Cover Letter for
MISSO: Minimization by Incremental Stochastic Surrogate Optimization for Large Scale Nonconvex and Nonsmooth Problems

A growing and important task while learning models on observed data, is the ability to train the latter over a large number of clients which could either be devices or distinct entities. In the paradigm of Federated Learning (FL) [**?** **?**], the focus of our paper, a central server orchestrates the optimization over those clients under the constraint that the data can neither be centralized nor shared among the clients.