# Confound from All Sides, Distill with Resilience: Multi-Objective Adversarial Paths to Zero-Shot Robustness

- Supplementary Material -

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#### **Abstract**

In this supplementary material, we commence by providing a comprehensive description of our experimental setups (Appendix A), including dataset descriptions and implementation/extension details. Further, we introduce more background of Multi-Objective Optimization (MOO) in Appendix B for a better understanding. Additional explanations regarding our build MOO problem with intuitive examples are presented in Appendix C. The proofs of theoretical analyses are provided in Appendix E. Further Analyses of our MOO-AD method are in Appendix F.

#### A. Detailed Experimental Setups

#### A.1. Dataset Descriptions and Pre-Processing

In line with the evaluation protocols established in prior works [25, 33], we conduct adversarially robust knowledge distillation on the ImageNet training set [8] and assess its in-distribution robustness on the ImageNet validation set, commonly used as a test benchmark. For zero-shot (out-of-distribution) robustness evaluations, we test on additional 14 datasets that span diverse image recognition tasks: STL-10 [5], CIFAR-10/100 [16], Caltech-101/256 [10, 11], FGVC [24], Flower102 [28], Food101 [2], OxfordPets [29], and StandfordCars [15], DTD [4], EuroSAT [12], PCAM [36], and SUN397 [38]. For data pre-processing, input images are resized to  $224 \times 224$  (except for CIFAR-10/100 and STL-10) and undergo center cropping before processing.

In addition to zero-shot classification, we further extend our MOO-AD method to vision-language understanding and medical image analysis. Specifically, we focus on the Flickr dataset [30] for bidirectional image-text retrieval and the Nocaps dataset [1] for image captioning. For medical image analysis, we conduct robustness evaluations on

three standard multi-label radiology datasets: ChestX-ray14 [37], CheXpert [13], and PadChest [3].

#### A.2. Further Implementation Detials

Standard configurations. For adversarially robust knowledge distillation, we adopt the CLIP architecture [31] with ViT-L/14 as the teacher model and ViT-B/32 & ResNet-50/101 as student models. The teacher VLM is obtained through the standard adversarial fine-tuning, i.e., TeCoA [25]. Following [33], we fully optimize the vision encoder's parameters of the student VLM using AdamW [22] with the learning rate initialized at  $1 \times 10^{-5}$  using a cosine decay schedule for 10 epochs. In the case of Visual Prompt Tuning (VPT) [14], an efficient fine-tuning strategy, we incorporate 100 learnable tokens into the vision module of CLIP, setting the learning rate to 40. MOO-adversaries are generated with 10 iterations under the  $\ell_\infty$  threat model with the radius  $\epsilon_{\rm I}=2/255$ . The MOO weighting factors are set  $\gamma_1 = \gamma_2 = 1.0$  for balanced optimization. Additionally, the loss weighting coefficients are  $\lambda = 2.5$  and  $\beta = 4.0$ . All the hyper-parameter configurations are searched on a 10% subset of CIFAR-10 and then applied directly to adversarial distillation using ImageNet across diverse settings.

**BLIP extension configurations.** For evaluation metrics, we use recall@1 for Text Retrieval (TR) and Image Retrieval (IR) for both clean and adversarial examples. In the context of image captioning evaluations, CIDEr measures the similarity of a generated sentence against a set of ground truth sentences written by humans. We focus on adversarial examples of the perturbation radius  $\epsilon_{\rm I}=1/255$  generated by 20-step PGD attacks [23] during both training and evaluations, using the references/captions as labels. In line with [18], we directly integrate the Image-Text Contrastive (ITC) loss into our MOO-AD. For other adversarial fine-tuning approaches, we additionally incorporate the adversarial optimization of the ITC loss, the Image-Text Matching (ITM) loss, and the Language Modeling (LM) loss. We focus on the ViT-B/16-based BLIP architecture for evaluations.

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**Medical CLIP extension configurations.** The Medical CLIP expansion follows CheXzero [35] by leveraging a radiology-specific CLIP model with a ViT/B-16 backbone. Note that the text encoder is replaced by BioBERT [17], a specialized biomedical language model optimized for text mining in medical scenarios. During the adversarial learning/distillation stage, we utilize a comprehensive chest X-ray benchmark including detailed radiology reports. At the inference stage, we evaluate the robust VLMs on ChestX-ray14 [37], CheXpert [13], and PadChest [3]. We report the Area Under the Curve (AUC) metric for both legitimate medical data and their adversarial counterparts (PGD-20,  $\epsilon_{\rm I} = 1/255$ ).

**Repulsive term in the MOO solver.** To further keep the diversity of the MOO adversaries, we also add a repulsive potential term [32] into the generation process of the MOO-adversaries, which is

$$R(\hat{\mathbf{x}}_{\text{MOO}}) = \sum_{m=1}^{N_b} \sum_{n=1}^{N_b} \exp\left(-\frac{||\mathbf{F}'(\hat{\mathbf{x}}_{\text{MOO}}^{(m)}) - \mathbf{F}'(\hat{\mathbf{x}}_{\text{MOO}}^{(n)})||}{\sigma^2}\right),$$
(14)

where  $\mathbf{F}' = [F_1', F_2']$ , and  $\sigma = 0.05$  is a preset standard deviation. This repulsive term is combined with  $\mathcal{L}^{\mathrm{tch}}(\hat{\mathbf{x}}_{\mathrm{MOO}}^{k,(i)}|\mathbf{w}^k)$  as part of the loss function to guide the iterative gradient ascent process.

#### **B.** Background of Multiobjective Optimization

Commonly, a MOO problem can be formulated as:

min: 
$$\mathbf{f}(\mathbf{x}) = \{f_1(\mathbf{x}), \dots, f_q(\mathbf{x})\},\$$
  
s.t.  $\mathbf{x} \in \Omega \subseteq \mathbb{R}^d,$  (15)

where  $f_l(\mathbf{x})$ ,  $(l \in \{1, \dots, q\})$  is the lth objective function, q is the number of objectives,  $\mathbf{x}$  is the decision vector,  $\Omega$  is the decision space, d is the dimensions of the decision vector. Some key concepts associated with the MOO problem are introduced as follows [6]:

- Pareto Dominance: For decision vectors  $\mathbf{x}_a$  and  $\mathbf{x}_b$ , if  $\forall l \in \{1, 2, \dots, q\}$ ,  $f_l(\mathbf{x}_a) \leq f_l(\mathbf{x}_b)$  and  $\exists l' \in \{1, 2, \dots, q\}$ ,  $f_{l'}(\mathbf{x}_a) < f_{l'}(\mathbf{x}_b)$ ,  $\mathbf{x}_a$  is said to Pareto dominate  $\mathbf{x}_b$ .
- Pareto Optimal Solution: If no decision vector in  $\Omega$  Pareto dominates  $\mathbf{x}_a$ , then  $\mathbf{x}_a$  is a Pareto optimal solution.
- *Pareto Set*: The set of all Pareto optimal solutions forms the Pareto set in decision space.
- *Pareto Front*: The image of the Pareto set in the objective space forms the PF.

Unlike single-objective optimization, an MOO problem does not have a single solution that simultaneously minimizes or maximizes all objectives [6]. Instead, the goal is to identify a representative *set* of Pareto-optimal solutions that form the PF, representing the best achievable tradeoffs in the objective space. Over the past few decades,

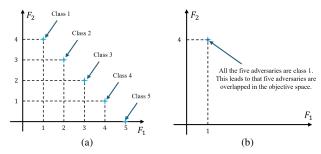


Figure 6. Examples of diversity preservation in the proposed multi-objective modeling approach. In the example, we show the representation of adversaries in the objective spaces corresponding to the constructed multi-objective optimization problem. We assuming there are two batches,  $\mathcal{X}_1 = \{\hat{\mathbf{x}}_1^1, \dots, \hat{\mathbf{x}}_1^5\}$  and  $\mathcal{X}_2 = \{\hat{\mathbf{x}}_2^1, \dots, \hat{\mathbf{x}}_2^5\}$ , each consisting of five adversaries. In  $\mathcal{X}_1$ , the contained adversaries belong to five different classes, whereas in  $\mathcal{X}_2$ , all adversaries belong to a single class (class 1). Assume that for all adversaries in  $\mathcal{X}_1$  and  $\mathcal{X}_2$ , their category membership is absolute, i.e.,  $[\mathbf{p}_{\mathcal{S}}(\hat{\mathbf{x}}')]_c = 1, c = \arg \max_c [\mathbf{p}_{\mathcal{S}}(\hat{\mathbf{x}}')]_c, \hat{\mathbf{x}}' \in \mathcal{X}_1 \cup \mathcal{X}_2$ , and the constraints in (5) is fully guaranteed. (a) Representation of adversaries in the objective space for the batch  $\mathcal{X}_1$ . (b) Representation of adversaries in the objective space for the batch  $\mathcal{X}_2$ .

MOO has been extensively studied in the optimization field. Evolutionary algorithms [7, 26, 27, 40–42] are a prominent class of methods for solving MOO problems. While their population-based search and inherent parallelism have proven effective, their inability to leverage gradient information limits their efficiency. Recently, gradient-based MOO optimizers have gained significant attention in various machine learning tasks [19, 21, 32, 34]. By incorporating gradient information, these methods enable efficient optimization in neural network-based problems, facilitating applications such as multi-task learning [34] and neural combinatorial optimization [20].

## C. Additional Explanation on the Built MOO Problem

We present an example to intuitively illustrate diversity in the objective space in terms of adversarial samples. Consider two batches,  $\mathcal{X}_1 = \{\hat{\mathbf{x}}_1^1, \dots, \hat{\mathbf{x}}_1^5\}$  and  $\mathcal{X}_2 = \{\hat{\mathbf{x}}_1^1, \dots, \hat{\mathbf{x}}_1^5\}$  $\{\hat{\mathbf{x}}_2^1,\dots,\hat{\mathbf{x}}_2^5\}$ , each containing five adversarial samples. In  $\mathcal{X}_1$ , the samples belong to five different classes, whereas in  $\mathcal{X}_2$ , all samples belong to a single class (class 1). Clearly,  $\mathcal{X}_1$  exhibits greater class diversity than  $\mathcal{X}_2$  in terms of class labels. Assuming the class membership of each sample is absolute  $([\mathbf{p}_{\mathcal{S}}(\hat{\mathbf{x}}')]_c = 1, c = \arg\max_c [\mathbf{p}_{\mathcal{S}}(\hat{\mathbf{x}}')]_c, \hat{\mathbf{x}}' \in$  $\mathcal{X}_1 \cup \mathcal{X}_2$ ), and the constraints in Eq. (5) are fully satisfied, the expected predicted class of a sample  $\hat{\mathbf{x}}$  is given by  $F_1(\hat{\mathbf{x}}') = \arg \max_c [\mathbf{p}_{\mathcal{S}}(\hat{\mathbf{x}}')]_c$ . Setting C = 5, the corresponding representations in the objective space are shown in Figure 6. As depicted in Figure 6a,  $\mathcal{X}_1$ , with high class-level diversity, also exhibits broad coverage of the Pareto front in the established MOO problem, ensuring diversity in the objective space. In contrast, all five adversaries in  $\mathcal{X}_2$  overlap in the objective space, as shown in Figure 6b, demonstrating that insufficient class diversity leads to a failure in maintaining diversity in the objective space. This example highlights that in the formulated MOO problem, preserving diversity in the objective space corresponds to ensuring diversity among adversarial samples within a batch, considering class labels. Diversity preservation has been extensively studied in MOO, with well-established techniques. By integrating these strategies into our MOO formulation, the proposed method effectively maintains the diversity of adversarial samples.

In the above example, we primarily use samples from completely different classes to illustrate MOO-AD's ability to maintain diversity, and such examples may also be generated by targeted adversaries. However, since  $F_1$  represents the expected likelihood that an adversarial sample belongs to a certain class, it is inherently a continuous value. By leveraging MOO, this continuous nature enables MOO-AD to generate adversarial samples that lie at the intersection of multiple decision boundaries (for example,  $[\mathbf{p}_{\mathcal{S}}]_1 = 0.5$  and  $[\mathbf{p}_{\mathcal{S}}]_2 = 0.5$ ). Consequently, adversarial samples generated by MOO-AD may provide more comprehensive coverage of the decision boundaries of student models compared to targeted adversaries, thereby contributing to the training of more robust models.

#### D. Robust Risk with MOO-Adversaries

#### **D.1. Robust Risk Decomposition**

Following [39], we decompose the robust risk  $\mathcal{R}_{rob}$  into natural and boundary components. For a student VLM with predicted class  $\mathbf{p}_{\mathcal{S}}^*(\mathbf{x}) = \operatorname{argmax}_c[\mathbf{p}_{\mathcal{S}}(\mathbf{x})]_c$ , the robust risk on a set  $\mathcal{V}$  is defined as:

**Definition 1** (Robust Risk [39]). For sample-label pairs  $(\mathbf{x}, c)$  drawn from V, the robust risk and its two components—natural and boundary risks—are defined as follows:

$$\mathcal{R}_{rob}(\mathbf{p}_{\mathcal{S}}; \mathcal{V}) := \mathbb{E}_{(\mathbf{x}, c) \sim \mathcal{V}} [\mathbb{1}(\exists \hat{\mathbf{x}} \in \mathbb{B}(\mathbf{x}, \epsilon) : \mathbf{p}_{\mathcal{S}}^{*}(\hat{\mathbf{x}}) \neq c)], 
\mathcal{R}_{nat}(\mathbf{p}_{\mathcal{S}}; \mathcal{V}) := \mathbb{E}_{(\mathbf{x}, c) \sim \mathcal{V}} [\mathbb{1}(\mathbf{p}_{\mathcal{S}}^{*}(\mathbf{x}) \neq c)], 
\mathcal{R}_{bdy}(\mathbf{p}_{\mathcal{S}}; \mathcal{V}) := \mathbb{E}_{(\mathbf{x}, c) \sim \mathcal{V}} [\mathbb{1}(\exists \hat{\mathbf{x}} \in \mathbb{B}(\mathbf{x}, \epsilon) : \mathbf{p}_{\mathcal{S}}^{*}(\hat{\mathbf{x}}) \neq \mathbf{p}_{\mathcal{S}}^{*}(\mathbf{x}) = c)],$$
(16)

where  $\epsilon$  is the  $\ell_{\infty}$ -norm perturbation radius around  $\mathbf{x}^1$ . Also,  $\mathcal{R}_{rob}(\mathbf{p}_{\mathcal{S}}; \mathcal{V}) = \mathcal{R}_{nat}(\mathbf{p}_{\mathcal{S}}; \mathcal{V}) + \mathcal{R}_{bdy}(\mathbf{p}_{\mathcal{S}}; \mathcal{V})$ .

#### D.2. Extension to MOO-Adversarial Examples

We then extend this decomposition to incorporate MOObased adversarial examples generated via our proposed optimization strategy during robust knowledge distillation.

**Definition 2.** Let  $\mathcal{M}_{\mathbf{x}}$  denote a set of MOO-adversarial examples generated from each sample-label pair  $(\mathbf{x}, c) \in \mathcal{D}$ ,

i.e.,  $\mathcal{M}_{\mathbf{x}} = \bigcup_{(\mathbf{x},c) \in \mathcal{D}} \mathcal{M}_{\mathbf{x}}((\mathbf{x},c))$ . We separate  $\mathcal{M}_{\mathbf{x}}$  into two disjoint subsets:  $\mathcal{M}_{\mathbf{x}}^{\mathbf{x}} = \{(\mathbf{x},c) \in \mathcal{M}_{\mathbf{x}} : \mathbf{p}_{\mathcal{S}}^* \neq c\}$  and  $\mathcal{M}_{\mathbf{x}}^{\mathbf{y}} = \{(\mathbf{x},c) \in \mathcal{M}_{\mathbf{x}} : \mathbf{p}_{\mathcal{S}}^* = c\}$  that contain incorrectly and correctly classified MOO-adversaries, respectively.

#### **D.3. Robust Risk Bound Minimization**

Building upon the robust risk bound analysis of intermediate adversarial examples introduced by [9], we extend their theoretical framework to the MOO-adversarial setting by replacing intermediate adversaries with MOO-adversarial examples and deriving new bounds tailored to this scenario:

**Theorem 2.** Let  $\mathcal{D} \cup \mathcal{M}_{\mathbf{x}}$  denote the original dataset combined with the MOO-adversaries. The robust risk gap compared to using only the original dataset  $\mathcal{D}$  is given as:

$$\mathcal{R}_{rob}(\mathcal{D} \cup \mathcal{M}_{\mathbf{x}}) - \mathcal{R}_{rob}(\mathcal{D}) = \tag{17}$$

$$\frac{\left|\mathcal{M}_{\mathbf{x}}^{\textit{X}}\right|(\mathcal{R}_{rob}(\mathcal{M}_{\mathbf{x}}^{\textit{X}}) - \mathcal{R}_{rob}(\mathcal{D}))}{|\mathcal{D}| + |\mathcal{M}_{\mathbf{x}}|} + \frac{\left|\mathcal{M}_{\mathbf{x}}^{\textit{Y}}\right|(\mathcal{R}_{rob}(\mathcal{M}_{\mathbf{x}}^{\textit{Y}}) - \mathcal{R}_{rob}(\mathcal{D}))}{|\mathcal{D}| + |\mathcal{M}_{\mathbf{x}}|}$$

$$Proof. \ \ \text{See Appendix E.2.} \ \ \Box$$

**Theorem 3.** Integrating MOO-adversaries into the robust risk  $\mathcal{R}_{rob}(\mathcal{D} \cup \mathcal{M}_{\mathbf{x}})$  addresses an upper bound on the standard robust risk  $\mathcal{R}_{rob}(\mathcal{D})$  of the original dataset  $\mathcal{D}$ , i.e.,  $\mathcal{R}_{rob}(\mathcal{D} \cup \mathcal{M}_{\mathbf{x}}) > \mathcal{R}_{rob}(\mathcal{D})$  given that  $\kappa \geq \mathcal{R}_{nat}(\mathcal{D})$ , where  $\kappa = \mathcal{R}_{bdy}(\mathcal{M}_{\mathbf{x}}') - \mathcal{R}_{bdy}(\mathcal{D}) \geq 0$  is the boundary-risk gap. Proof. See Appendix E.3.

#### E. Theoretical Analyses

#### E.1. Proof of Theorem 1

*Proof.* According to  $||\mathbf{F}(\mathbf{x}^a) - \mathbf{F}(\mathbf{x}^b)|| \ge \delta_{\mathbf{F}}$ , we have

$$||\mathbf{F}(\mathbf{x}^a) - \mathbf{F}(\mathbf{x}^b)||$$

$$= \sqrt{(F_1(\mathbf{x}^a) - F_1(\mathbf{x}^b))^2 + (F_2(\mathbf{x}^a) - F_2(\mathbf{x}^b))^2}$$

$$= \sqrt{2(F_1(\mathbf{x}^a) - F_1(\mathbf{x}^b))^2} \ge \delta_{\mathbf{F}}.$$

Then, we can get  $|F_1(\mathbf{x}^a) - F_1(\mathbf{x}^b)| \ge \frac{\sqrt{2}}{2} \delta_{\mathbf{F}}$ . As  $F_1$  is L-Lipschitz continuous, then we have  $L||\mathbf{x}^a - \mathbf{x}^b|| \ge ||\mathbf{F}(\mathbf{x}^a) - \mathbf{F}(\mathbf{x}^b)|| \ge \frac{\sqrt{2}}{2} \delta_{\mathbf{F}}$ . As a result, we get the corresponding conclusion  $||\mathbf{x}^a - \mathbf{x}^b|| \ge \frac{\sqrt{2}\delta_{\mathbf{F}}}{2L}$ .

#### E.2. Proof of Theorem 2

*Proof.* By decomposing MOO-adversaries  $\mathcal{M}_{\mathbf{x}}$  into  $\mathcal{M}_{\mathbf{x}}^{\mathbf{y}} \cup \mathcal{M}_{\mathbf{x}}^{\mathbf{y}}$  based on the VLM classification, the robust risk gap can be expressed as an average of their respective robust risks, each weighted by its cardinality below:

$$\frac{\mathcal{R}_{rob}(\mathcal{D}\cup\mathcal{M}_{\mathbf{x}}) - \mathcal{R}_{rob}(\mathcal{D}) = \mathcal{R}_{rob}(\mathcal{D}\cup\mathcal{M}_{\mathbf{x}}^{\mathbf{x}}\cup\mathcal{M}_{\mathbf{x}}^{\mathbf{y}}) - \mathcal{R}_{rob}(\mathcal{D})}{|\mathcal{D}| + |\mathcal{M}_{\mathbf{x}}^{\mathbf{x}}| + |\mathcal{M}_{\mathbf{x}}^{\mathbf{y}}| + |\mathcal{M}_{\mathbf{x}}^{\mathbf{y}}|} = \frac{|\mathcal{D}|\mathcal{R}_{rob}(\mathcal{D}) + |\mathcal{M}_{\mathbf{x}}^{\mathbf{x}}| + |\mathcal{M}_{\mathbf{x}}^{\mathbf{y}}|}{|\mathcal{D}| + |\mathcal{M}_{\mathbf{x}}^{\mathbf{x}}| + |\mathcal{M}_{\mathbf{x}}^{\mathbf{y}}|} - \frac{|\mathcal{D}| + |\mathcal{M}_{\mathbf{x}}^{\mathbf{x}}| + |\mathcal{M}_{\mathbf{x}}^{\mathbf{y}}|}{|\mathcal{D}| + |\mathcal{M}_{\mathbf{x}}^{\mathbf{x}}| + |\mathcal{M}_{\mathbf{x}}^{\mathbf{y}}|} \mathcal{R}_{rob}(\mathcal{D}) \qquad (18)$$

$$= \frac{|\mathcal{M}_{\mathbf{x}}^{\mathbf{x}}| (\mathcal{R}_{rob}(\mathcal{M}_{\mathbf{x}}^{\mathbf{x}}) - \mathcal{R}_{rob}(\mathcal{D}))}{|\mathcal{D}| + |\mathcal{M}_{\mathbf{x}}|} + \frac{|\mathcal{M}_{\mathbf{x}}^{\mathbf{y}}| (\mathcal{R}_{rob}(\mathcal{M}_{\mathbf{x}}^{\mathbf{y}}) - \mathcal{R}_{rob}(\mathcal{D}))}{|\mathcal{D}| + |\mathcal{M}_{\mathbf{x}}|}.$$

<sup>&</sup>lt;sup>1</sup>Note that the set  $\mathcal{V}$  may consist of both clean and adversarial data, hence the sample-label pair  $(\mathbf{x},c)$  can represent either type.

Table 13. Comparison of diverse adversary mixing configurations in MOO-AD for average clean and robust accuracy on 15 datasets.

Adversary Mixing Configuration	Clean	PGD	AA
Untargeted & MOO Adversaries	56.48	33.25	32.08
Targeted & MOO Adversaries Untargeted & Targeted & MOO Adversaries	57.65 58.15	34.18 34.79	32.83 33.42
Untargeted & Targeted & MOO Adversaries MOO-Adversaries Only ( <b>Ours</b> )	58.96	35.70	34.16

#### E.3. Proof of Theorem 3

*Proof.* To establish that  $\mathcal{R}_{rob}(\mathcal{D} \cup \mathcal{M}_{\mathbf{x}}) \geq \mathcal{R}_{rob}(\mathcal{D})$ , it suffices to show two inequalities hold below: (i)  $\mathcal{R}_{rob}(\mathcal{M}_{\mathbf{x}}^{\mathbf{y}}) - \mathcal{R}_{rob}(\mathcal{D}) \geq 0$  & (ii)  $\mathcal{R}_{rob}(\mathcal{M}_{\mathbf{x}}^{\mathbf{y}}) - \mathcal{R}_{rob}(\mathcal{D}) \geq 0$ .

We first address the condition (i). By Definition 1 of the robust and natural risks, any instance in  $\mathcal{M}_{\mathbf{x}}^{\mathbf{x}}$  is misclassified by formulation; consequently,  $\mathcal{R}_{rob}(g_{\theta}; \mathcal{M}_{\mathbf{x}}^{\mathbf{x}}) = \mathcal{R}_{nat}(g_{\theta}; \mathcal{M}_{\mathbf{x}}^{\mathbf{x}}) = 1 \geq \mathcal{R}_{rob}(g_{\theta}; \mathcal{D}) \geq \mathcal{R}_{nat}(g_{\theta}; \mathcal{D})$ . Following Definition 2,  $\mathcal{R}_{nat}(g_{\theta}; \mathcal{M}_{\mathbf{x}}^{\mathbf{x}}) = 1$  as all clean samples of  $\mathcal{M}_{\mathbf{x}}^{\mathbf{x}}$  are misclassified. Since boundary risk  $\mathcal{R}_{bdy}$  requires correctly classified clean samples, it vanishes for the misclassified set. This remains consistent with  $\mathcal{M}_{\mathbf{x}}^{\mathbf{x}}$  being entirely misclassified and thus confirms condition (i).

We next examine the condition (ii), i.e.,  $\mathcal{R}_{rob}(\mathcal{M}_{\mathbf{x}}^{\prime}) - \mathcal{R}_{rob}(\mathcal{D})$ . By Definition 2, all the elements in  $\mathcal{M}_{\mathbf{x}}^{\prime}$  are correctly classified, thus the natural risk  $\mathcal{R}_{nat}(\mathcal{M}_{\mathbf{x}}^{\prime}) = 0$ . However, the boundary risk  $\mathcal{R}_{bdy}(\mathcal{M}_{\mathbf{x}}^{\prime})$  can be nonzero, as small perturbations to correctly classified legitimate samples can shift them across the decision boundary. Let  $\kappa = \mathcal{R}_{bdy}(\mathcal{M}_{\mathbf{x}}^{\prime}) - \mathcal{R}_{bdy}(\mathcal{D}) \geq 0$  represent the boundary risk gain. Consequently, if  $\kappa \geq \mathcal{R}_{nat}(\mathcal{D})$ , we obtain the condition (ii). Putting parts (i) and (ii) together completes the argument, showing that  $\mathcal{R}_{rob}(\mathcal{D} \cup \mathcal{M}_{\mathbf{x}})$  is an upper bound of the adversarially robust risk  $\mathcal{R}_{rob}(\mathcal{D})$ .

### F. Further Analyses of Our MOO-AD Method

#### F.1. Impact of Adversary Mixing in Distillation.

Beyond using the MOO-adversaries alone, we examine whether incorporating targeted and/or untargeted adversaries enhances robustness transfer. Table 13 presents the distillation results for different adversary mixing configurations in MOO-AD. Interestingly, we find that introducing additional (targeted/untargeted) adversaries during distillation deteriorates zero-shot adversarial robustness. We attribute this robustness degradation to the potential disruption of adversarial diversity, which implicitly compromises the effectiveness of robustness transfer.

#### F.2. Analyses of In-Distribution and Out-Of-Distribution Robustness.

We here analyze the inherent relationship between the preset weights ( $\gamma_1$  and  $\gamma_2$ ) in the MOO solver and the trade-off

Table 14. Comparison of  $\gamma_1 \& \gamma_2$  values in MOO-AD, with OOD evaluation averaged over SUN397, Flower102, and CIFAR-100.

$\gamma_1 \& \gamma_2$ Values	ImageNet			Out-Of-Distribution		
	Clean	PGD	AA	Clean	PGD	AA
$\gamma_1 = \gamma_2 = 0.5$	58.14	35.93	35.19	56.30	25.12	24.37
$\gamma_1 = \gamma_2 = 1.0$	59.28	36.58	35.72	55.74	24.74	24.05
$\gamma_1 = \gamma_2 = 2.0$	59.67	37.02	36.13	54.92	24.28	23.69

between the in-distribution and out-of-distribution robustness. To ensure a consistent data view across the teacher and student VLMs during distillation, we set  $\gamma_1=\gamma_2$ . According to Table 14, we report the performance in both in-distribution (ImageNet) and out-of-distribution (average over SUN397, Flower102, and CIFAR-100) scenarios. Typically, Increasing both  $\gamma_1$  and  $\gamma_2$  enhances the disruptive capability of adversaries, leading to better in-distribution robustness. On the other hand, reducing them facilitates a more diverse MOO-adversary generation, resulting in improved out-of-distribution adversarial robustness.

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