Federated Expectation Maximization with heterogeneity mitigation and variance reduction

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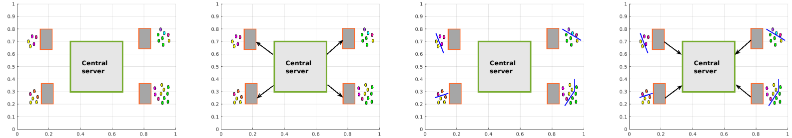
The Federated Learning setting (FL)



- The central server coordinates the participation of the local devices/clients/workers
- Local training data sets, **never** uploaded to the server
- FL reduces privacy and security risks

- Global model maintained by the central server: sent to the devices
- Each worker computes an update of the global model
- Only this update is communicated to the central server; aggregation by the central server

- Local data sets, heterogeneous, unbalanced
- Partial participation of the clients (charged devices, plugged-in, free wi-fi connection, · · ·)
- Massively distributed: large nbr devices w.r.t. the size of the local data sets

Communication cost >> Computational cost

I. The Expectation-Maximization algorithm

Latent variable models

- Parametric statistical model
- Observations Y_i with likelihood

$$\theta \mapsto \int p(Y, z; \theta)\, \mu(\mathsf{d}z)$$

When independent observations, the normalized log-likelihood

$$\frac{1}{N} \sum_{i=1}^{N} \log \int p_i(Y_i, z; \theta)\, \mu(\mathsf{d}z)$$

First example: inference in mixture models

- The statistical task
  - i.i.d. observations with distribution $y \mapsto \sum_{g=1}^{G} \pi_g \, f_g(y; \vartheta)$
  - Learn the parameters $\theta := (\pi_{1:G}, \vartheta)$.

- The computational problem

$$\mathrm{argmin}_{\theta \in \Theta \subseteq \mathbb{R}^d} \; -\frac{1}{N} \sum_{i=1}^{N} \log \sum_{g=1}^{G} \pi_g \, f_g(Y_i; \vartheta)$$

or equivalently

$$\mathrm{argmin}_{\theta \in \Theta \subseteq \mathbb{R}^d} \; -\frac{1}{N} \sum_{i=1}^{N} \log \int \overbrace{\pi_z}^{\text{Dist. } Z_i = z} \; \underbrace{f_z(Y_i; \vartheta)}_{\text{Dist. } Y_i | Z_i = z} \; \mathrm{d}\mu(z)$$

where μ is the counting measure on $\{1, \cdots, G\}$.

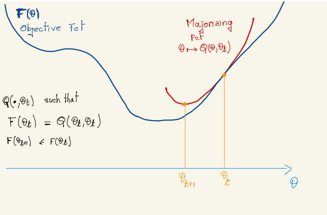
Second example: inference in hierarchical models

- The statistical task
  - indep observations Y_i's, with distribution given a *local parameter* $y \mapsto f(y; \vartheta, z_i)$
  - Prior on the i.i.d. Z_i's: $z \mapsto p(z; \tau)\, \mu(\mathrm{d}z)$
  - Learn the parameters $\theta := (\vartheta, \tau)$.

- The computational problem

$$\operatorname{argmin}_{\theta \in \Theta \subseteq \mathbb{R}^d} \; -\frac{1}{N} \sum_{i=1}^{N} \log \int f(Y_i; \vartheta, z)\, p(z; \tau) \mu(\mathrm{d}z)$$

Description of EM Dempster et al. (1977)



- **E-step.** At ieration $\#(t+1)$, given θ_t, define a majorizing function

$$F(\theta) \leq Q(\theta, \theta_t) := -\frac{1}{N} \sum_{i=1}^{N} \mathbb{E}_{\theta_t} \left[\log p_i(Y_i, Z; \theta)\right] + C(\theta_t)$$

where

$$\mathbb{E}_{\theta_t} \left[\log p_i(Y_i, Z; \theta)\right] \stackrel{\text{def}}{=} \int \log p_i(Y_i, z; \theta) \qquad \frac{p_i(Y_i, z; \theta_t)\ \mu(\mathsf{d}z)}{\int p_i(Y_i, u; \theta)\mu(\mathsf{d}u)}$$

- **M-step.** Minimize this function: $\theta_{t+1} = \operatorname{argmin}_\theta\ Q(\theta, \theta_t)$

Detailed E-step

Upon noting that for any distribution $g(z)\,\mu(\mathsf{d}z)$

$$\log \int f(z)\mu(\mathsf{d}z) = \log \int \frac{f(z)}{g(z)}\; g(z)\mu(\mathsf{d}z) \geq \int \log\left(\frac{f(z)}{g(z)}\right)\; g(z)\mu(\mathsf{d}z)$$

it holds for any θ_t

$$\log \int p_{ci}(z;\theta)\,\mathsf{d}\mu(z) \geq \int \log p_{ci}(z;\theta)\frac{p_{ci}(z;\theta_t)\mu(\mathsf{d}z)}{\int p_{ci}(u;\theta_t)\mu(\mathsf{d}u)} + C_{ci}(\theta_t)$$
$$\geq \mathbb{E}_{\theta_t}\left[\log p_{ci}(Z;\theta)\right] + C_{ci}(\theta_t)$$

with equality at $\theta = \theta_t$.

Implementation of the Majorize-Minimization algorithm EM

- **Assumed** "exponential family" (for the complete data model)

$$\log p_i(z;\theta) = \langle S_i(z), \phi(\theta)\rangle - \psi(\theta)$$

and the argmax exists and is unique

$$Q(\theta,\theta_t) = \psi(\theta) - \langle \bar{\mathsf{s}}(\theta_t), \phi(\theta)\rangle \qquad \mathsf{T}(s) \overset{\text{def}}{=} \operatorname{argmin}_\theta \; \psi(\theta) - \langle s, \phi(\theta)\rangle$$

- **E-step.** Explicit computation of $\theta \mapsto Q(\theta,\theta_t)$ i.e. of $\bar{\mathsf{s}}(\theta_t)$

$$\bar{\mathsf{s}}(\theta_t) \overset{\text{def}}{=} \frac{1}{N}\sum_{i=1}^{N} \int S_i(z) \; \frac{p_i(z;\theta_t)\mu(\mathsf{d}z)}{\int p_i(u;\theta_t)\mu(\mathsf{d}u)}$$

- **M-step.** Explicit computation of the minimum i.e. $\theta_{t+1} = \mathsf{T}(\bar{\mathsf{s}}(\theta_t))$.

In the s-space, the fixed points solve: $\bar{\mathsf{s}} \circ \mathsf{T}(s) - s = 0$

Batch EM is not adapted for Federated Learning

$$s \in \mathbb{R}^q \qquad \text{such that} \qquad \frac{1}{N}\sum_{i=1}^{N} \bar{\mathsf{s}}_i \circ \mathsf{T}(s) = s$$

- The optimization step T can be run by the central server.
- The expectation step **can not be** run by the central server:

$$\frac{1}{N}\sum_{i=1}^{N} \bar{\mathsf{s}}_i \circ \mathsf{T}(s) = \frac{1}{n}\sum_{c=1}^{n} \frac{1}{m_c}\sum_{i=1}^{m_c} \bar{\mathsf{s}}_{ci} \circ \mathsf{T}(s)$$

Design a root-finding algorithm when

- the objective function is a finite-sum
- $\bar{\mathsf{s}}_{ci}$: part of each function is "located" at local workers
- T: part of each function is "located" at the central server

Contributions

The Expectation Maximization (EM) algorithm *with complete data model in the curved exponential family* is a root-finding algorithm Delyon et al. (1999).

- Emphasis on EM in Federated Learning.
- A new algorithm: `FedEM` supporting communication compression, partial participation and data heterogeneity.
- A variance reduced version `VR-FedEM`, progressively alleviating the variance brought by the random oracles on which updates of the local workers are based.
- Convergence guarantees of `FedEM` and `VR-FedEM`.
- Pioneering work in the litterature "EM in Federated Learning". contemporaneous works with different goals: Marfoq et al. (2021), Louizos et al. (2021)
  As a root finding algorithm, `VR-FedEM` state of the art (compared to `VR-DIANA` Horvath et al. (2019)).

II. FedEM - Federated EM and VR-FedEM - Variance Reduced FedEM

The problem

For **FedEM** (mini-batch and online setting)

$$s \qquad \text{such that} \qquad \frac{1}{n}\sum_{c=1}^{n} \bar{\mathsf{s}}_c \circ \mathsf{T}(s) - s = 0$$

$\bar{\mathsf{s}}_c$: local loss fct at worker $\#c$

For **VR-FedEM** (mini-batch setting)

$$s \qquad \text{such that} \qquad \frac{1}{n}\sum_{c=1}^{n} \frac{1}{m_c}\sum_{i=1}^{m_c} \bar{\mathsf{s}}_{ic} \circ \mathsf{T}(s) = s$$

$\bar{\mathsf{s}}_{ci}$: local loss fct at worker $\#c$, for example $\#i$

FedEM

roots of $\mathsf{h}(s) \stackrel{\text{def}}{=} n^{-1} \sum_{c=1}^{n} \bar{\mathsf{s}}_c \circ \mathsf{T}(s) - s.$

FedEM with partial participation $p \in (0,1)$

- Design parameters: $k_{\max}$, $\alpha > 0$, $\gamma > 0$.
- Initialization: $V_{0,c}, \widehat{S}_0$; $V_0 := n^{-1} \sum_{c=1}^{n} V_{0,c}$
- For $k = 0, \ldots, k_{\max} - 1$:
  - Sample workers $\mathcal{A}_{k+1}$ with participation probability p
  - *(active local workers)* For $c \in \mathcal{A}_{k+1}$ do
    - Sample $\mathsf{S}_{k+1,c}$ an approximation of $\bar{\mathsf{s}}_{c\cdot} \circ \mathsf{T}(\widehat{S}_k)$
    - Set $\Delta_{k+1,c} = \mathsf{S}_{k+1,c} - \widehat{S}_k - V_{k,c}$
    - Set $V_{k+1,c} = V_{k,c} + \alpha \, \mathrm{Quant}(\Delta_{k+1,c})$
    - Send $\mathrm{Quant}(\Delta_{k+1,c})$ to the central server
  - *(inactive local workers)* For $c \notin \mathcal{A}_{k+1}$, set $V_{k+1,c} = V_{k,c}$
  - *(central server)*
    - Set $\widehat{S}_{k+1} = \widehat{S}_k + \frac{\gamma}{np} \sum_{c \in \mathcal{A}_{k+1}} \mathrm{Quant}(\Delta_{k+1,c}) + \gamma V_k$
    - Set $V_{k+1} = V_k + \alpha n^{-1} \sum_{c=1}^{n} \mathrm{Quant}(\Delta_{k+1,c})$.
    - Send $\widehat{S}_{k+1}$ and $\mathsf{T}(\widehat{S}_{k+1})$ to the n workers.
- **Return**: $\widehat{S}_k$, $0 \le k \le k_{\max}$

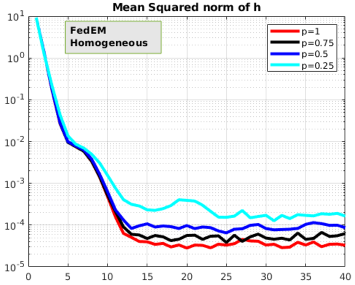
- Possible partial participation of the workers
- Federated E-step
- Random quantization w. variance reduction (Mishchenko et al, 2019)
- M-step **only** at the central server

Robustness

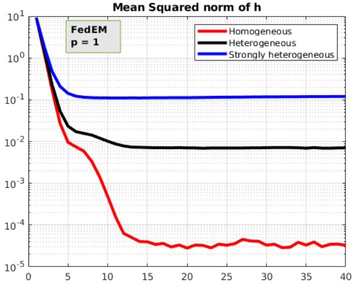
FedEM is designed to find the roots of h

Toy example: inference of a $\mathbb{R}^2$-valued Gaussian mixture model with 2 components

- Robustness to partial participation
  $k \mapsto \mathbb{E}\left[\|h(\widehat{S}_k)\|^2\right]$ vs the nbr of epochs.
  Estimated by Monte Carlo



- Robustness to heterogeneity
  $k \mapsto \mathbb{E}\left[\|h(\widehat{S}_k)\|^2\right]$ vs the nbr of epochs.
  Estimated by Monte Carlo



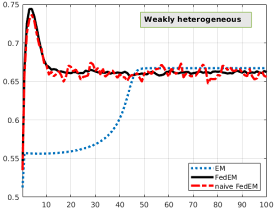
Robustness

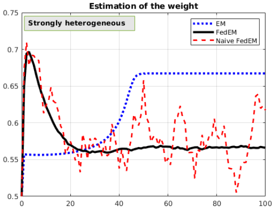
FedEM is designed to find the roots of h

Toy example: inference of a $\mathbb{R}^2$-valued Gaussian mixture model with 2 components

- FedEM vs naive-FedEM ? Estimation of the weight vs the nbr epoch; Case "homogeneous" and case "strongly heterogeneous"

In `naive-FedEM`: remove the variables $V_{\cdot c}$'s – i.e. the control variates introduced to control the variance of the quantization step.





VR-FedEM

in the case $\bar{\mathsf{s}}_c(\tau) = m^{-1} \sum_{i=1}^m \bar{\mathsf{s}}_{ci}(\tau)$

Iteration index (cycles of length k_{in})

$$k+1 \leftarrow (t-1)k_{\text{in}} + \tau \qquad t \geq 1, \tau \in \{1, \cdots, k_{\text{in}}\}.$$

Variance Reduction on $\mathsf{S}_{k+1,c}$ (case $p=1$)

- Initialization: $\mathsf{S}_{1,0,c} := m^{-1} \sum_{i=1}^m \bar{\mathsf{s}}_{ci} \circ \mathsf{T}(\widehat{S}_{\text{init}})$ and $\widehat{S}_{1,0} = \widehat{S}_{1,-1} := \widehat{S}_{\text{init}}$
- At time $\#(t-1)k_{\text{in}} + \tau$, at each local server $\#c$
  - Sample a mini-batch $\mathcal{B}_{t,\tau,c}$ of size b in $\{1, \cdots, m\}$
  - Approximate $\bar{\mathsf{s}}_c \circ \mathsf{T}(\widehat{S}_{t,\tau-1})$ with

$$\mathsf{S}_{t,\tau,c} := \mathsf{b}^{-1} \sum_{i \in \mathcal{B}_{t,\tau,c}} \bar{\mathsf{s}}_{ci} \circ \mathsf{T}(\widehat{S}_{t,\tau-1}) + \mathsf{S}_{t,\tau-1,c} - \mathsf{b}^{-1} \sum_{i \in \mathcal{B}_{t,\tau,c}} \bar{\mathsf{s}}_{ci} \circ \mathsf{T}(\widehat{S}_{t,\tau-2})$$

- At time $\#tk_{\text{in}}$, refresh the *control variate*
  - (central server) $\widehat{S}_{t,0} = \widehat{S}_{t,-1} := \widehat{S}_{t-1,k_{\text{in}}}$
  - (local workers) $\mathsf{S}_{t,0,c} := m^{-1} \sum_{i=1}^m \bar{\mathsf{s}}_{ci} \circ \mathsf{T}(\widehat{S}_{t,0})$

- A **control variate** scheme reduces the variability of the approximations of $\bar{\mathsf{s}}_c \circ \mathsf{T}(\widehat{S}_\cdot)$
- The control variate is biased: it is **refreshed every k_{in} iterations**.

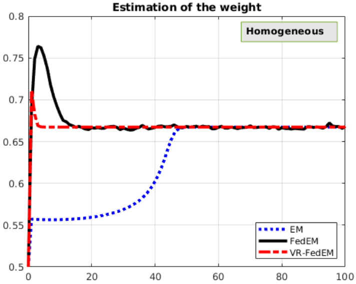
Same variance reduction as in SPIDER-EM, Fort et al. (2020) – SPIDER = Stochastic Path-Integrated Differential EstimatoR.

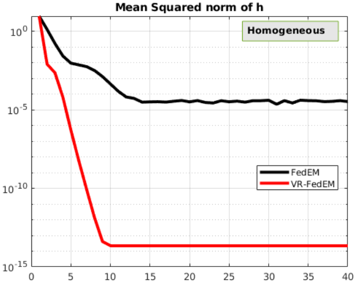
VR-FedEM

FedEM is designed to find the roots of h

Toy example: inference of a $\mathbb{R}^2$-valued Gaussian mixture model with 2 components

- Estimation of the weight vs the nbr epoch
- $k \mapsto \mathbb{E}\left[\|h(\widehat{S}_k)\|^2\right]$ vs the nbr of epochs. Estimated by Monte Carlo





III. Explicit control of convergence
Complexity analysis

Assumptions

$$\mathrm{argmin}_{\theta \in \Theta \subseteq \mathbb{R}^d} \ F(\theta) \Longrightarrow \mathrm{argmin}_{s \in \mathbb{R}^q} \ F \circ \mathsf{T}(s) \Longrightarrow s : \mathsf{h}(s) = 0$$

$$F(\theta) \stackrel{\mathrm{def}}{=} \frac{1}{n} \sum_{c=1}^{n} \frac{1}{m_c} \sum_{i=1}^{m_c} \mathcal{L}_{ci}(\theta), \qquad \mathcal{L}_{ci}(\theta) = -\log \int \exp(-\psi(\theta) + \langle S_{ci}(z), \phi(\theta) \rangle) \, \mathsf{d}\mu(z)$$

- On the model
- For the existence of a Lyapunov function
- On the local workers / local data sets
- On the quantization step
- On the participation of the workers

Assumptions

$$\mathrm{argmin}_{\theta \in \Theta \subseteq \mathbb{R}^d} \; F(\theta) \Longrightarrow \mathrm{argmin}_{s \in \mathbb{R}^q} \; F \circ \mathsf{T}(s) \Longrightarrow s : \mathsf{h}(s) = 0$$

$$F(\theta) \overset{\text{def}}{=} \frac{1}{n} \sum_{c=1}^{n} \frac{1}{m_c} \sum_{i=1}^{m_c} \mathcal{L}_{ci}(\theta), \qquad \mathcal{L}_{ci}(\theta) = -\log \int \exp(-\psi(\theta) + \langle S_{ci}(z), \phi(\theta) \rangle) \, \mathrm{d}\mu(z)$$

- On the model
  - A1 $\Theta \subset \mathbb{R}^d$ is open convex. Finite loss $\mathcal{L}_{ci}$.
  - A2 The conditional expectations $\bar{\mathsf{s}}_{ci}(\theta)$ are well defined $\forall c, i$ and $\theta \in \Theta$.
  - A3 The map T: $s \mapsto \mathrm{argmin}_{\theta \in \Theta} \psi(\theta) - \langle s, \phi(\theta) \rangle$ exists and is unique.
- For the existence of a Lyapunov function
- On the local workers / local data sets
- On the quantization step
- On the participation of the workers

Assumptions

$$\mathrm{argmin}_{\theta \in \Theta \subseteq \mathbb{R}^d} \; F(\theta) \Longrightarrow \mathrm{argmin}_{s \in \mathbb{R}^q} \; F \circ \mathsf{T}(s) \Longrightarrow s : \mathsf{h}(s) = 0$$

$$F(\theta) \stackrel{\text{def}}{=} \frac{1}{n} \sum_{c=1}^{n} \frac{1}{m_c} \sum_{i=1}^{m_c} \mathcal{L}_{ci}(\theta), \qquad \mathcal{L}_{ci}(\theta) = -\log \int \exp(-\psi(\theta) + \langle S_{ci}(z), \phi(\theta) \rangle) \, \mathrm{d}\mu(z)$$

- On the model
- For the existence of a Lyapunov function

  A4 $W \stackrel{\text{def}}{=} F \circ \mathsf{T}$ is C^1, with globally Lipschitz gradient (constant $L_{\dot{W}}$). Furthermore, $\nabla W(s) = -B(s)\mathsf{h}(s)$ for a positive definite matrix $B(s)$ with spectrum in $[v_{\min}, v_{\max}]$ for any s, and $v_{\min} > 0$.

- On the local workers / local data sets
- On the quantization step
- On the participation of the workers

Assumptions

$$\operatorname{argmin}_{\theta \in \Theta \subseteq \mathbb{R}^d} F(\theta) \Longrightarrow \operatorname{argmin}_{s \in \mathbb{R}^q} F \circ \mathsf{T}(s) \Longrightarrow s : \mathsf{h}(s) = 0$$

$$F(\theta) \stackrel{\text{def}}{=} \frac{1}{n} \sum_{c=1}^{n} \frac{1}{m_c} \sum_{i=1}^{m_c} \mathcal{L}_{ci}(\theta), \qquad \mathcal{L}_{ci}(\theta) = -\log \int \exp(-\psi(\theta) + \langle S_{ci}(z), \phi(\theta) \rangle) \, \mathsf{d}\mu(z)$$

- On the model
- For the existence of a Lyapunov function
- On the local workers / local data sets
  - A5 There exists L_c such that for any s, s', $\|\bar{\mathsf{s}}_{c\cdot} \circ \mathsf{T}(s) - s - \bar{\mathsf{s}}_{c\cdot} \circ \mathsf{T}(s') - s'\| \leq L_c \|s - s'\|$.
  - A7 For any k, the local approximations $\mathsf{S}_{k,c}$ are independent, unbiased $\mathbb{E}\left[\mathsf{S}_{k+1,c} | \mathcal{F}_k\right] = \bar{\mathsf{s}}_c \circ \mathsf{T}(\widehat{S}_k)$ and heteregeneous variance: $\mathbb{E}\left[\|\mathsf{S}_{k+1,c} - \bar{\mathsf{s}}_c \circ \mathsf{T}(\widehat{S}_k)\|^2 | \mathcal{F}_k\right] \leq \sigma_c^2$.
- On the quantization step
- On the participation of the workers

Assumptions

$\mathrm{argmin}_{\theta \in \Theta \subseteq \mathbb{R}^d} \; F(\theta) \Longrightarrow \mathrm{argmin}_{s \in \mathbb{R}^q} \; F \circ \mathsf{T}(s) \Longrightarrow s : \mathsf{h}(s) = 0$

$$F(\theta) \stackrel{\text{def}}{=} \frac{1}{n} \sum_{c=1}^{n} \frac{1}{m_c} \sum_{i=1}^{m_c} \mathcal{L}_{ci}(\theta), \qquad \mathcal{L}_{ci}(\theta) = -\log \int \exp(-\psi(\theta) + \langle S_{ci}(z), \phi(\theta) \rangle) \, \mathrm{d}\mu(z)$$

- On the model
- For the existence of a Lyapunov function
- On the local workers / local data sets
- On the quantization step

  A6 Unbiased quantization operator $\mathbb{E}[\mathrm{Quant}(x)] = x$.
  There exists $\omega > 0$ s.t. $\mathbb{E}[\|\mathrm{Quant}(x)\|^2] \leq (1+\omega)\|x\|^2$.

  e.g. random dithering; see also Aslistarh et al. (2018); Horvath et al. (2019); Mishchenko et al. (2019)
- On the participation of the workers

Assumptions

$$\mathrm{argmin}_{\theta \in \Theta \subseteq \mathbb{R}^d} \; F(\theta) \Longrightarrow \mathrm{argmin}_{s \in \mathbb{R}^q} \; F \circ \mathsf{T}(s) \Longrightarrow s : \mathsf{h}(s) = 0$$

$$F(\theta) \stackrel{\text{def}}{=} \frac{1}{n} \sum_{c=1}^{n} \frac{1}{m_c} \sum_{i=1}^{m_c} \mathcal{L}_{ci}(\theta), \qquad \mathcal{L}_{ci}(\theta) = -\log \int \exp(-\psi(\theta) + \langle S_{ci}(z), \phi(\theta) \rangle) \, \mathsf{d}\mu(z)$$

- On the model
- For the existence of a Lyapunov function
- On the local workers / local data sets
- On the quantization step
- On the participation of the workers

  A8 I.i.d. Bernoulli r.v. with participation probability p.

Explicit control for FedEM

Set

$$L^2 \stackrel{\text{def}}{=} n^{-1} \sum_{i=1}^{n} L_i^2, \qquad \sigma^2 \stackrel{\text{def}}{=} n^{-1} \sum_{i=1}^{n} \sigma_i^2;$$

Theorem Dieuleveut, F., Moulines, Robin (2021)

Let $\{\widehat{S}_k, k \geq 1\}$ be given by `FedEM`, run with $V_{c0} \stackrel{\text{def}}{=} \bar{\mathsf{s}}_{c\cdot} \circ \mathsf{T}(\widehat{S}_0) - \widehat{S}_0$, $\alpha \stackrel{\text{def}}{=} (1+\omega)^{-1}$ and $\gamma_k = \gamma \in (0, \gamma_{\max}]$, where

$$\gamma_{\max} \stackrel{\text{def}}{=} \frac{v_{\min}}{2L_{\dot{W}}} \wedge \frac{p\sqrt{n}}{2\sqrt{2}L(1+\omega)\sqrt{\omega + (1-p)(1+\omega)/p}}.$$

Denote by K the uniform random variable on $\{0, \cdots, k_{\max}-1\}$. Then,

$$v_{\min}\left(1 - \gamma \frac{L_{\dot{W}}}{v_{\min}}\right) \mathbb{E}\left[\|\mathsf{h}(\widehat{S}_K)\|^2\right] \leq \frac{\left(W(\widehat{S}_0) - \min W\right)}{\gamma k_{\max}} + \gamma L_{\dot{W}} \frac{1 + 5\left(\omega + (1-p)(1+\omega)/p\right)}{n} \sigma^2.$$

Complexity analysis (when $p = 1$)

Given an accuracy level ϵ, how to choose the design parameters in order to minimize the number of optimization ?

- Results valid when heterogeneous data sets
- The number of optimization is $k_{\max}$ chosen in order to reach the accuracy level ϵ:

$$\mathcal{K}_{\text{opt}}(\epsilon) = O\left(\frac{1}{\epsilon^2}\frac{(1+\omega)\sigma^2}{n}\right) \vee O\left(\frac{1}{\epsilon\,\gamma_{\max}}\right)$$

1st term is leader iff $\epsilon << \gamma_{\max}(1+\omega)\sigma^2/n$ (high noise regime)

- **Compression effect:** γ is impacted by compression iff $n << \omega^3$.
  On $\mathcal{K}_{\text{opt}}$:

	Complexity regime:	$\frac{(1+\omega)\sigma^2}{n\epsilon^2}$	$\frac{1}{\gamma_{\max}\epsilon}$
$\gamma_{\max}$ **regime:**	**E.g. case when**	High noise σ^2, small ϵ	Low σ^2 larger ϵ
$\frac{v_{\min}}{2L_{\dot{W}}}$	large ratio n/ω^3	$\times\omega$	$\times 1$
$\frac{\sqrt{n}}{2\sqrt{2}L(1+\omega)\sqrt{\omega}}$	low ratio n/ω^3	$\times\omega$	$\times\omega^{3/2}/\sqrt{n}$

Explicit control for VR-FedEM

Set $(m_c = m)$

$$L^2 \stackrel{\text{def}}{=} n^{-1} m^{-1} \sum_{c=1}^{n} \sum_{i=1}^{m} L_{ci}^2$$

Theorem Dieuleveut, F., Moulines, Robin (2021)

Let $\{\widehat{S}_{t,k}, t \geq 1, 1 \leq k \leq k_{\text{in}}\}$ be given by VR-FedEM run with $\alpha \stackrel{\text{def}}{=} 1/(1+\omega)$, $V_{1,0,c} \stackrel{\text{def}}{=} \bar{\mathsf{s}}_c \circ \mathsf{T}(\widehat{S}_{1,0}) - \widehat{S}_{1,0}$, $\mathsf{b} \stackrel{\text{def}}{=} \lceil \frac{k_{\text{in}}}{(1+\omega)^2} \rceil$ and

$$\gamma_{t,k} = \gamma \stackrel{\text{def}}{=} \frac{v_{\min}}{L_{\dot{W}}} \left(1 + 4\sqrt{2} \frac{v_{\max}}{L_{\dot{W}}} \frac{L}{\sqrt{n}} (1+\omega) \left(\omega + \frac{1+10\omega}{8} \right)^{1/2} \right)^{-1}.$$

Let (τ, K) be the uniform random variable on $\{1, \cdots, k_{\text{out}}\} \times \{1, \cdots, k_{\text{in}}\}$, independent of $\{\widehat{S}_{t,k}, t \geq 1, k \in \{1, \cdots, k_{\text{in}}\}\}$. Then, it holds

$$\mathbb{E}\left[\|H_{\tau,K}\|^2\right] \leq \frac{2\left(\mathbb{E}\left[W(\widehat{S}_{1,0})\right] - \min W\right)}{v_{\min} \gamma k_{\text{in}} k_{\text{out}}}$$

$$\mathbb{E}\left[\|\mathsf{h}(\widehat{S}_{\tau,K-1})\|^2\right] \leq 2\left(1 + \gamma^2 \frac{L^2 (1+\omega)^2}{n}\right) \mathbb{E}\left[\|H_{\tau,K}\|^2\right].$$

Complexity analysis

- First result on Federated EM including variance reduction techniques, being robust to distribution heterogeneity.
- The recommended batch size b decreases as $1/(1+\omega)^2$.
- The number of optimization is $k_{\mathrm{out}} k_{\mathrm{in}}$ chosen in order to reach the accuracy level ϵ:

$$\mathcal{K}_{\mathrm{opt}}(\epsilon) = \left(\frac{1}{\epsilon\,\gamma}\right)$$

- **Compression effect on $\mathcal{K}_{\mathrm{opt}}$**

	Complexity:	$1/(\gamma\epsilon)$
γ **regime:**	**e.g. case when**	
$v_{\min}/L_{\dot{W}}$	large ratio n/ω^3	$\times 1$
$v_{\min}\sqrt{n}/(v_{\max} L\omega^{3/2})$	low ratio n/ω^3	$\times \omega^{3/2}/\sqrt{n}$

IV. Bibliography

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