A Class of Stochastic EM for Federated Learning

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Abstract

To be completed

2 1 sEM methods for Federated Learning

- Exact expectations
- Incremental and variance reduced methods

5 2 SAEM algorithm for Federated Learning

- SA of the expectations
- Monte Carlo approximations
 - Exponential Family

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- Statistics stored on devices and parameters computed on device
 - FedAvg on central server -¿ boils down to the Averaging of parameters that we may do in standard central settings (Polyak)
- Applications to PK-PD modeling

3 Numerical Examples