Federated Stochastic Approximation of the EM Algorithm

Anonymous Author(s)
Affiliation
Address
email

Abstract

1   To be completed

1   sEM methods for Federated Learning

3   • Exact expectations
4   • Incremental and variance reduced methods

2   SAEM algorithm for Federated Learning

6   • SA of the expectations
7   • Monte Carlo approximations
8   • Exponential Family
9   • Statistics stored on devices and parameters computed on device
10   • FedAvg on central server $--$ > boils down to the Averaging of parameters that we may
11   do in standard central settings (Polyak)
12   • Applications to PK-PD modeling

3   Numerical Examples