{R}^n \rightarrow \mathbb{R}$ with high probability, then f is close to an additive function. To do so, we show that if f passes a series of tests then there exists a related function $g: \mathbb{R}^n \rightarrow \mathbb{R}$, defined from f , which is additive. Furthermore, if f is linear then $f = g$. The definition of g will allow us to obtain query access to it with high probability, and so we can simply estimate the distance between f and g . At a high-level, this is somewhat similar to the BLR test, however operating over $\mathcal{N}(0, I)$ rather than the uniform distribution presents its own set of non-trivial challenges. We discuss these, as well as the definition of g at the start of Section 3.1.

It is fairly straightforward to generalize this tester for additivity to a distribution-free tester. To do so, we run the additivity tester for the standard Gaussian, except that testing the distance between f and g will now be done using samples from the unknown \mathcal{D} . This crucially relies on our ability to draw samples from the standard Gaussian.

Any additive function $f: \mathbb{R}^n \rightarrow \mathbb{R}$ is linear over the rationals, meaning that $f(qx) = qf(x)$ for every $q \in \mathbb{Q}$. Therefore, in order to test linearity it remains to test whether this holds also for irrationals. Assuming that f is continuous we are able to modify our tester to show that this implies that the additive function g is continuous as well. We then leverage the fact that any continuous additive function is linear in order to obtain our linearity tester.

22:4 Distribution-Free Testing of Linear Functions on \mathbb{R}^n

127 To prove Theorem 3, the lower bound on sample-based testers for linearity, we construct two
128 distributions, one supported on linear functions, and the other supported on functions which are
129 far from linear. Consider drawing a function f from one of these two distributions with equal
130 probability. By Yao's minimax principle it suffices to show that any deterministic algorithm which
131 receives n samples from $\mathcal{N}(0, I)$, together with their evaluations on f , is unable to distinguish, with
132 high probability, which of the two distribution f came from. To construct the distribution on linear
133 functions, we sample $w \sim \mathcal{N}(0, I)$ and return $f(x) := w^\top x$. Our distribution on functions which are
134 far from linear is designed so that any function f from this distribution satisfies $f(x+y) \neq f(x)+f(y)$
135 with probability 1 over $x, y \sim \mathcal{N}(0, I)$. To do so, for every $x \in \mathbb{R}^n$ we sample ε_x from a one-
136 dimensional Gaussian and return $f(x) := w^\top x + \varepsilon_x$. It is not difficult to show that such functions
137 are far from linear.

138 1.3 Organization

139 The remainder of the paper is organized as follows. In Section 2 we review several useful facts about
140 probability distributions. In Section 3 we develop our distribution-free tester for additivity by first
141 constructing a tester for additivity over the standard Gaussian in Section 3.1. We generalize this tester
142 to the distribution-free setting in Section 3.2 and to a tester for linearity in Section 4. Finally, we end
143 with our lower bound on the sampling model in Section 5.

144 2 Preliminaries

145 Let \mathcal{D} and \mathcal{D}' be probability distributions on the same domain Ω . Then, the *total variation distance*
146 between them, denoted by $d_{\text{TV}}(\mathcal{D}, \mathcal{D}')$, is defined as

$$147 \quad d_{\text{TV}}(\mathcal{D}, \mathcal{D}') := \frac{1}{2} \int_{\Omega} |\mathcal{D}(x) - \mathcal{D}'(x)| dx.$$

148 The *Kullback-Leibler divergence* (or *KL-divergence*) of \mathcal{D}' from \mathcal{D} , denoted $d_{\text{KL}}(\mathcal{D} \parallel \mathcal{D}')$, is defined
149 as

$$150 \quad d_{\text{KL}}(\mathcal{D} \parallel \mathcal{D}') = \int_{\Omega} \mathcal{D}(x) \log \left(\frac{\mathcal{D}(x)}{\mathcal{D}'(x)} \right) dx.$$

151 We will use the KL-divergence to upper bound the total variation distance, using the following
152 inequality.

153 ► **Theorem 4** (Pinsker's Inequality). *Let \mathcal{D} and \mathcal{D}' be probability distributions on the same*
154 *domain Ω . Then,*

$$155 \quad d_{\text{TV}}(\mathcal{D}, \mathcal{D}') \leq \sqrt{\frac{1}{2} d_{\text{KL}}(\mathcal{D} \parallel \mathcal{D}')}.$$

156 The following allows us to bound the KL-divergence between two Gaussian distributions.

157 ► **Lemma 5.** *Let $\mathcal{D} = \mathcal{N}(\mu_1, \Sigma_1)$ and $\mathcal{D}' = \mathcal{N}(\mu_2, \Sigma_2)$ be multivariate Gaussian distributions*
158 *with $\mu_1, \mu_2 \in \mathbb{R}^n$ and invertible $\Sigma_1, \Sigma_2 \in \mathbb{R}^{n \times n}$. Then,*

$$159 \quad d_{\text{KL}}(\mathcal{D} \parallel \mathcal{D}') = \frac{1}{2} \left(\log \left(\frac{\det \Sigma_2}{\det \Sigma_1} \right) + \text{tr} \left((\Sigma_2)^{-1} \Sigma_1 \right) - n + (\mu_2 - \mu_1)^\top \Sigma_2^{-1} (\mu_2 - \mu_1) \right).$$

160 We record a useful lemma about total variation distance of Gaussians with shared covariance
161 matrices.

162 ▶ **Lemma 6.** Consider two Gaussian distributions $\mathcal{N}(\mu_1, \Sigma), \mathcal{N}(\mu_2, \Sigma)$ with shared invertible
 163 covariance matrices $\Sigma \in \mathbb{R}^{n \times n}$. Then $d_{\text{TV}}(\mathcal{N}(\mu_1, \Sigma), \mathcal{N}(\mu_2, \Sigma)) \leq \phi$ holds if $\|\mu_1 - \mu_2\|_2 \leq$
 164 $2\phi / \sqrt{\|\Sigma^{-1}\|_2}$.

165 **Proof.** Denote $\mu := \mu_1 - \mu_2$. By Lemma 5, $d_{\text{TV}}(\mathcal{N}(\mu_1, \Sigma), \mathcal{N}(\mu_2, \Sigma)) = \sqrt{\frac{1}{4}\mu^\top \Sigma^{-1} \mu}$. Now,
 166 because Σ is PSD, $\mu^\top \Sigma^{-1} \mu \leq \|\mu\|_2^2 \|\Sigma^{-1}\|_2$, where $\|\cdot\|_2$ is the spectral matrix norm. Therefore, we
 167 have $d_{\text{TV}}(\mathcal{N}(\mu_1, \Sigma), \mathcal{N}(\mu_2, \Sigma)) \leq \frac{1}{2} \|\mu\|_2 \sqrt{\|\Sigma^{-1}\|_2} \leq \phi$.

168

169 3 Testing Additivity

170 In this section, we develop our distribution-free tester for additivity. For convenience, we first describe
 171 a simpler tester for additivity over the standard Gaussian distribution $\mathcal{N}(0, I)$ in Section 3.1. Then,
 172 in Section 3.2, we describe how to generalize this algorithm to test additivity over an unknown
 173 distribution.

174 3.1 Tester for the Standard Gaussian

175 Our goal in this section is to design a constant-query tester for the additivity of a measurable function
 176 $f: \mathbb{R}^n \rightarrow \mathbb{R}$ over the standard Gaussian.

177 ▶ **Theorem 7.** There exists a one-sided error $O(\frac{1}{\epsilon} \log \frac{1}{\epsilon})$ -query tester for additivity over the
 178 standard Gaussian.

179 At a high-level, our tester consists of two steps. First, we test whether f satisfies additivity over a
 180 set of samples drawn from the distribution. If f passes this test, then we conclude that there must
 181 be an additive function $g: \mathbb{R}^n \rightarrow \mathbb{R}$, which is a self-corrected version of f . Second, by testing the
 182 value of f on a correlated set of points, we are able to get query access to g with high probability, and
 183 therefore we can simply estimate the distance between f and g . Our tester relies on the fact that it has
 184 one-sided error: if f is additive then our test passes with probability 1. Otherwise, if f is non-additive
 185 and the second step passes with high probability, then f and g must be close.

186 The first step is inspired by the BLR test. Indeed, the evaluation of the function g at a point
 187 p is defined as the (weighted) majority value of $f(p - x) + f(x)$ over all $x \sim \mathcal{N}(0, I)$ (where,
 188 $f(p - x) + f(x)$ is weighted according to the probability of drawing $x \sim \mathcal{N}(0, I)$). However, there
 189 are some significant challenges in generalizing the BLR test to the standard Gaussian, the most
 190 obvious of which is that unlike the uniform distribution, every point in the support of the distribution
 191 does not have equal probability. In particular, $p - x$ is not distributed as $x \sim \mathcal{N}(0, I)$ for fixed $p \neq 0$.
 192 In order to overcome this, we exploit the fact that for additive functions f , we have $f(x) = qf(x/q)$
 193 for every rational q . This allows us to restrict attention to a small ball $B(0, 1/r)$ of radius $1/r$ centered
 194 at the origin. Then, for $p \in B(0, 1/r)$, $p - x$ is approximately distributed as x for small enough $1/r$.
 195 Thus, we get around the issue of unevenly weighted points by defining g within $B(0, 1/r)$, and then
 196 extrapolating to define g over \mathbb{R}^n .

197 Concretely, we will define g as follows. First, let r be a sufficiently large integer ($r = 50$ suffices).
 198 For each point $p \in \mathbb{R}^n$ define

$$199 \quad k_p := \begin{cases} 1 & \text{if } \|p\|_2 \leq 1/r, \\ \lceil r \cdot \|p\|_2 \rceil & \text{if } \|p\|_2 > 1/r. \end{cases}$$

200 Now, define $g: \mathbb{R}^n \rightarrow \mathbb{R}$ as

$$201 \quad g(p) := k_p \cdot \text{maj}_{\mathcal{N}(0, I)} \left[f \left(\frac{p}{k_p} - x \right) + f(x) \right],$$

Algorithm 1: Standard Gaussian Additivity Tester

Given : Query access to $f: \mathbb{R}^n \rightarrow \mathbb{R}$, sampling access to the distribution $\mathcal{N}(0, I)$;
 1 **Reject** if TESTADDITIVITY(f) returns **Reject**;
 2 **for** $N_1 := O(1/\varepsilon)$ times **do**
 3 Sample $p \sim \mathcal{N}(0, I)$;
 4 **Reject** if $f(p) \neq \text{QUERY-}g(p, f)$ or if QUERY- $g(p, f)$ returns **Reject**.
 5 **Accept**.

Algorithm 2: Subroutines

1 **Procedure** TESTADDITIVITY(f)
 Given : Query access to $f: \mathbb{R}^n \rightarrow \mathbb{R}$, sampling access to the distribution $\mathcal{N}(0, I)$;
 2 **for** $N_2 := O(1)$ times **do**
 3 Sample $x, y, z \sim \mathcal{N}(0, I)$;
 4 **Reject** if $f(-x) \neq -f(x)$;
 5 **Reject** if $f(x - y) \neq f(x) - f(y)$;
 6 **Reject** if $f\left(\frac{x-y}{2}\right) \neq f\left(\frac{x-z}{2}\right) + f\left(\frac{z-y}{2}\right)$;
 7 **Accept**.
 8 **Procedure** QUERY- $g(p, f)$
 Given : $p \in \mathbb{R}^n$, query access to $f: \mathbb{R}^n \rightarrow \mathbb{R}$, sampling access to $\mathcal{N}(0, I)$;
 9 $N'_2 := O(\log \frac{1}{\varepsilon})$;
 10 Sample $x_1, \dots, x_{N'_2} \sim \mathcal{N}(0, I)$;
 11 **Reject** if there exists $i, j \in [N'_2]$ such that
 $f(p/k_p - x_i) + f(x_i) \neq f(p/k_p - x_j) + f(x_j)$;
 12 **return** $k_p (f(p/k_p - x_1) + f(x_1))$.

202 where $\text{maj}_{\mathcal{N}(0, I)}$ is the *weighted majority function* where a value $f(p/k_p - x) + f(x)$ is weighted
 203 according to its probability mass under $x \sim \mathcal{N}(0, I)$. Observe that either $p \in B(0, 1/r)$, or $g(p)$ first
 204 maps p to a point p/k_p in $B(0, 1/r)$. The value of g is the most likely value (according to $\mathcal{N}(0, I)$)
 205 of $f(p/k_p - x) + f(x)$. If f is close to additive, then taking this majority should allow us to correct
 206 for the errors in f .

207 An equivalent definition of g which will be useful is the following. For $p \in \mathbb{R}^n$ let P_p be
 208 the Lebesgue measurable function such that $\int_A P_p(x) dx$ gives the probability (over $\mathcal{N}(0, I)$) that
 209 $f(p/k_p - x) + f(x)$ takes value in A . Then g is defined as $g(p) := \text{argmax}_x P_p(x)$ if $P_p(x) \geq 1/2$.

210 Our algorithm is given in Algorithm 1, which uses subroutines given in Algorithm 2. The QUERY-
 211 g subroutine allows us to obtain query access to g with high probability, while the TESTADDITIVITY
 212 subroutine tests the conditions that we require in order to prove that g is additive.

213 ► **Lemma 8.** *If TESTADDITIVITY(f) accepts with probability at least $1/10$, then g is a well-defined,
 214 additive function, and furthermore, $\Pr_{x \sim \mathcal{N}(0, I)} [g(p) \neq k_p (f(p/k_p - x) + f(x))] < 1/2$.*

215 We first prove Theorem 7 assuming that Lemma 8 holds.

216 **Proof of Theorem 7.** First, observe that if f is an additive function then Algorithm 1 always
 217 accepts. Indeed, it is immediate that TESTADDITIVITY(f) always accepts. To see that f also passes
 218 the remaining tests, observe that by additivity, $k_p (f(p/k_p - x) + f(x)) = k_p f(p/k_p) = f(p)$,

219 where the final inequality holds because $k_p \in \mathbb{Z}$ and by homogeneity over the rationals $f(qx) = qf(x)$
 220 for every $q \in \mathbb{Q}$.

221 We now show that if f is ε -far from all additive functions then Algorithm 1 rejects with probability
 222 at least $2/3$. If $\text{TESTADDITIVITY}(f)$ accepts with probability at most $1/10$, we can reject f with
 223 probability at least $1 - 1/10 > 2/3$. Hence, we assume that $\text{TESTADDITIVITY}(f)$ accepts with
 224 probability at least $1/10$. Then by Lemma 8, the function g is additive and hence f is ε -far from g .
 225 Now, we want to bound the probability that Step 2 of Algorithm 1 passes.

226 First, we bound the probability that $\text{QUERY-}g(p, f)$ fails to recover the value of $g(p)$. That is,
 227 we bound the probability that $f(p/k_p - x_i) + f(x_i) = f(p/k_p - x_j) + f(x_j)$ for all $i, j \in [N'_2]$,
 228 but $g(p) \neq k_p (f(p/k_p - x_i) + f(x_i))$. By Lemma 8, the probability that we draw N'_2 points which
 229 satisfy this is at most $2^{-N'_2} \leq \varepsilon/2$ by choosing the hidden constant in N'_2 to be large enough.
 230 Therefore, the probability that we correctly recover $g(p)$ is at least $1 - \varepsilon/2$.

231 Now that we have established that we can obtain query access to g with high probability, it
 232 remains to show that we can test whether f and g are close. Indeed, the probability that Step 2 of
 233 Algorithm 1 fails to reject is at most

$$\begin{aligned}
 & \left(\Pr_{p \sim \mathcal{N}(0, I)} [f(p) = g(p) \vee \text{QUERY-}g(p, f) \text{ fails to correctly recover } g(p)] \right)^{N_1} \\
 & \leq \left(1 - \Pr_{p \sim \mathcal{N}(0, I)} [f(p) \neq g(p)] + \Pr_{p \sim \mathcal{N}(0, I)} [\text{QUERY-}g(p, f) \text{ fails to correctly recover } g(p)] \right)^{N_1} \\
 & < \left(1 - \frac{\varepsilon}{2} \right)^{N_1} < \frac{1}{10},
 \end{aligned}$$

236 by choosing the hidden constant in N_1 to be large enough. Therefore, Algorithm 1 rejects with
 237 probability at least $1 - 1/10 > 2/3$. ◀

240 It remains to prove Lemma 8 showing that if Algorithm 1 succeeds, then g is an additive function
 241 with high probability.

242 3.1.1 Additivity of the Function g

243 First, we record the basic, but useful observation that if the TESTADDITIVITY subroutine passes then
 244 each of its tests hold with high probability over $\mathcal{N}(0, I)$.

245 ▶ **Lemma 9.** *If $\text{TESTADDITIVITY}(f)$ accepts with probability at least $1/10$, then*

$$\Pr_{x, y \sim \mathcal{N}(0, I)} [f(x - y) = f(x) - f(y)] \geq \frac{99}{100}, \tag{1}$$

$$\Pr_{x \sim \mathcal{N}(0, I)} [f(-x) = -f(x)] \geq \frac{99}{100}, \tag{2}$$

$$\Pr_{x, y, z \sim \mathcal{N}(0, I)} \left[f\left(\frac{x - y}{2}\right) = f\left(\frac{x - z}{2}\right) + f\left(\frac{z - y}{2}\right) \right] \geq \frac{99}{100}. \tag{3}$$

250 **Proof.** Suppose for contradiction that at least one of (1), (2), and (3) does not hold. We here assume
 251 that (1) does not hold as other cases are similar.

252 We accept only when all the sampled pairs (x, y) satisfy $f(x + y) = f(x) + f(y)$. By setting the
 253 hidden constant in N_2 to be large enough, this happens with probability at most

$$\left(1 - \Pr_{x, y \sim \mathcal{N}(0, I)} [f(x + y) \neq f(x) + f(y)] \right)^{N_2} < \left(\frac{99}{100} \right)^{N_2} < \frac{1}{10},$$

255 which is a contradiction. ◀

22:8 Distribution-Free Testing of Linear Functions on \mathbb{R}^n

256 In order to argue that g is additive, we will first argue that g is additive on points within the tiny
 257 ball $B(0, 1/r)$. To do so, we will crucially use the fact that $p - x$ is distributed approximately as
 258 $x \sim \mathcal{N}(0, I)$ if $\|p\|_2$ is small. By Lemma 6 we have a bound on the total variation distance between
 259 x and $x + p$.

260 \triangleright **Claim 10.** Let $p \in \mathbb{R}^n$ satisfying $\|p\|_2 \leq k/r$ for some $k \in \mathbb{Z}^{>0}$. Then $d_{\text{TV}}(\mathcal{N}(0, I), \mathcal{N}(p, I)) \leq$
 261 $k/100$.

262 **Proof.** By Lemma 6, for $d_{\text{TV}}(\mathcal{N}(0, I), \mathcal{N}(p, I)) \leq k/100$ it is enough to show that p satisfies
 263 $\|0 - p\|_2 \leq 2k/(100\sqrt{\|I\|_2})$. Because $\|p\|_2 \leq k/r \leq 2k/100 = 2k/(100\sqrt{\|I\|_2})$. \triangleleft

264 After arguing that g is additive in $B(0, 1/r)$, it will follow that g is additive elsewhere because g
 265 is defined by extrapolating the value of g within this ball. Therefore, we will focus on proving the
 266 additivity of g within $B(0, 1/r)$.

267 \blacktriangleright **Lemma 11.** Suppose that (1) – (3) of Lemma 9 hold. For every $p, q \in \mathbb{R}^n$ with $\|p\|_2, \|q\|_2, \|p +$
 268 $q\|_2 \leq 1/r$ it holds that $g(p + q) = g(p) + g(q)$.

269 The proof of this lemma will crucially rely on the following two lemmas, which say that the
 270 conclusions of Lemma 9 hold with high probability even when one of the points are fixed to a point
 271 $B(0, 1/r)$. A consequence of this is that g is well-defined.

272 \blacktriangleright **Lemma 12.** Suppose that (1) – (3) of Lemma 9 hold, then g is well-defined, and for every $p \in \mathbb{R}^n$
 273 with $\|p\|_2 \leq 1/r$,

$$274 \Pr_{x \sim \mathcal{N}(0, I)} [g(p) = f(p - x) + f(x)] \geq \frac{9}{10}.$$

275 **Proof.** Fix a point $p \in \mathbb{R}^n$ with $\|p\|_2 \leq 1/r$. We will bound the following probability.

$$276 A := \Pr_{x, y \sim \mathcal{N}(0, I)} [f(p - x) + f(x) = f(p - y) + f(y)].$$

277 Observe that

$$\begin{aligned} 278 A &= \Pr_{x, y \sim \mathcal{N}(0, I)} [f(x) - f(y) \neq f(p - y) - f(p - x)] \\ 279 &\leq \Pr_{x, y \sim \mathcal{N}(0, I)} [f(x) - f(y) \neq f(x - y)] + \Pr_{x, y \sim \mathcal{N}(0, I)} [f(x - y) \neq f(p - y) - f(p - x)] \\ 280 &< \frac{1}{100} + \Pr_{x, y \sim \mathcal{N}(0, I)} [f(x - y) \neq f(p - y) - f(p - x)] \quad (\text{By Lemma 9}) \\ 281 \end{aligned}$$

282 It remains to bound the second term. Intuitively, because $x - p, y - p \sim \mathcal{N}(-p, I)$ and $p \approx 0$, the
 283 random variables $p - x$ and $p - y$ should be distributed similarly to x and y . Indeed,

$$\begin{aligned} 284 &\Pr_{x, y \sim \mathcal{N}(0, I)} [f(x - y) \neq f(p - y) - f(p - x)] \\ 285 &= \Pr_{x, y \sim \mathcal{N}(0, I)} [f(x - p + p - y) \neq f(p - y) - f(p - x)] \\ 286 &= \Pr_{x, y \sim \mathcal{N}(-p, I)} [f(x - y) \neq f(-y) - f(-x)] \\ 287 &\leq \Pr_{x, y \sim \mathcal{N}(0, I)} [f(x - y) \neq f(-y) - f(-x)] + 2 d_{\text{TV}}(\mathcal{N}(0, I), \mathcal{N}(-p, I)) \\ 288 &\leq \Pr_{x, y \sim \mathcal{N}(0, I)} [f(x - y) \neq f(x) - f(y)] + \frac{2}{100} + 2 \Pr_{x \sim \mathcal{N}(0, I)} [f(-x) \neq f(x)] \quad (\text{Claim 10}) \\ 289 &\leq \frac{3}{100} + \frac{2}{100} = \frac{5}{100}. \quad (\text{By (1) and (2) in Lemma 9}) \\ 290 \end{aligned}$$

291 Plugging this into our previous bound on A , we can conclude that

$$292 \quad A \geq 1 - \left(\frac{1}{100} + \frac{5}{100} \right) = 1 - \frac{6}{100} > \frac{9}{10}.$$

293 Next, we bound A above in terms of the probability that $g(p) \neq f(p-x) + f(x)$. Define
 294 $P_p: \mathbb{R}^n \rightarrow \mathbb{R}^+$ to be the bounded Lebesgue-measurable function such that $\int_B P_p(x) dx$ is the
 295 probability that $f(p-x) + f(x)$ takes value in the (measurable) set B . By Hölder's inequality with
 296 $p = 1, q = \infty$ we have

$$297 \quad A = \int_{\mathbb{R}} P_p^2(x) dx \leq \|P_p\|_{\infty} \int_{\mathbb{R}} P_p(x) dx = \|P_p\|_{\infty},$$

298 where the last equality follows because P_p is a density and $\int_{\mathbb{R}} P_p(x) dx = 1$ holds. Therefore,

$$299 \quad \frac{9}{10} \leq A \leq \|P_p\|_{\infty}.$$

300 Because $\operatorname{argmax}_x P_p(x) \geq 9/10 > 1/2$, we have $g(p) = \operatorname{argmax}_x P_p(x)$ and hence $\Pr_{x \sim \mathcal{N}(0, I)} [g(p) =$
 301 $f(p-x) + f(x)] \geq 9/10$. \blacktriangleleft

302 The following lemma is essentially condition (3) of Lemma 9 with two fixed points.

303 **► Lemma 13.** *Suppose that (1) – (3) of Lemma 9 hold then, for every $p, q \in \mathbb{R}^n$ with $\|p\|_2, \|q\|_2, \|p+$
 304 $q\| \leq 1/r$,*

$$305 \quad \Pr_{x, y, z \sim \mathcal{N}(0, I)} \left[g(p+q) \neq f\left(p - \frac{x-z}{2}\right) + f\left(q - \frac{z-y}{2}\right) + f\left(\frac{x-y}{2}\right) \right] \leq \frac{2}{10}.$$

306 **Proof.** Fix a pair of points $p, q \in \mathbb{R}^n$ with $\|p\|_2, \|q\|_2 \leq 1/r$. We can bound the probability

$$307 \quad \Pr_{x, y, z \sim \mathcal{N}(0, I)} \left[g(p+q) \neq f\left(p - \frac{x-z}{2}\right) + f\left(q - \frac{z-y}{2}\right) + f\left(\frac{x-y}{2}\right) \right]$$

$$308 \quad \leq \Pr_{x, y, z \sim \mathcal{N}(0, I)} \left[g(p+q) \neq f\left(p+q - \frac{x-y}{2}\right) + f\left(\frac{x-y}{2}\right) \right]$$

$$309 \quad + \Pr_{x, y, z \sim \mathcal{N}(0, I)} \left[f\left(p+q - \frac{x-y}{2}\right) \neq f\left(p - \frac{x-z}{2}\right) + f\left(q - \frac{z-y}{2}\right) \right]$$

311 To bound the first term, observe that if $x, y \sim \mathcal{N}(0, I)$, then the random variable $(x-y)/2$ is also
 312 distributed according to $\mathcal{N}(0, I)$. Furthermore, because $\|p+q\|_2 \leq 1/r$, we can apply Lemma 12
 313 and conclude that

$$314 \quad \Pr_{x, y, z \sim \mathcal{N}(0, I)} \left[g(p+q) \neq f\left(p+q - \frac{x-y}{2}\right) + f\left(\frac{x-y}{2}\right) \right] \leq \frac{1}{10}.$$

316 To bound the second term, observe that

$$317 \quad \Pr_{x, y, z \sim \mathcal{N}(0, I)} \left[f\left(p+q - \frac{x-y}{2}\right) \neq f\left(p - \frac{x-z}{2}\right) + f\left(q - \frac{z-y}{2}\right) \right]$$

$$318 \quad = \Pr_{x, y, z \sim \mathcal{N}(0, I)} \left[f\left(\frac{(2q+y) - (x-2p)}{2}\right) \neq f\left(\frac{(2q+y) - z}{2}\right) + f\left(\frac{z - (x-2p)}{2}\right) \right]$$

$$319 \quad = \Pr_{\substack{x \sim \mathcal{N}(-2p, I) \\ y \sim \mathcal{N}(2q, I) \\ z \sim \mathcal{N}(0, I)}} \left[f\left(\frac{y-x}{2}\right) \neq f\left(\frac{y-z}{2}\right) + f\left(\frac{z-x}{2}\right) \right]$$

$$320 \quad \leq \Pr_{x, y, z \sim \mathcal{N}(0, I)} \left[f\left(\frac{x-y}{2}\right) \neq f\left(\frac{x-z}{2}\right) + f\left(\frac{z-y}{2}\right) \right] + d_{\text{TV}}\left(\mathcal{N}(0, I), \mathcal{N}(-2p, I)\right)$$

$$321 \quad + d_{\text{TV}}\left(\mathcal{N}(0, I), \mathcal{N}(2q, I)\right)$$

$$322 \quad \leq \frac{1}{100} + \frac{2}{100} + \frac{2}{100} = \frac{5}{100}.$$

(By Lemma 9 and Claim 10)

22:10 Distribution-Free Testing of Linear Functions on \mathbb{R}^n

324 Combining both of these bounds, we have $\Pr_{x,y,z \sim \mathcal{D}}[g(p+q) \neq f(p - \frac{x-z}{2}) + f(q - \frac{z-y}{2}) +$
 325 $f(\frac{x-y}{2})] \leq 1/10 + 5/100 \leq 2/10$. ◀

326 The additivity of g within $B(0, 1/r)$ is an immediate consequence of these two lemmas.

327 **Proof of Lemma 11.** Let $p, q \in \mathbb{R}^n$ be any pair of points satisfying $\|p\|_2, \|q\|_2, \|p+q\|_2 \leq 1/r$.
 328 Our aim is to show that $g(p+q) = g(p) + g(q)$. By a union bound over Lemmas 12 and 13, the
 329 probability that $x, y, z \sim \mathcal{N}(0, I)$ simultaneously satisfy

- 330 1. $g(p+q) = f(p - \frac{x-z}{2}) + f(q - \frac{z-y}{2}) + f(\frac{x-y}{2})$,
- 331 2. $g(p) = f(p - \frac{x-z}{2}) + f(\frac{x-z}{2})$,
- 332 3. $g(q) = f(q - \frac{z-y}{2}) + f(\frac{z-y}{2})$,
- 333 4. $f(\frac{x-y}{2}) = f(\frac{x-z}{2}) - f(\frac{z-y}{2})$

334 is at least $1 - (2/10 + 2 \cdot 1/10 + 1/10) > 0$. Here we are using the fact that $((x-y)/2)$ is distributed
 335 as $\mathcal{N}(0, I)$. Fixing such a triple (x, y, z) , we conclude that

$$\begin{aligned} 336 \quad g(p+q) &= f\left(p - \frac{x-z}{2}\right) + f\left(q - \frac{z-y}{2}\right) + f\left(\frac{x-y}{2}\right) \\ 337 \quad &= g(p) + g(q) + f\left(\frac{x-y}{2}\right) - f\left(\frac{x-z}{2}\right) - f\left(\frac{z-y}{2}\right) \\ 338 \quad &= g(p) + g(q). \end{aligned}$$

340 Therefore g is additive within $B(0, 1/r)$. ◀

341 Finally, we argue that g is additive everywhere. Intuitively this should be true because the values
 342 of g on points outside of $B(0, 1/r)$ are defined by extrapolating the values of g on points within
 343 $B(0, 1/r)$, where we know g is additive. For the proof, it will be useful to record the following fact.

344 ▶ **Fact 14.** Provided that (1) – (3) of Lemma 9 hold then, for every $p \in \mathbb{R}^n$ with $\|p\|_2 \leq 1/r$ and
 345 $c \in \mathbb{Z}^{>0}$, we have $g(p) = cg(p/c)$.

346 **Proof.** Observe that $g(p) = g((c/c)p) = g(\sum_{i=1}^c p/c) = \sum_{i=1}^c g(p/c) = c \cdot g(p/c)$, where the
 347 third equality follows by Lemma 11, noting that $\|kp/c\|_2 \leq 1/r$ for every $k \in [c-1]$ ◀

348 **Proof of Lemma 8.** Fix a pair of points $p, q \in \mathbb{R}^n$, we will argue that $g(p+q) = g(p) + g(q)$.
 349 Recall that $g(p) := k_p g(p/k_p)$, $g(q) := k_q g(q/k_q)$, and $g(p+q) := k_{p+q} g((p+q)/k_{p+q})$. Then,

$$350 \quad g(p) + g(q) = k_p \cdot g\left(\frac{p}{k_p}\right) + k_q \cdot g\left(\frac{p}{k_q}\right) = k_p k_q k_{p+q} \cdot g\left(\frac{p}{k_p k_q k_{p+q}}\right) + k_p k_q k_{p+q} \cdot g\left(\frac{p}{k_p k_q k_{p+q}}\right),$$

351 where the second equality follows by Fact 14, noting that $k_p, k_q, k_{p+q} \in \mathbb{Z}^{>0}$ and so $p/k_p, q/k_q \in$
 352 $B(0, 1/r)$. Furthermore, because $p/(k_p k_q k_{p+q}), q/(k_p k_q k_{p+q}), (p+q)/(k_p k_q k_{p+q}) \in B(0, 1/r)$,
 353 we can apply Lemma 11 to obtain

$$\begin{aligned} 354 \quad k_p k_q k_{p+q} \left(g\left(\frac{p}{k_p k_q k_{p+q}}\right) + g\left(\frac{p}{k_p k_q k_{p+q}}\right) \right) &= k_p k_q k_{p+q} \cdot g\left(\frac{p+q}{k_p k_q k_{p+q}}\right) \\ 355 \quad &= k_{p+q} \cdot g\left(\frac{p+q}{k_{p+q}}\right) \\ 356 \quad &= g(p+q), \end{aligned}$$

358 where the second equality follows by Fact 14, noting that $k_p k_q \in \mathbb{Z}^{>0}$ and $(p+q)/k_{p+q} \in B(0, 1/r)$.

359 Finally, by Lemma 12, g is well-defined within $B(0, 1/r)$. Because g is defined by extrapolating
 360 from its value within this ball, it is well-defined everywhere. ◀

361 ▶ **Remark 15.** This tester (and the same proof) will in fact work over any Gaussian $\mathcal{N}(0, \Sigma)$ for
 362 arbitrary covariance matrix $\Sigma \in \mathbb{R}^{n \times n}$ by setting the value of r to be $50\sqrt{\|\Sigma^{-1}\|_2}$.

Algorithm 3: Distribution-Free Additivity Tester

Given : query access to $f : \mathbb{R}^n \rightarrow \mathbb{R}$, sampling access to an unknown distribution \mathcal{D} , and sampling access to $\mathcal{N}(0, I)$;

- 1 **Reject** if TESTADDITIVITY(f) returns **Reject**;
- 2 **for** $N_3 := O(1/\varepsilon)$ **times do**
- 3 Sample $p \sim \mathcal{D}$;
- 4 **Reject** if $f(p) \neq \text{QUERY-}g(p, f)$ or if QUERY- $g(p, f)$ returns **Reject**.
- 5 **Accept**.

363 **3.2 Distribution-Free Tester**

364 In this section, we prove Theorem 1 by adapting our tester for additivity over the standard Gaussian
 365 (Algorithm 1) to a distribution-free tester.

366 Assuming that we are able to draw samples from the standard Gaussian (or in fact any Gaussian),
 367 the modification to Algorithm 1 is straight forward. Indeed, we will only have to modify Algorithm 1,
 368 the two subroutines will remain the same. Let \mathcal{D} be our unknown distribution by which we will meas-
 369 ure the distance of f to an additive function. The high-level idea is to first run the TESTADDITIVITY
 370 subroutine over the standard Gaussian. If it passes, then we know that with high probability g is
 371 additive. We can obtain query access to $g(p)$ (with high probability) as before by sampling points
 372 $x \sim \mathcal{N}(0, I)$ and checking that the values of $k_p(f(p/k_p - x) + f(x))$ agree for all of the x that we
 373 sample. To test whether f and g are ε -far according to \mathcal{D} it suffices to sample points $p \sim \mathcal{D}$ and check
 374 whether $f(p)$ and $g(p)$ agree.

375 Our algorithm is given in Algorithm 3. We stress that both subroutines TESTADDITIVITY and
 376 QUERY- $g(p_i)$ are being performed over $\mathcal{N}(0, I)$, i.e., they do not use \mathcal{D} .

377 **Proof of Theorem 1.** The proof is nearly identical to the proof of Theorem 7. Again, observe that
 378 if f is an additive function then Algorithm 3 always accepts.

379 It remain to show that if f is ε -far from additive functions, then Algorithm 3 rejects with
 380 probability at least $2/3$. If TESTADDITIVITY(f) accepts with probability at most $1/10$, we can reject
 381 f with probability at least $1 - 1/10 > 2/3$. Hence, we assume that TESTADDITIVITY(f) accepts
 382 with probability at least $1/10$. By Lemma 8, the function g is additive and hence f is ε -far from g .
 383 Note that the probability that QUERY- $g(p, f)$ fails to correctly recover $g(p)$ is at most $\varepsilon/2$ by the same
 384 argument as before. It remains to bound the probability that Step 3 fails to reject, which is

$$385 \left(\Pr_{p \sim \mathcal{N}(0, I)} [f(p) = g(p) \vee \text{QUERY-}g(p) \text{ fails to correctly recover } g(p)] \right)^{N_3} < \left(1 - \frac{\varepsilon}{2}\right)^{N_3} < \frac{1}{10}$$

387 by choosing the hidden constant in N_3 to be large enough, by the same argument as before. Therefore,
 388 Algorithm 3 rejects with probability at least $1 - 1/10 > 2/3$. ◀

389 **4 Testing Linearity of Continuous Functions**

390 In this section, we prove Theorem 2 by adapting the tester from the previous section (Algorithm 3) to
 391 test whether f is linear, given that f is a continuous function.

392 We would like to argue that if f is continuous and Algorithm 3 passes then g is in fact a
 393 linear function with high probability. However, in order to exploit continuity, we need f to satisfy
 394 $f(-x) = -f(x)$ for every $x \in \mathbb{R}^n$. First, we will show how to argue that g is linear assuming that
 395 $f(-x) = -f(x)$. After that, we will handle the case when this property does not hold.

22:12 Distribution-Free Testing of Linear Functions on \mathbb{R}^n

396 ► **Lemma 16.** *If $f: \mathbb{R}^n \rightarrow \mathbb{R}$ is a continuous function satisfying $f(-x) = -f(x)$ and the*
 397 *assumptions of Lemma 8 hold, then the function g is linear.*

398 The proof will rely on the following claim which was originally proved by Darboux in 1875.

399 ▷ **Claim 17.** Any additive function $f: \mathbb{R}^n \rightarrow \mathbb{R}$ which is continuous at a point $x_0 \in \mathbb{R}^n$ is a linear
 400 function.

401 **Proof.** First, it is well-known that any additive function which is continuous at a point is continuous
 402 everywhere (see e.g., [4]). Next, we argue that the continuity of f implies that $f(rx) = rf(x)$ for
 403 every $r \in \mathbb{R}$ and $x \in \mathbb{R}^n$. Because f is additive, this homogeneity holds for every $r \in \mathbb{Q}$, so it
 404 suffices to assume that r is irrational.

405 Fix $x \in \mathbb{R}^n$ and irrational r . Then for any $\zeta > 0$, we can always find $\tilde{r} \in \mathbb{Q}$ such that $|\tilde{r} - r| < \zeta$
 406 and $\|\tilde{r}x - rx\|_2 < \zeta$. Now, by the continuity of f , for any $\xi > 0$ there exists $\zeta > 0$ such that
 407 whenever $\|\tilde{r}x - rx\|_2 < \zeta$, we have $|f(\tilde{r}x) - f(rx)| < \xi$. Now, take a sequence $\{\xi_i\}_i$ with $\xi_i \rightarrow 0$
 408 and consider the corresponding sequence $\{\zeta_i\}_i$ with $\zeta_i \rightarrow 0$. Let $\{\tilde{r}_i\}_i$ with $r_i \in \mathbb{Q}$ be the sequence
 409 of approximations such that $|\tilde{r}_i - r| \leq \zeta_i$ and $\|\tilde{r}_i x - rx\|_2 \leq \zeta_i$. Then,

$$410 \quad |f(rx) - rf(x)| \leq |f(rx) - f(\tilde{r}_i x)| + |f(\tilde{r}_i x) - rf(x)| \leq \xi_i + |\tilde{r}_i f(x) - rf(x)| \leq \xi_i + \zeta_i |f(x)|.$$

411 Because $\zeta_i, \xi_i \rightarrow 0$, $|f(rx) - rf(x)| \rightarrow 0$ and so $f(rx) = rf(x)$. ◁

412 With this claim in hand, we are ready to prove Lemma 16.

413 **Proof of Lemma 16.** Let f be a continuous function satisfying $f(-x) = -f(x)$. By Lemma 8,
 414 the function g is additive. Conditioned on this event, we will show that the continuity of f implies
 415 that g is linear as well. To do so, we will argue that g is continuous at the origin and then appeal to
 416 Claim 17 to conclude that g is linear.

417 Let B be a ball of mass $1/2$ (with respect to $\mathcal{N}(0, I)$) centred at the origin. Let $\{p_i\}_i$ be any
 418 sequence of points with $p_i \in B$, $\|p_i\|_2 \leq 1/r$ and $p_i \rightarrow 0$. Now, let $\{x_i\}_i$ be a sequence of points
 419 such that $g(p_i) = f(p_i - x_i) + f(x_i)$ and $x_i \in B$. Such a sequence exists because, by Lemma 8
 420 $\Pr_{x \sim \mathcal{N}(0, I)}[g(x) = f(p_i - x) + f(x)] \geq 1/2$ and so for every p_i there must exist such an x_i in B .

421 Let S be the ball centred at the origin with twice the radius of B . As S is compact and f
 422 is continuous, f is uniformly continuous on S . Thus for every $\xi > 0$, there exists $\zeta > 0$ such
 423 that $|f(p_i - x_i) - f(-x_i)| = |f(p_i - x_i) + f(x_i)| < \xi$ whenever $\|(p_i - x_i) + x_i\|_2 < \zeta$. Now,
 424 take a sequence $\{\xi_i\}_i$ with $\xi_i \rightarrow 0$ and consider the corresponding sequence $\{\zeta_i\}_i$. As $p_i \rightarrow 0$,
 425 for every i , there exists j such that $\|(p_j - x_j) + x_j\|_2 < \zeta_i$ which in particular implies that
 426 $|g(p_j)| = |f(p_j - x_j) + f(x_j)| < \xi_i$. Thus, $g(p_i) \rightarrow 0$, and g is continuous at the origin. By
 427 Claim 17, we can conclude that g is a linear function. ◀

428 Now we consider the case when $f(-x) \neq -f(x)$ for some x . Luckily, in this case we can *force*
 429 f to satisfy $f(-x) = -f(x)$. To do so, we test whether f is $\varepsilon/2$ -far from satisfying this property.
 430 If it is, then we reject f , otherwise, we can replace f with a function f' guaranteed to satisfy this
 431 property, by defining

$$432 \quad f'(x) := \frac{f(x) - f(-x)}{2}.$$

434 We then continue to work over f' rather than f . Our modified algorithm is given in Algorithm 4,
 435 which uses Algorithm 5 as a subroutine.

436 ▷ **Claim 18.** If $\text{FORCENEGATIVITY}(f, \mathcal{D})$ accepts with probability at least $1/10$, then $\Pr_{x \sim \mathcal{D}}[f(x) =$
 437 $f'(x)] \geq 1 - \varepsilon$.

Algorithm 4: Distribution-Free Linearity Tester

Given : query access to a continuous $f: \mathbb{R}^n \rightarrow \mathbb{R}$, sampling access to an unknown distribution \mathcal{D} , and sampling access to $\mathcal{N}(0, I)$;

- 1 **Reject** if **FORCENEGATIVITY**(f, \mathcal{D}) returns **Reject**;
- 2 Let f' be the returned function;
- 3 **Reject** if **TESTADDITIVITY**(f') returns **Reject**;
- 4 **for** $N_4 := O(1/\epsilon)$ **times do**
- 5 Sample $p \sim \mathcal{D}$;
- 6 **Reject** if $f'(p) \neq \text{QUERY-}g(f', p)$ or if **QUERY-}g(f', p)** returns **Reject**.
- 7 **Accept**.

Algorithm 5: Force Negativity Subroutine

1 **Procedure** **FORCENEGATIVITY**(f, \mathcal{D})

Given : query-Access to $f: \mathbb{R}^n \rightarrow \mathbb{R}$ and sampling access to an unknown distribution \mathcal{D} ;

- 2 **for** $N_5 := O(1/\epsilon)$ **times do**
- 3 Sample $x \sim \mathcal{D}$;
- 4 **Reject** if $f(-x) \neq -f(x)$;
- 5 **Return** a function $f': \mathbb{R}^n \rightarrow \mathbb{R}$ where $f'(x) := \frac{f(x) - f(-x)}{2}$;

438 **Proof.** Suppose for contradiction that $\Pr_{x \sim \mathcal{D}}[f(x) = f'(x)] \leq 1 - \epsilon$. Observe that for a point
439 $x \in \mathbb{R}$, $f'(x) \neq f(x)$ iff $f(-x) \neq -f(x)$. Therefore, by choosing the hidden constant in N_5 to be
440 large enough, the probability that all the sampled points x satisfy $f(x) = -f(x)$ is at most

$$441 \quad \left(\Pr_{x \sim \mathcal{D}}[f(-x) = f(x)] \right)^{N_5} < (1 - \epsilon)^{N_5} \leq \frac{1}{10},$$

442 which is a contradiction. ◁

443 Therefore if **FORCENEGATIVITY**(f, \mathcal{D}) accepts with probability at least $1/10$, f and f' are $\epsilon/2$ -close.
444 Furthermore, because f is continuous and f' is the sum of continuous functions, f' is continuous as
445 well, and so we can proceed with f' in place of f .

446 **Proof of Theorem 2.** First, observe that if f is linear then $f = f'$ and Algorithm 4 always accepts.
447 Now, we show that if f is ϵ -far from linear functions, then Algorithm 4 rejects with probability at
448 least $2/3$. If either the **TESTADDITIVITY** subroutine or the **FORCENEGATIVITY** subroutine passes
449 with probability at most $1/10$, we can reject f with probability at least $1 - 1/10 > 2/3$. Hence, we
450 assume both the subroutines pass with probability at least $1/10$. Then by Lemma 18, f is $\epsilon/2$ -close
451 to f' , which means that f' is $\epsilon/2$ -far from linear. Also by Lemma 16, because f' is continuous
452 and satisfies $f'(-x) = -f'(x)$, the function g is linear, and so f' is $\epsilon/2$ -far from g . Therefore,
453 Algorithm 4 rejects f with probability at least $1 - 1/10 > 2/3$. ◀

5 Lower Bounds on Testing Linearity in the Sampling Model

454

455 In this section, we prove Theorem 3, that is, we show without query access, any tester requires a
456 linear number of samples in order to test linearity and additivity over the standard Gaussian. We
457 note that we can obtain the same lower bound for testing additivity just by replacing linearity with
458 additivity in the proof.

22:14 Distribution-Free Testing of Linear Functions on \mathbb{R}^n

459 By Yao's minimax principle it suffices to construct two distributions, \mathcal{D}_{yes} over linear functions
 460 and \mathcal{D}_{no} over functions which are (with probability 1) $1/3$ -far from linear such that any deterministic
 461 n -sample algorithm cannot distinguish between them with probability at least $2/3$. Let $\delta \in \mathbb{R}^{\geq 0}$ be
 462 some parameter to be set later; we will think of δ as tiny. Instances from these two distributions are
 463 generated as follows:

- 464 ■ \mathcal{D}_{yes} : Sample $w \sim \mathcal{N}(0, I)$ and return $f(x) := \langle w, x \rangle$.
- 465 ■ \mathcal{D}_{no} : Sample $w \sim \mathcal{N}(0, I)$ and for every $x \in \mathbb{R}^n$ sample $\varepsilon_x \sim \mathcal{N}(0, \delta)$. Return $f(x) :=$
 466 $\langle w, x \rangle + \varepsilon_x$.

467 The functions in the support of \mathcal{D}_{yes} are linear by definition. It remains to show that the instances in
 468 the support of \mathcal{D}_{no} are far from linear.

469 ► **Lemma 19.** *With probability 1 any $f \sim \mathcal{D}_{\text{no}}$ is $1/3$ -far from linear.*

470 The proof of this lemma will hinge on the following claim.

471 ▷ **Claim 20.** Let $f \sim \mathcal{D}_{\text{no}}$, for $x, y, z \sim \mathcal{N}(0, 1)$, $\Pr[f(\frac{x-y}{2}) \neq f(\frac{x-z}{2}) + f(\frac{z-y}{2})] = 1$.

472 **Proof.** Observe that $\Pr[f(\frac{x-y}{2}) = f(\frac{x-z}{2}) + f(\frac{z-y}{2})] = \Pr[\varepsilon_{(x-y)/2} = \varepsilon_{(x-z)/2} + \varepsilon_{(z-y)/2}]$,
 473 where the probability is over $\varepsilon_{(x-y)/2}, \varepsilon_{(x-z)/2}, \varepsilon_{(z-y)/2} \sim \mathcal{N}(0, \delta)$. Define the random variable
 474 $z := \varepsilon_{(x-y)/2} - \varepsilon_{(x-z)/2} - \varepsilon_{(z-y)/2}$, and note that z is distributed according to $\mathcal{N}(0, 3\delta)$. Then

$$475 \Pr_{z \sim \mathcal{N}(0, 3\delta)} [\varepsilon_{(x-y)/2} = \varepsilon_{(x-z)/2} + \varepsilon_{(z-y)/2}] = \Pr_{z \sim \mathcal{N}(0, 3\delta)} [z = 0].$$

476 By standard arguments, we have $\Pr_{z \sim \mathcal{N}(0, 3\delta)} [z = 0] = 0$. ◀

477 **Proof of Lemma 19.** Let f^* be the closest linear function to f . For a point $x \in \mathbb{R}^n$, say that
 478 $f(x)$ is *bad* if $f(x) \neq f(x^*)$. Construct the following matrix: the rows are labelled by every triple
 479 $(\frac{x-y}{2}, \frac{x-z}{2}, \frac{z-y}{2})$ and there are three columns. The entries at row $(\frac{x-y}{2}, \frac{x-z}{2}, \frac{z-y}{2})$ are $f(\frac{x-y}{2})$,
 480 $f(\frac{x-z}{2})$, and $f(\frac{z-y}{2})$. Note that because $x, y, z \sim \mathcal{N}(0, 1)$, the points $\frac{x-y}{2}, \frac{x-z}{2}, \frac{z-y}{2}$ are distributed
 481 according to $\mathcal{N}(0, 1)$.

482 Henceforth, we will measure mass in terms of probability mass over $\mathcal{N}(0, 1)$. By Claim 20, the
 483 probability that each row contains a bad entry is 1. Therefore, there must be some column for which
 484 the probability mass of the bad entries is at least $1/3$. This implies that a mass of at least $1/3$ of f
 485 must be changed to obtain f^* . Because f^* is the closest linear function to f , this implies that f is
 486 $1/3$ -far from linear. ◀

487 Having defined our distributions over linear and far-from-linear functions, it remains to argue that
 488 no algorithm receiving n samples can distinguish between them with high probability.

489 **Proof of Theorem 3.** Let \mathcal{D} be the distribution that with probability $1/2$ draws $f \sim \mathcal{D}_{\text{yes}}$ and
 490 otherwise draws $f \sim \mathcal{D}_{\text{no}}$. Let A be any deterministic algorithm which receives n samples
 491 $x_1, \dots, x_n \sim \mathcal{N}(0, I)$. By Yao's minimax principle, it suffices to show that A cannot correctly
 492 distinguish which distribution of the distributions \mathcal{D}_{yes} or \mathcal{D}_{no} a given sample $f \sim \mathcal{D}$ comes from
 493 with probability at least $2/3$. That is, we would like to show that

$$494 \left| \Pr_{\substack{f \sim \mathcal{D}_{\text{yes}} \\ x_1, \dots, x_n \sim \mathcal{N}(0, I)}} [A(f(x_1), \dots, f(x_n)) = 1] - \Pr_{\substack{f \sim \mathcal{D}_{\text{no}} \\ x_1, \dots, x_n \sim \mathcal{N}(0, I)}} [A(f(x_1), \dots, f(x_n)) = 1] \right| \quad (4)$$

496 is $o(1)$. Suppose for contradiction that an algorithm A exists that with probability at least $2/3$
 497 distinguishes these distributions.

498 Observe that the (4) can be bounded from above by the total variation distance between the
 499 distributions $(f^y(x_1), \dots, f^y(x_n))$ for $f^y \sim \mathcal{D}_{\text{yes}}$, and $(f^n(x_1), \dots, f^n(x_n))$ for $f^n \sim \mathcal{D}_{\text{no}}$, for

500 $x_1, \dots, x_n \sim \mathcal{N}(0, I)$, as applying the algorithm A can only make the total variation distance
 501 smaller. By the definition of \mathcal{D}_{yes} and \mathcal{D}_{no} , this means bounding the total variation distance between
 502 $(w_y^\top x_1, \dots, w_y^\top x_n)$ and $(w_n^\top x_1 + \varepsilon_{x_1}, \dots, w_n^\top x_n + \varepsilon_{x_n})$, where $w_y \sim \mathcal{D}_{\text{yes}}$ and $w_n \sim \mathcal{D}_{\text{no}}$

503 Now, let $X \in \mathbb{R}^n$ be the matrix whose rows are x_1, \dots, x_n . Because $w_y, w_n \sim \mathcal{N}(0, I)$ and
 504 $\varepsilon_{x_i} \sim \mathcal{N}(0, \delta)$, it follows that

$$505 \quad (w^\top x_1, \dots, w^\top x_n) \sim \mathcal{N}(0, XX^\top),$$

$$506 \quad (w_n^\top x_1, \dots, w_n^\top x_n) + (\varepsilon_{x_1}, \dots, \varepsilon_{x_n}) \sim \mathcal{N}(0, XX^\top + \delta I).$$

508 Therefore,

$$509 \quad (4) \leq d_{\text{TV}}(\mathcal{N}(0, XX^\top), \mathcal{N}(0, XX^\top + \delta I)).$$

510 To bound this distance we will appeal to Pinsker's inequality and Lemma 5. Thus, it will be useful to
 511 first record some facts about the covariance matrices of these distribution. First, we show that the
 512 rows of the matrix X are linearly independent with high probability.

513 ► **Fact 21.** $\Pr_{x_1, \dots, x_n \sim \mathcal{N}(0, 1)}[\text{span}(x_1, \dots, x_n) = \mathbb{R}^n] = 1$.

514 It follows that the covariance matrices of these two distributions are positive definite with high
 515 probability.

516 ▷ **Claim 22.** With probability 1 the matrices XX^\top and $XX^\top + \delta I$ are positive definite.

517 **Proof.** That $XX^\top \succ 0$ is immediate from Fact 21, which implies that rows of X are linearly
 518 independent with probability 1. Let $\lambda_1, \dots, \lambda_n$ be the eigenvalues of XX^\top . To prove that $XX^\top +$
 519 $\delta I \succ 0$ note that adding δI simply adds δ to each of the eigenvalues. Thus, the eigenvalues of
 520 $XX^\top + \delta I$ are all positive. ◀

521 With these facts in hand we turn to bounding the total variation distance between $\mathcal{N}(0, XX^\top)$ and
 522 $\mathcal{N}(0, XX^\top + \delta I)$. Denote by $\Sigma_{\text{yes}} := XX^\top$ and $\Sigma_{\text{no}} := XX^\top + \delta I$. By Pinsker's inequality
 523 (Theorem 4) and Lemma 5,

$$524 \quad d_{\text{TV}}(\mathcal{N}(0, XX^\top), \mathcal{N}(0, XX^\top + \delta I)) \leq \sqrt{\frac{1}{4} \left(\log \left(\frac{\det \Sigma_{\text{yes}}}{\det \Sigma_{\text{no}}} \right) + \text{tr}(\Sigma_{\text{yes}}^{-1} \Sigma_{\text{no}}) - n \right)}.$$

525 We will bound each of these terms separately.

526 Bounding the Determinant.

527 For simplicity of notation, we will bound the inverse of $\det(\Sigma_{\text{yes}})/\det(\Sigma_{\text{no}})$ below. We have

$$528 \quad \frac{\det \Sigma_{\text{no}}}{\det \Sigma_{\text{yes}}} = \frac{\det(XX^\top + \delta I)}{\det(XX^\top)}$$

$$529 \quad = \det \left(XX^\top (XX^\top)^{-1} + \delta (XX^\top)^{-1} \right)$$

$$530 \quad = \det \left(I + \delta (XX^\top)^{-1} \right).$$

532 ▷ **Claim 23.** If A is a diagonalizable matrix with eigenvalues $\lambda_1, \dots, \lambda_n$ then $\det(A + I) =$
 533 $\prod_{i=1}^n (\lambda_i + 1)$.

534 Applying this claim, we have $\det(I + \delta(XX^\top)^{-1}) = (\delta\lambda_1^{-1} + 1) \dots (\delta\lambda_n^{-1} + 1)$, where
 535 $\lambda_1, \dots, \lambda_n$ are the eigenvalues of XX^\top . By Claim 22 the matrix XX^\top is positive definite and so
 536 $\lambda_i > 0$ for all i . Therefore, $(\delta\lambda_i^{-1} + 1) > 1$ for all i , and we can conclude that $\det \Sigma_{\text{no}}/\det \Sigma_{\text{yes}} > 1$.

537 Thus we can upper bound $\det \Sigma_{\text{yes}}/\det \Sigma_{\text{no}}$ by 1.

538 **Bounding the Trace.**

539 Next, we bound

$$\begin{aligned}
540 \quad \text{tr}(\Sigma_{\text{yes}}^{-1}\Sigma_{\text{no}}) &= \text{tr}\left((XX^\top)^{-1}(XX^\top + \delta I)\right) \\
541 &= \text{tr}\left(I + \delta(X^\top)^{-1}X^{-1}\right) \\
542 &\leq \text{tr}(I) + \delta \text{tr}\left((X^\top)^{-1}X^{-1}\right) \\
543 &= n + \delta \sum_{i,j} (X_{i,j}^{-1})^2 \\
544 &\leq n + \delta n^2 \cdot \lambda_{\max}(X^{-1})^2, \\
545
\end{aligned}$$

546 where λ_{\max} is the largest eigenvalue of X^{-1} . Noting that the eigenvalues of X^{-1} are the inverse of
547 the eigenvalues of X , we have $\text{tr}(\Sigma_{\text{yes}}^{-1}\Sigma_{\text{no}}) \leq n + \delta n^2 / \lambda_{\min}(X)^2$. Setting $\delta := C \lambda_{\min}(X)^2 / n^2$
548 for some tiny $C > 0$ to be set later, we can conclude that $\text{tr}(\Sigma_{\text{yes}}^{-1}\Sigma_{\text{no}}) \leq n + C$.

549 **Completing the proof.**

550 Putting our previous bounds together we conclude that

$$551 \quad d_{\text{TV}}\left(\mathcal{N}(0, XX^\top), \mathcal{N}(0, XX^\top + \delta I)\right) \leq \sqrt{\frac{1}{4}(\log(1) + n + C - n)} = \frac{1}{2}C^{1/2}.$$

552 By our previous argument we have

$$553 \quad (4) \leq d_{\text{TV}}\left(\mathcal{N}(0, XX^\top), \mathcal{N}(0, XX^\top + \delta I)\right) \leq \frac{1}{2}C^{1/2}.$$

554 Setting $C < (2/3)^2$ contradicts our assumption of the existence of an algorithm A which distinguishes
555 a sample drawn from \mathcal{D}_{yes} from one drawn from \mathcal{D}_{no} with probability at least $2/3$, completing the
556 proof. ◀

557 Finally, observe that the same proof goes through for testing additivity as well. Indeed, \mathcal{D}_{yes} is
558 supported on additive functions, while \mathcal{D}_{no} is supported on functions which are far from additive with
559 probability 1.

560 ▶ **Corollary 24.** Any sampler for additivity of functions $f: \mathbb{R}^n \rightarrow \mathbb{R}$ requires $\Omega(n)$ samples when
561 $\mathcal{D} = \mathcal{N}(0, I)$.

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