

Federated Learning

CPSC680: Trustworthy Deep Learning

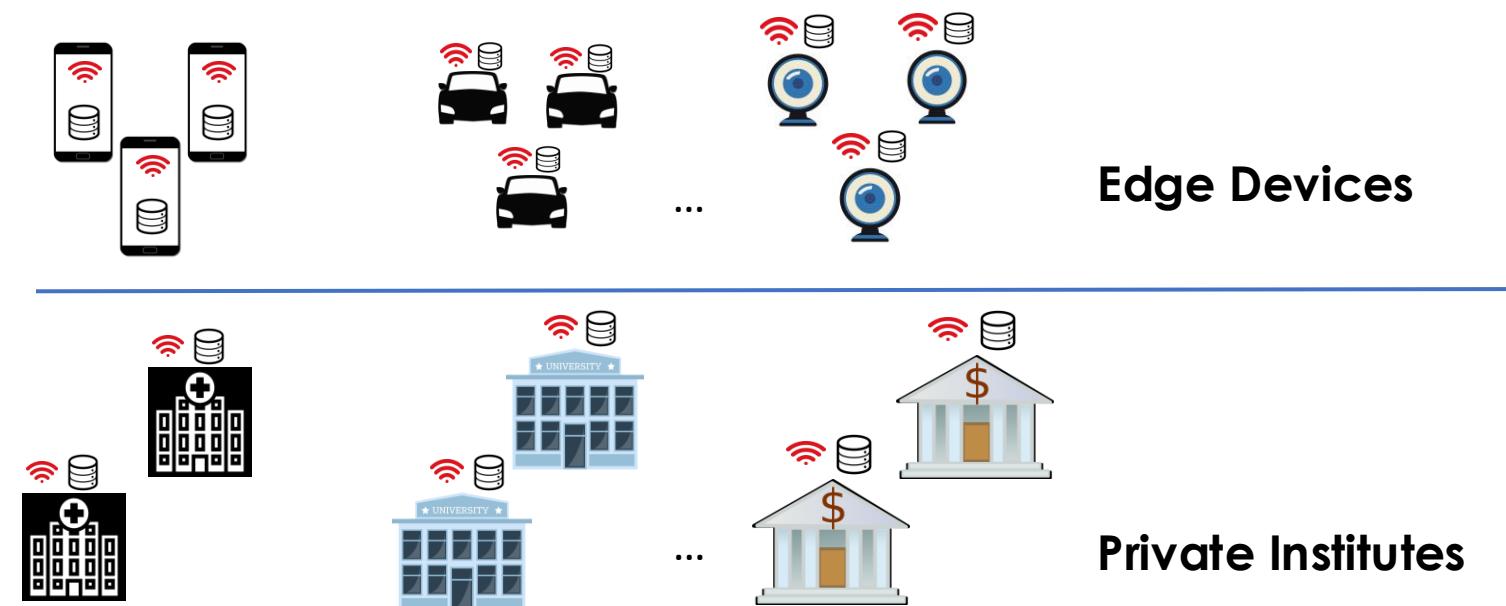
Rex Ying

Content

- Federated Learning
- Federated Learning Algorithms: FedSGD & FedAvg
- Challenges in Federated Learning
 - Data heterogeneity
 - Privacy-preserving

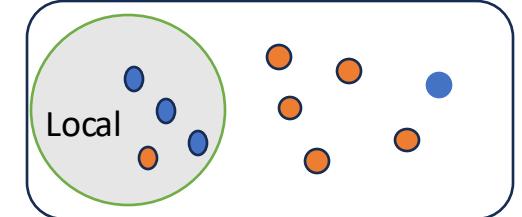
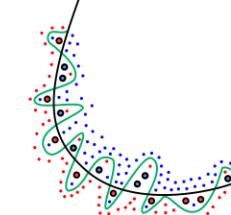
Centralized vs Decentralized Data

- Most settings to train Machine Learning models we have considered *so far* are centralized, where the data is stored **centrally** in a data center.
- However, in the real world, data is often generated and **decentralized** across many parties.
- **How can we learn from these decentralized data?**



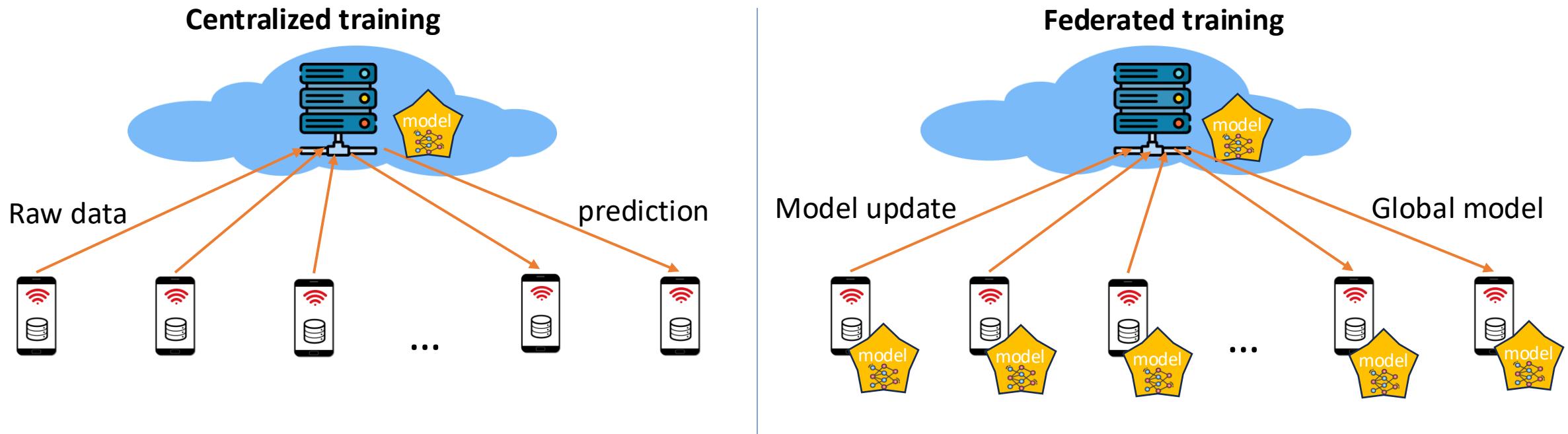
Options

- **Don't use data** from multiple parties (no collaborations) to improve services
 - Local datasets may be too small to train a model
 - Local datasets may be biased
- **Centralize the data** from all parties to a data center.
 - Transmitting data could be prohibitively expensive
 - Self-driving cars may produce several TBs/day.
 - The sensitivity of data might be an issue
 - Privacy concerns
- **Innovate a new learning method** to learn from decentralized data
→ **Federated Learning** (today lecture)



What is Federated Learning?

- Federated Learning (FL) aims to **train an ML model collaboratively** across **multiple decentralized devices or servers** holding local data without explicitly exchanging data.

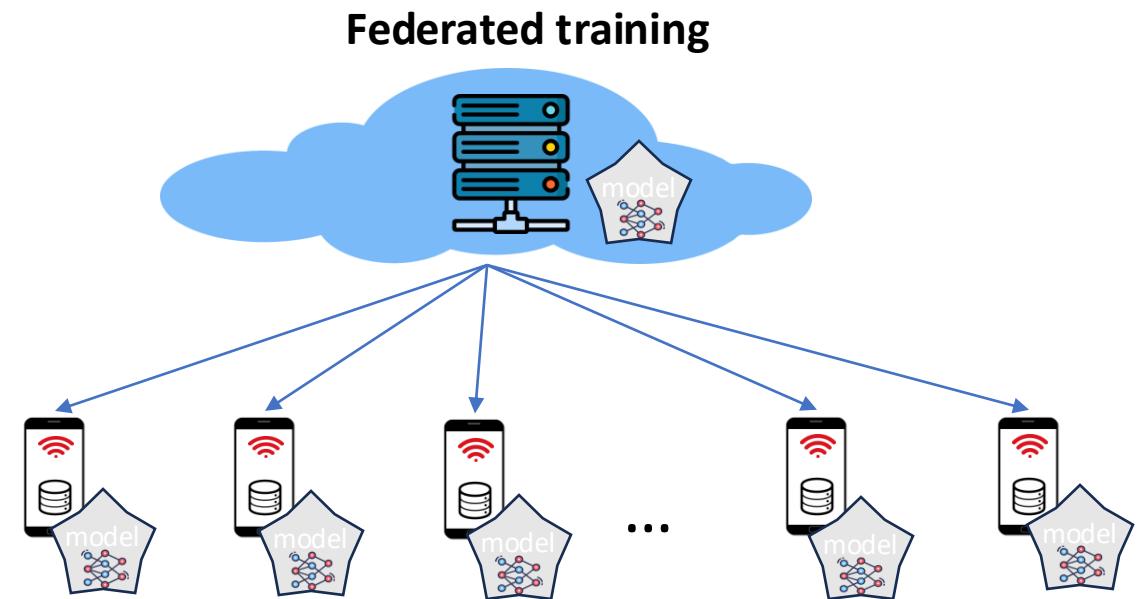


- Advantages?**

- Quickly incorporate new data
- Reduce strain on network
- Privacy
- Work offline

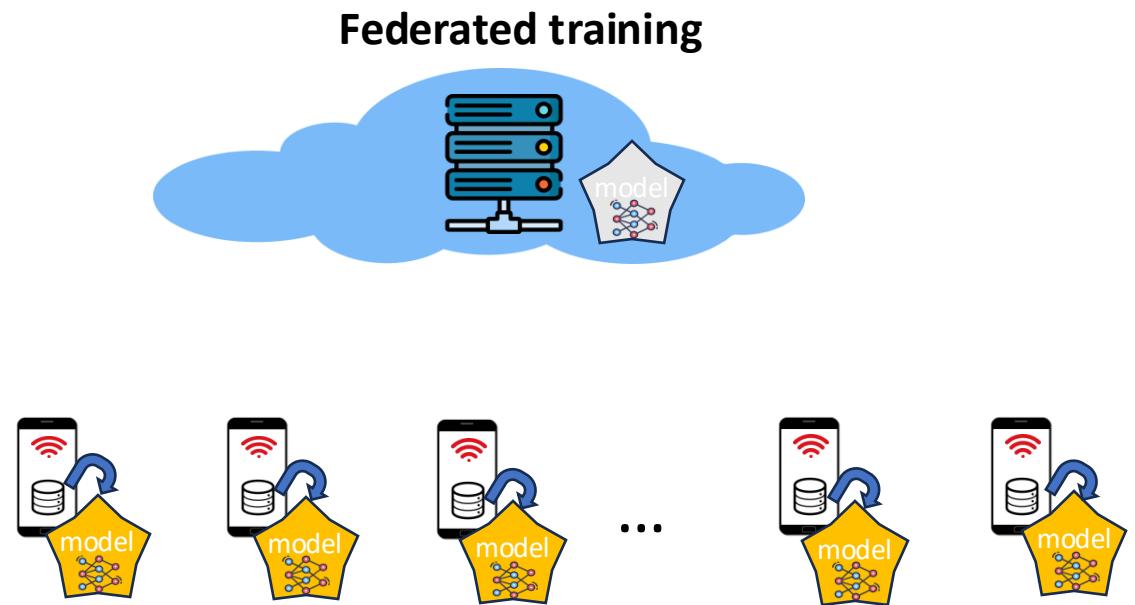
Federated Learning: Workflows

- Initialize/deploy the model to clients



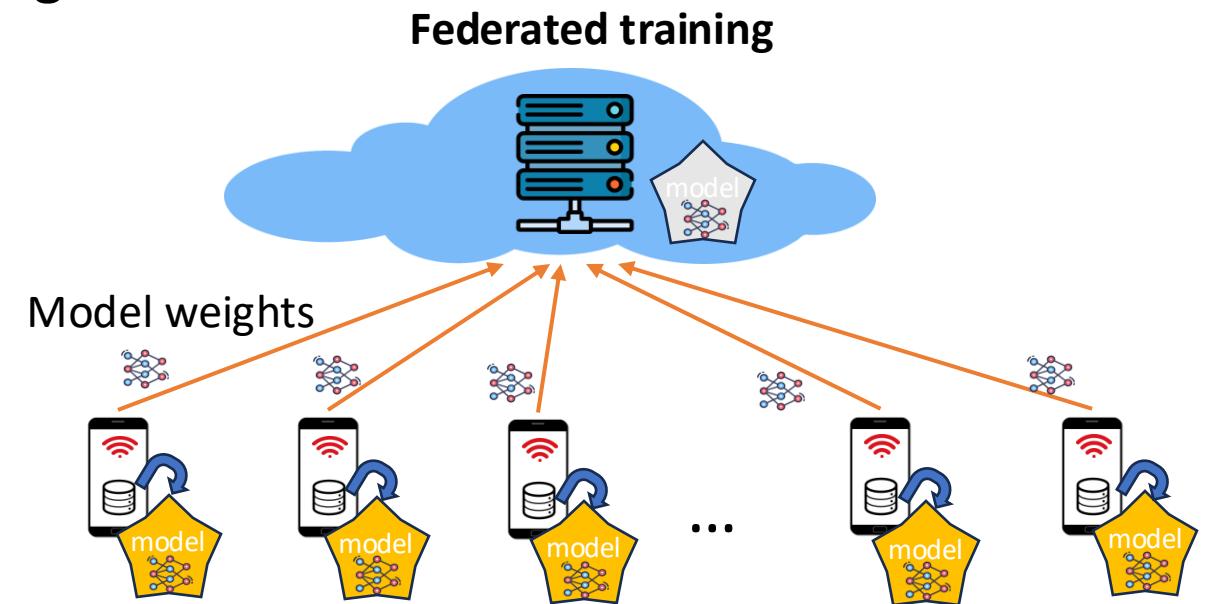
Federated Learning: Workflows

- Initialize/deploy the model to clients
- Each client updates its own model using its local dataset



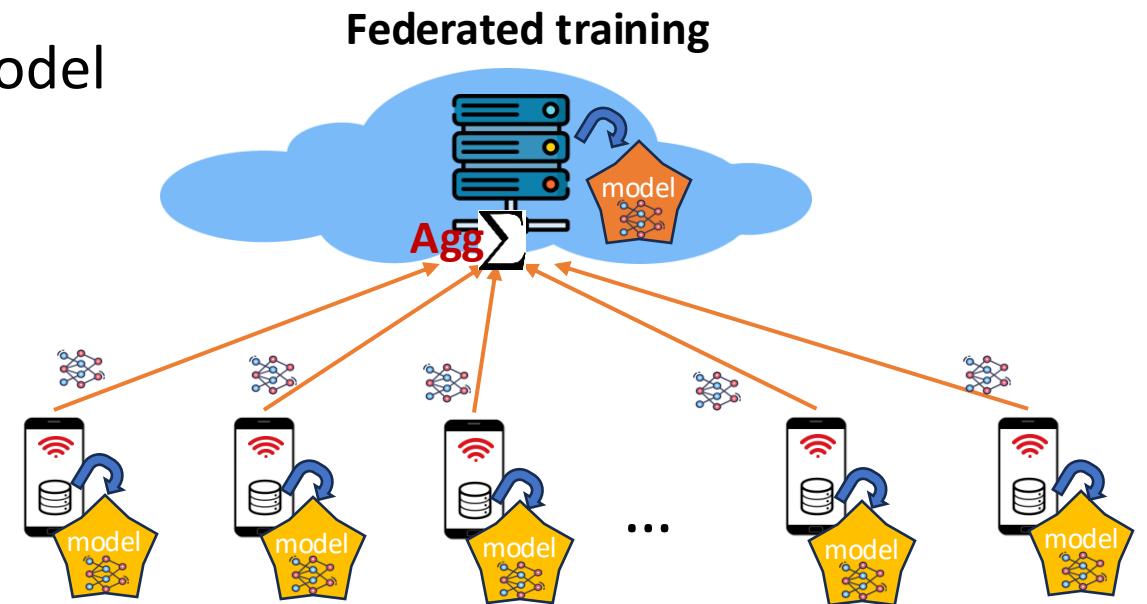
Federated Learning: Workflows

- Initialize/deploy the model to clients
- Each client updates its own model using its local dataset
- Clients share their model updates for aggregation



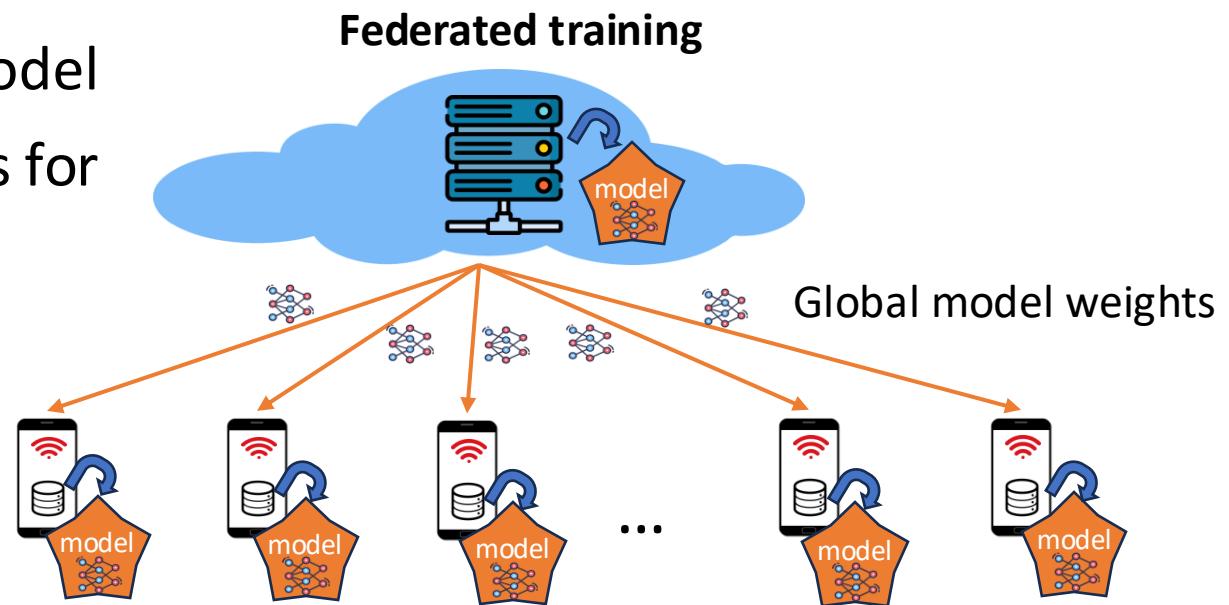
Federated Learning: Workflows

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- Server aggregates the model into a global model



Federated Learning: Workflows

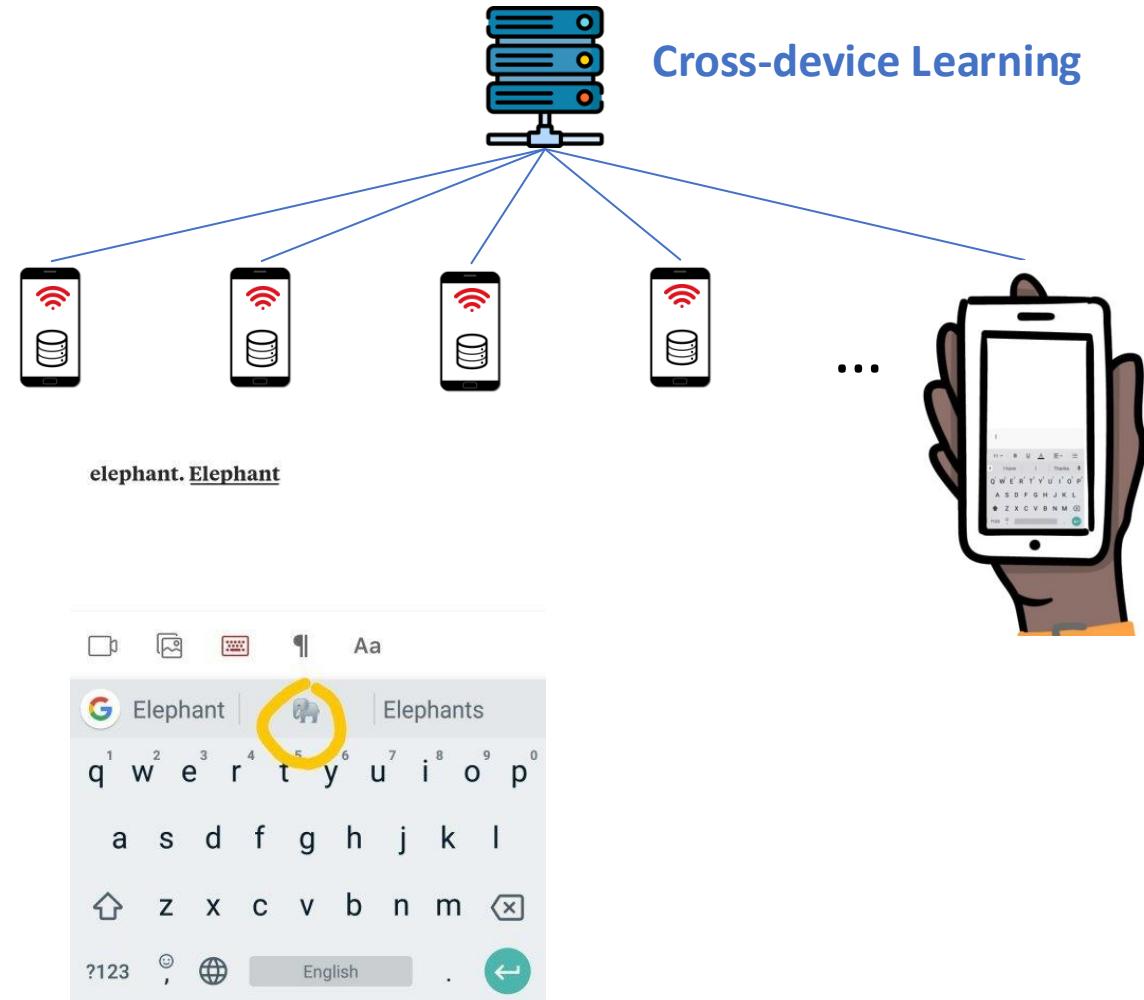
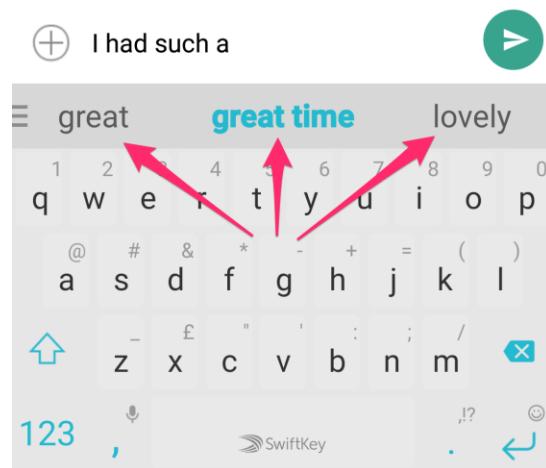
- Initialize/deploy the model to clients
- Each client updates its own model using its local dataset
- Clients share their model updates for aggregation
- Server aggregates the model into a global model
- Server sends back the global model to clients for inference



Real-world Applications of Federated Learning

- **Gboard** 

- Next-word prediction
- Emoji prediction
- Action prediction
 - Suggesting GIF, Stickers, Search queries



Real-world Applications of Federated Learning

- **Gboard** 

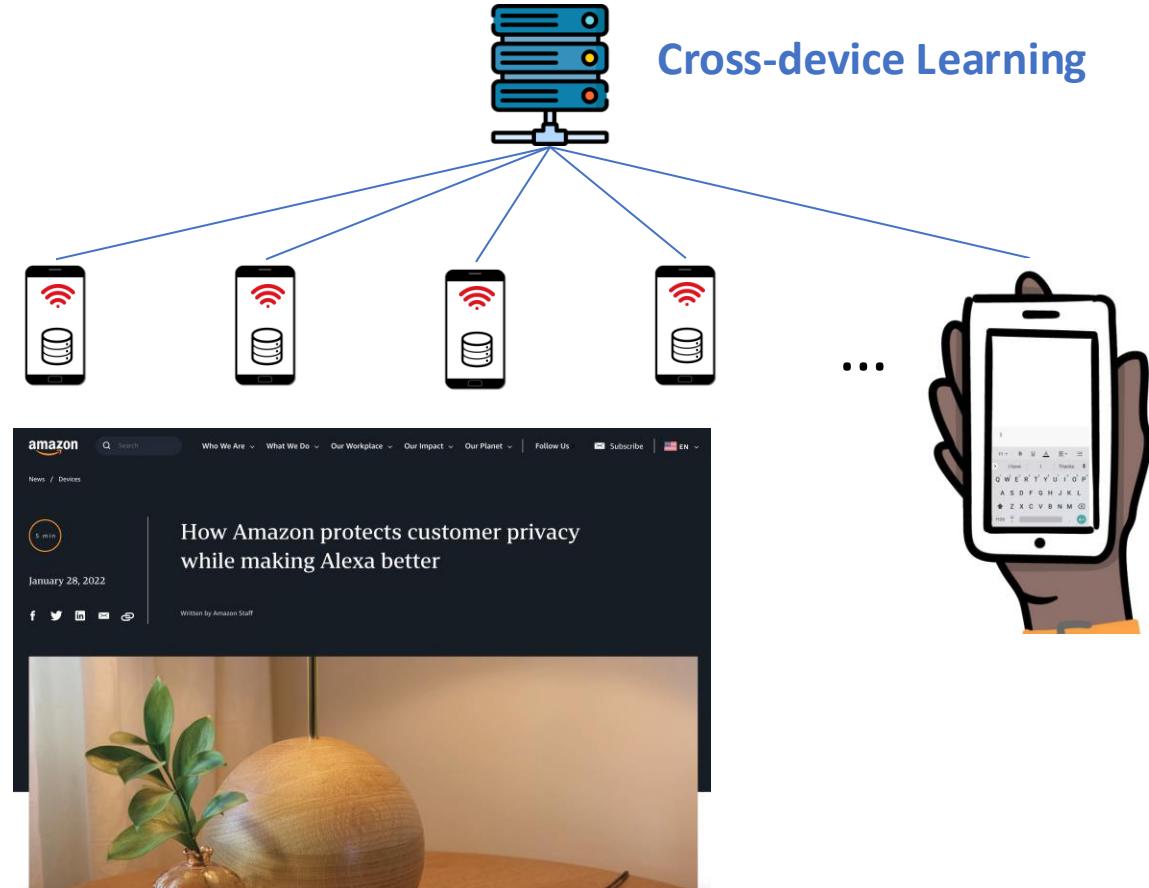
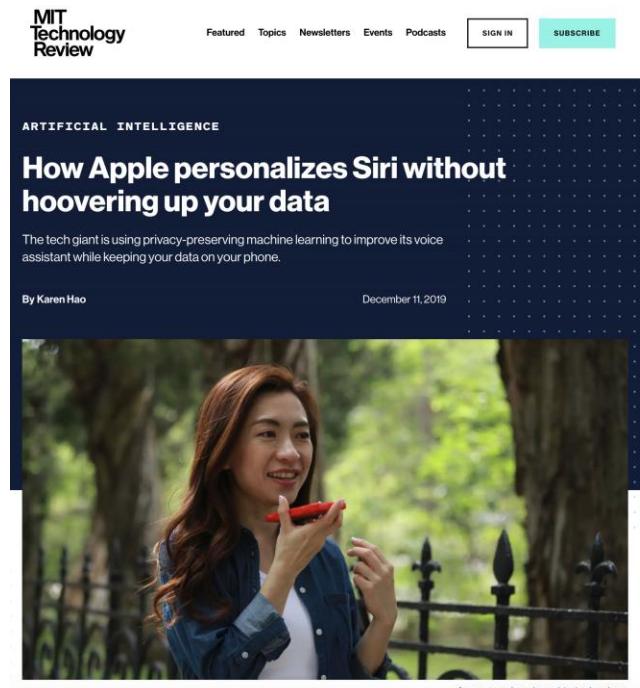
- Next-word prediction
- Emoji prediction
- Action prediction
 - Suggesting GIF, Stickers, Search queries

- **Apple** 

- Personalized Siri

- **Amazon** 

- Alexa



[How Apple personalizes Siri without hoovering up your data | MIT Technology Review](#)

[How Amazon protects customer privacy while making Alexa better \(aboutamazon.com\)](#)

Real-world Applications of Federated Learning

- Intel 

- Brain tumor detection

- Nvidia  **NVIDIA**
 - Mammogram analysis

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DIAGNOSTICS, ARTIFICIAL INTELLIGENCE

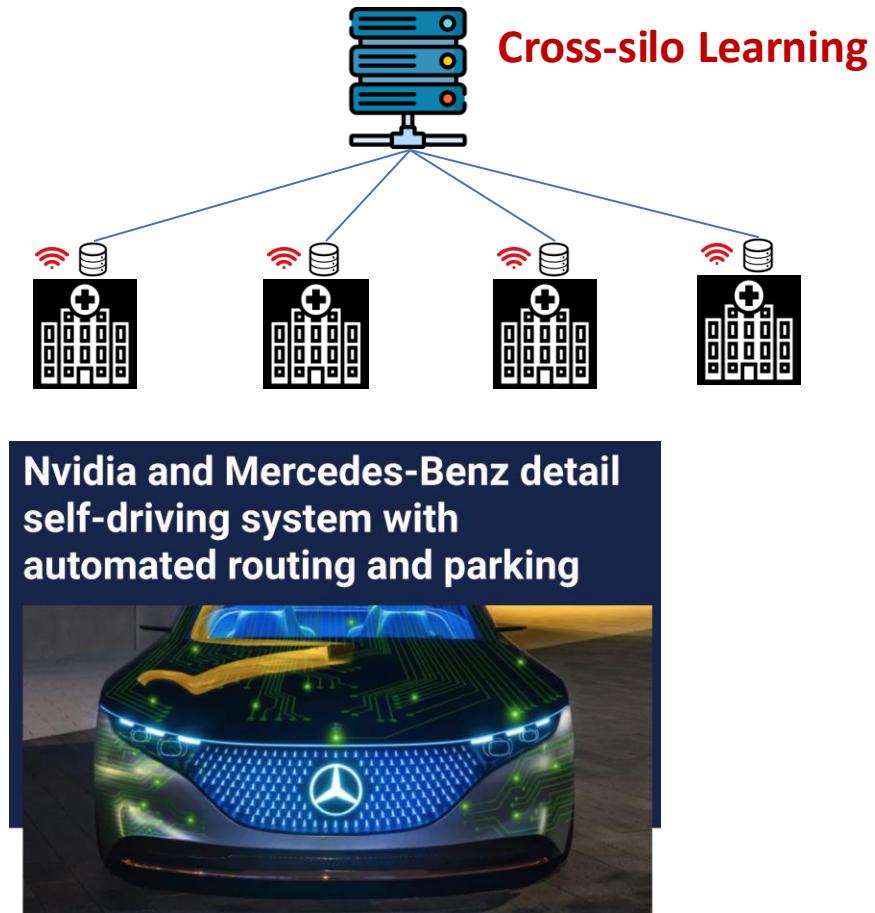
UPenn, Intel partner to use federated learning AI for early brain tumor detection

The project will bring in 29 institutions from North America, Europe and India and will use privacy-preserved data to train AI models. Federated learning has been described as being born at the intersection of AI, blockchain, edge computing and the Internet of Things.

By Alarie DeArment on May 11, 2020



Health care organizations use Nvidia's Clara federated learning to improve mammogram analysis AI



[UPenn, Intel partner to use federated learning AI for early brain tumor detection - MedCity News](#)

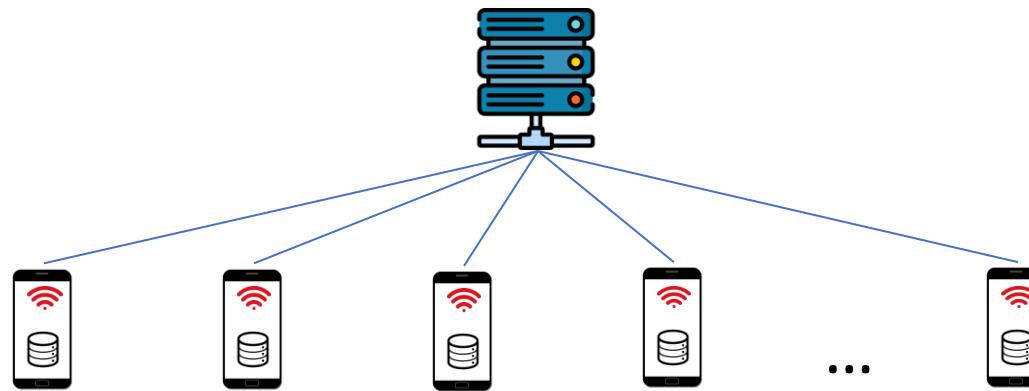
[Health care organizations use Nvidia's Clara federated learning to improve mammogram analysis AI | VentureBeat](#)

[Nvidia and Mercedes-Benz detail self-driving system with automated routing and parking | VentureBeat](#)

Cross-device vs. Cross-silo

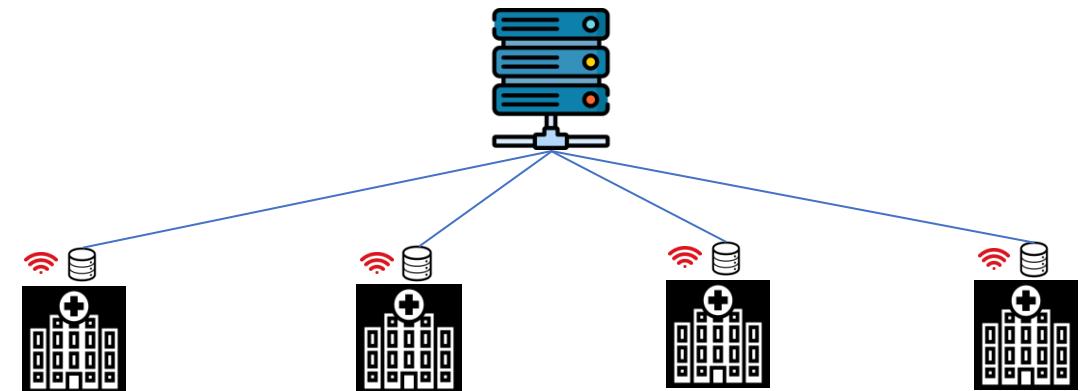
- Two main use cases of learning on decentralized data:

Cross-device Federated Learning



- Massive number of clients
- Each client holds a small dataset (maybe 1 data point)
- Limited availability and reliability
- Clients are anonymous, may be malicious

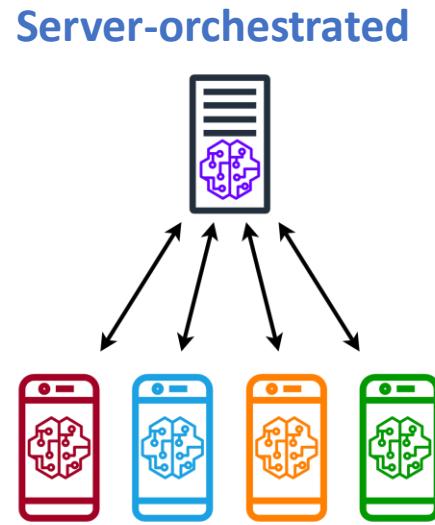
Cross-silo Federated Learning



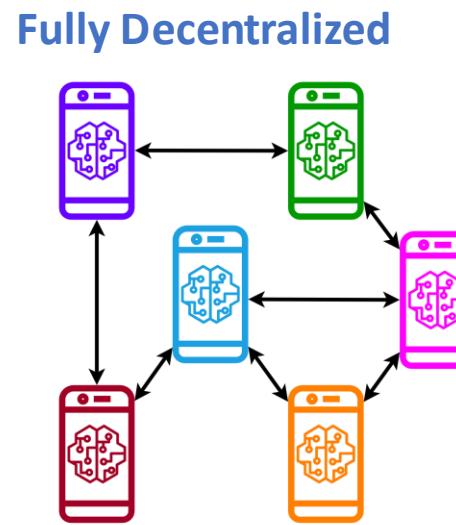
- Smaller number of clients
- Each client holds medium to large datasets
- Reliable parties, almost always available
- Clients are typically honest

Server Orchestrated vs. Fully Decentralized

- Network settings



- Server-client communication
- Global coordination and aggregation
- Failure at the server may cause bottlenecks



- Peer-to-peer communication
- Aggregation at the local level, not globally
- Fault tolerance

Content

- Federated Learning
- Federated Optimization: FedAvg
- Challenges in Federated Learning
 - Data heterogeneity
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Federated Optimization

- **Settings**
 - m clients
 - Each client holds a dataset \mathcal{D}_k of n_k datapoints
 - Let $\mathcal{D} = \mathcal{D}_1 \cup \dots \cup \mathcal{D}_m$ be the joint datasets with $n = \sum_k n_k$ datapoints
- **Our goal** is to train the neural network on the dataset \mathcal{D} by optimizing the loss function

$$\min_{\theta} F(\theta; \mathcal{D}) = \min_{\theta} \sum_k p_k \underline{F_k(\theta; \mathcal{D}_k)}$$

Optimized locally on devices

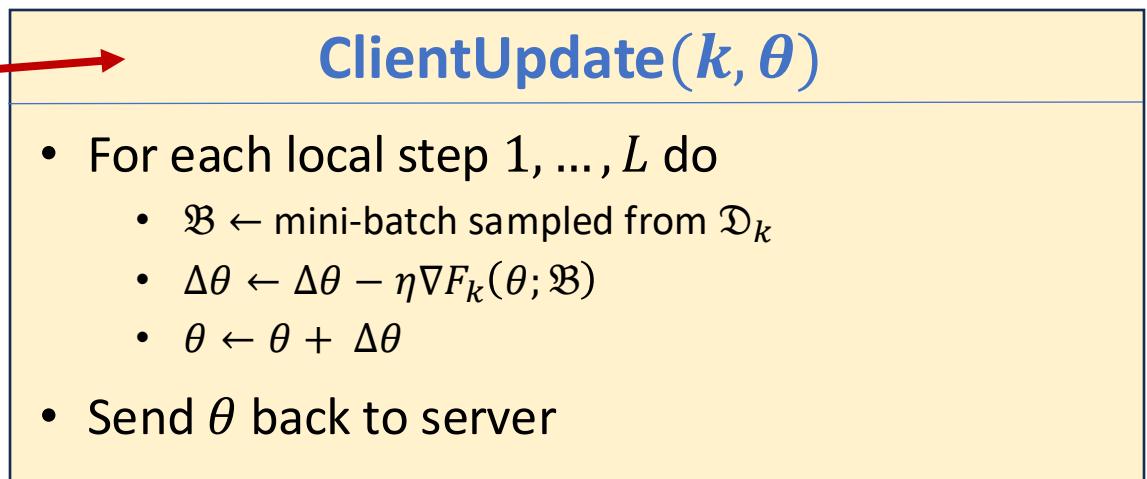
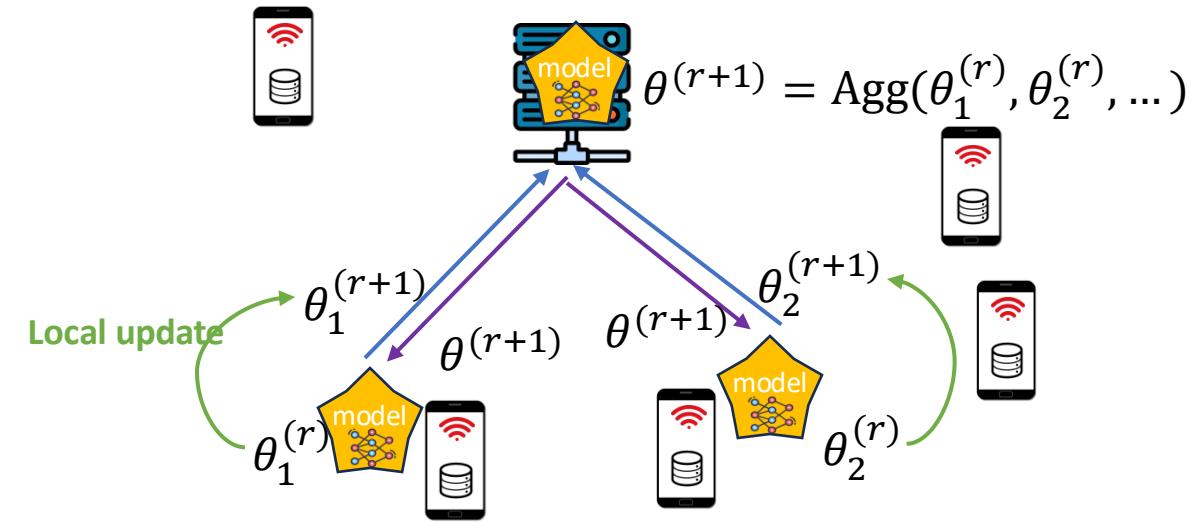
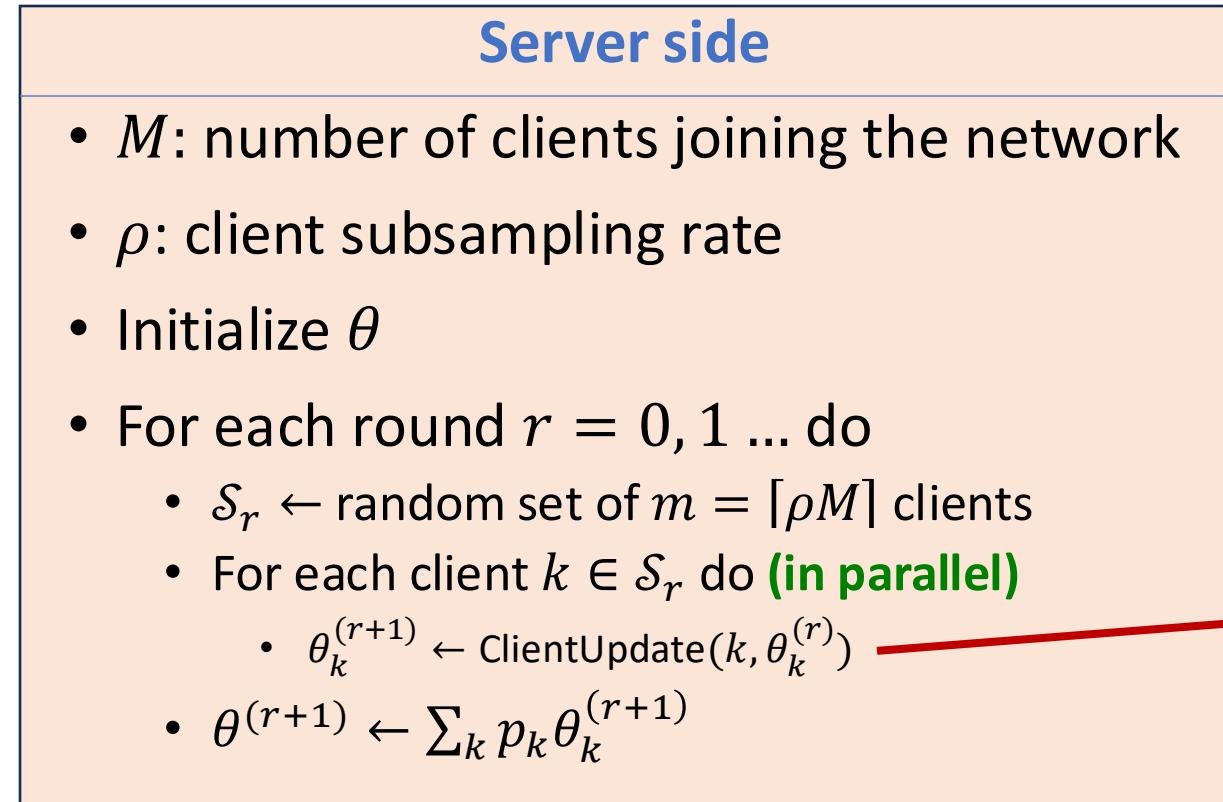
where θ is the model parameters

p_k is the weight for each client (e.g., $p_k = \frac{n_k}{n}$)

$F_k(\theta; \mathcal{D}_k)$ is typically an empirical risk minimization (ERM) objective

$$F_k(\theta; \mathcal{D}_k) = \sum_{(x,y) \in \mathcal{D}_k} \ell(h(x; \theta), y)$$

Federated Optimization: FedAvg



How does FedAvg differ from distributed SGD?

Federated Learning vs. Distributed Learning

Federated Learning

ClientUpdate(k, θ)

- For each local step $1, \dots, L$ do
 - $\mathfrak{B} \leftarrow$ mini-batch sampled from \mathfrak{D}_k
 - $\Delta\theta \leftarrow \Delta\theta - \eta \nabla F_k(\theta; \mathfrak{B})$
 - $\theta \leftarrow \theta + \Delta\theta$
- **Send θ** back to server

- Data is **naturally distributed**.
- The goal is to **train without explicitly transferring data samples**.
- Data is usually **non-IID and imbalanced**
- If $L=1$, FedAvg \rightarrow FedSGD

Why do we want multiple local updates ($L > 1$)?

Distributed Learning

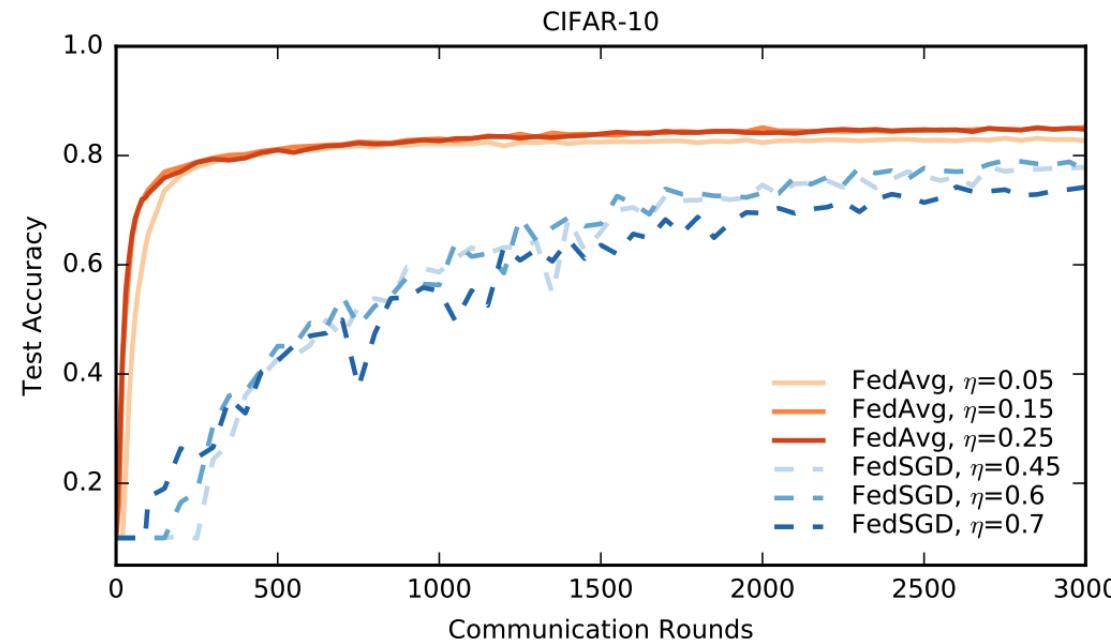
ClientUpdate(k, θ)

- For each local step $1, \dots, L$ do **(often $L = 1$)**
 - $\mathfrak{B} \leftarrow$ mini-batch sampled from \mathfrak{D}_k
 - $\Delta\theta \leftarrow \Delta\theta - \eta \nabla F_k(\theta; \mathfrak{B})$
- **Send $\Delta\theta$** back to server
 - Server updates θ centrally

- Data is **centrally stored**.
- The main goal is just to **train faster**
- We control how data is distributed across workers: usually, it is **distributed uniformly at random** across workers

Leveraging local computation
Integrate updates more quickly (instantly use local gradients).

Federated Optimization: FedAvg



McMahan et al. "Communication-efficient learning of deep networks from decentralized data." AISTATS, 2017.

- FedAvg with $L > 1$ helps models **converge more quickly**, thus reducing the number of communication rounds (**~100x compared to FedSGD**)
- Usually generalize better than FedSGD with large mini-batch.
- **However, local updates may also hurt the performance if not properly turned (especially for non-IID data)**

(Will be discussed in next section)

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 - Privacy-preserving
 - Data heterogeneity

Challenges in Federated Learning

- **Expensive communication** 
 - transmitting large volumes of model updates between numerous devices and a central server, which can be bandwidth-intensive and slow

- **System heterogeneity** 
 - Each party may have different hardware available with varying network constraints.

- **Statistical heterogeneity** 
 - Data across parties are usually unbalanced, non IID

- **Privacy concerns** 
 - Data used in federated learning is typically sensitive

← This Lecture

[Advances and Open Problems in Federated Learning \(arxiv.org\)](https://arxiv.org/pdf/1906.04887.pdf)
[Federated Learning: Challenges, Methods, and Future Directions \(arxiv.org\)](https://arxiv.org/pdf/1906.04887.pdf)

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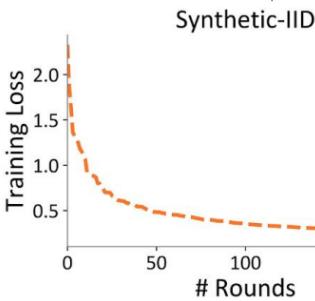
Heterogeneity in Federated Learning

- When local datasets are non-IID, more local updates may lead to slower convergence, reduced stability, or even divergence

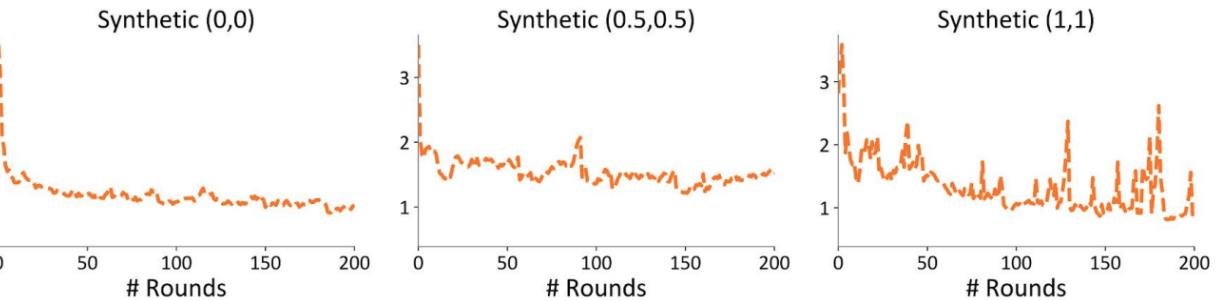
- Synthetic (α, β)**

- (X_k, Y_k) where $Y_k = \text{argmax}(\text{softmax}(W_k X_k + b_k))$
- $X_k \sim \mathcal{N}(\nu_k, \Sigma), \nu_k \sim \mathcal{N}(B_k, 1), B_k \sim \mathcal{N}(0, \beta)$
- $W, b \sim \mathcal{N}(u_k, 1), u_k \sim \mathcal{N}(0, \alpha)$

Data in all clients come from the **same** distribution

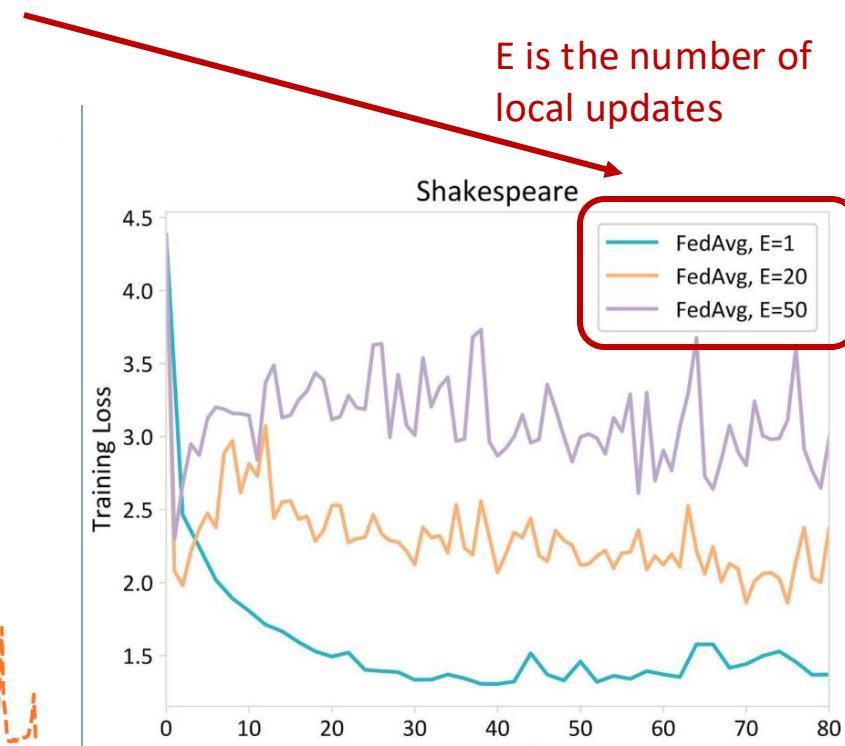


Client data are drawn from distributions **far** from each other



Effect of data heterogeneity on convergence

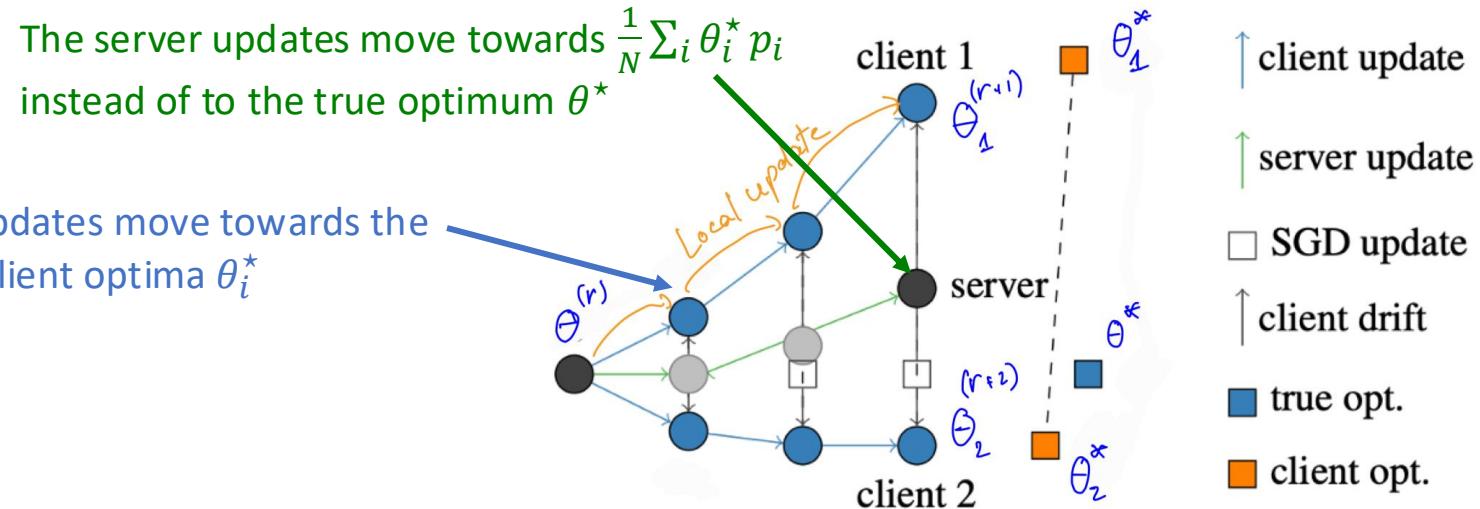
The model becomes harder to converge as the data heterogeneity increases



How to explain this phenomenon?

Heterogeneity in Federated Learning

- When local datasets are non-IID, **FedAvg suffers from client drifts.**



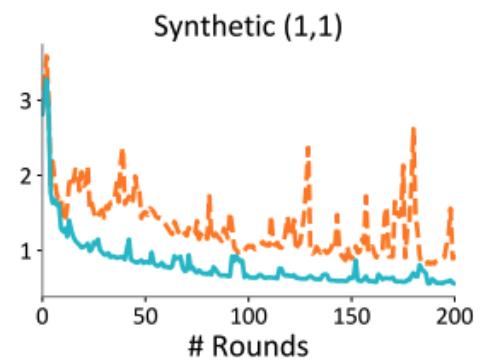
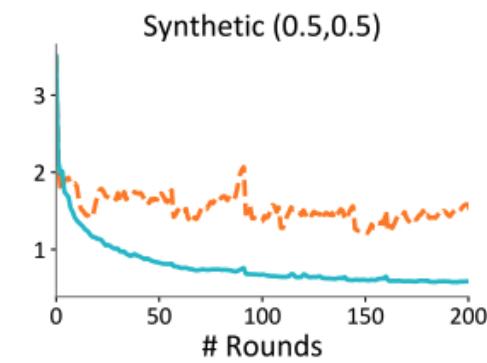
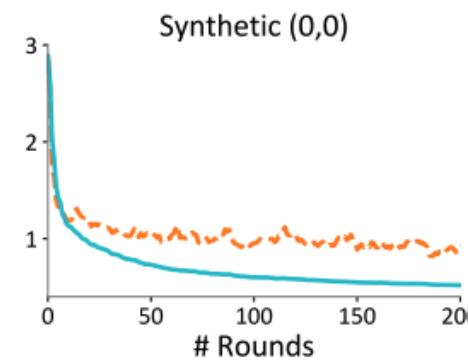
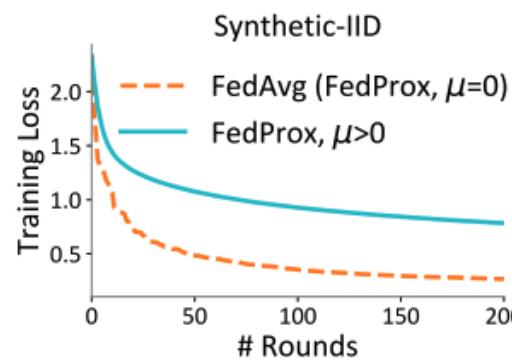
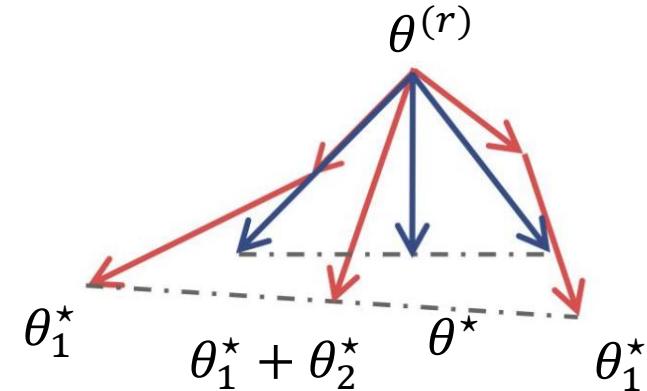
Karimireddy et al. "Scaffold: Stochastic controlled averaging for federated learning." ICML, 2020.

- Over-optimizing the model on the client side may introduce more bias to the global model, leading to a significant drift from the true optimal weights.

Heterogeneity in Federated Learning: FedProx

- **FedProx**: add a proximal regularization term to constrain the local updates to not drift too much from the previous round.

$$\min_{\theta_k} F_k(\theta_k; \mathcal{D}_k) + \frac{\mu}{2} \|\theta_k - \theta^{(r)}\|_2$$



Effect of data heterogeneity on convergence

Another approach: [SCAFFOLD](#)
[KARIMIREDDY ET AL., 2020]

Rex Ying, CPSC 471/571: Trustworthy Deep Learning

Li et al, Federated optimization in heterogeneous networks, MLSys 2020

Personalized Federated Learning

- In some applications (e.g, Siri of Apple or Alexa of Amazon), you may want to personalize and adapt the global model to data and external conditions from each device.
- Learning a global (one-fit-all) model may require a large model, and the training may be slow and hard to converge as **each client may want to optimize the model differently**.

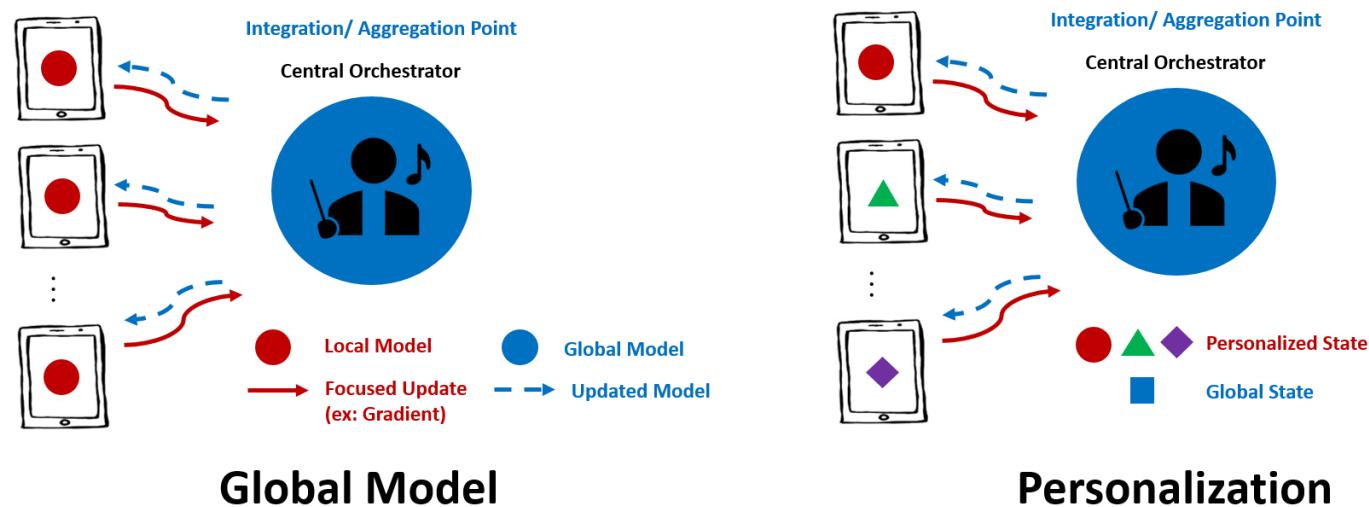


Image credit: [Internet of Federated Things – Home for Internet of Federated Things \(umich.edu\)](http://Internet of Federated Things – Home for Internet of Federated Things (umich.edu))

Personalized FL via Multi-task learning

- Given the heterogeneity of data, we can **view federated learning as multi-task learning (MTL)** and each device/client's training objective as a separate 'task.'
- Our goal is to train a global model to **improve the generalization** by using training **signals from related tasks (clients)**.

$$\min_{\theta, \Omega} F(\theta_1, \dots, \theta_m, \Omega; \mathcal{D}) = \min_{\theta, \Omega} \sum_k p_k F_k(\theta_k; \mathcal{D}_k) + \sum_{k < l} R(\theta_k, \theta_l, \Omega_{k,l})$$

Model parameters → θ, Ω

Task relationship parameters ↑

Task loss

Regularizer, similar task has similar parameters

- θ, Ω can be found by **alternating optimization schemes**
- k, l are the client indices

Personalized FL: Other Solutions

- **Fine-tuning**
 - We learn a global model first and then fine-tune the global model on the local datasets
- **Meta learning (initialization-based)**
 - Learn initialization over multiple tasks, then train locally
- ...

[Fallah et al. "Personalized federated learning: A meta-learning approach." ,2020.](#)

[Tan, Alysa Ziying, et al. "Towards personalized federated learning." IEEE Transactions on Neural Networks and Learning Systems \(2022\).](#)

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Privacy in Federated Learning

- We often need to deal with sensitive data in federated learning settings
→ Privacy is a crucial factor
- Federated learning incurs **an additional attack possibility** as the server and clients have to share model weights through networks.
- Malicious participants can potentially join the network. Even **the orchestrator can sometimes be dishonest**.
→ **Privacy risks**

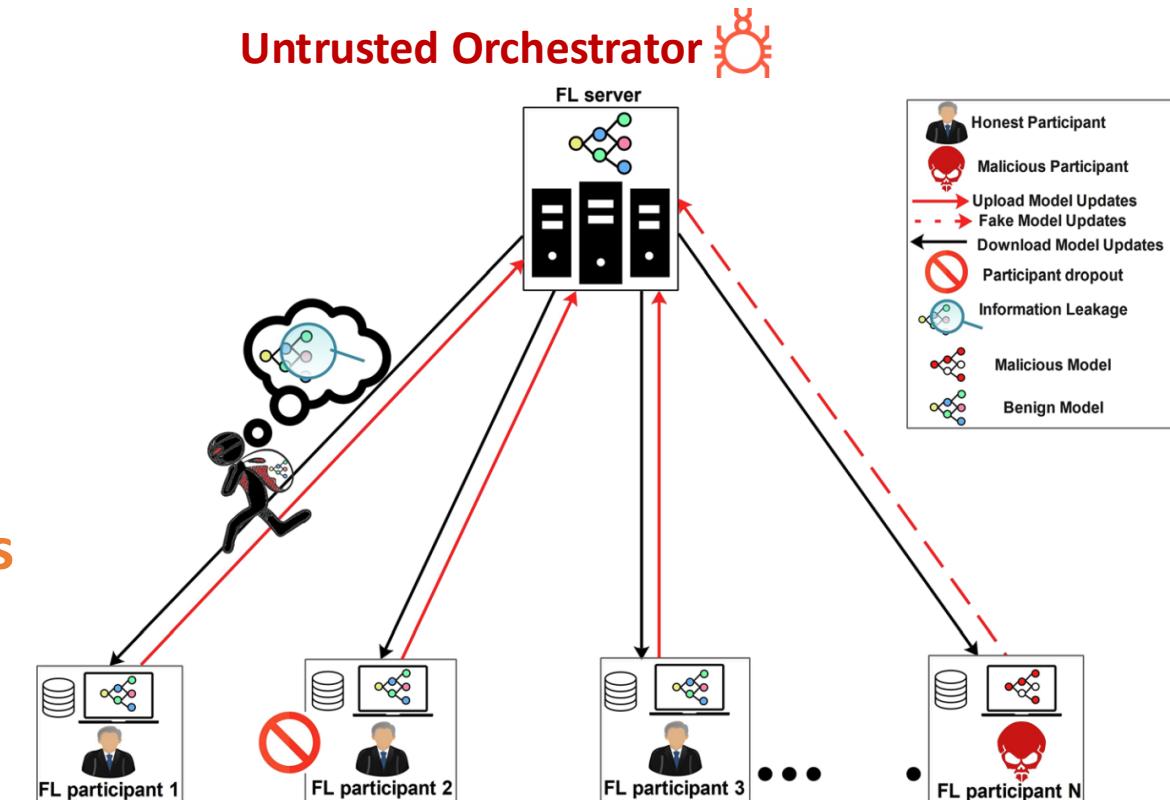
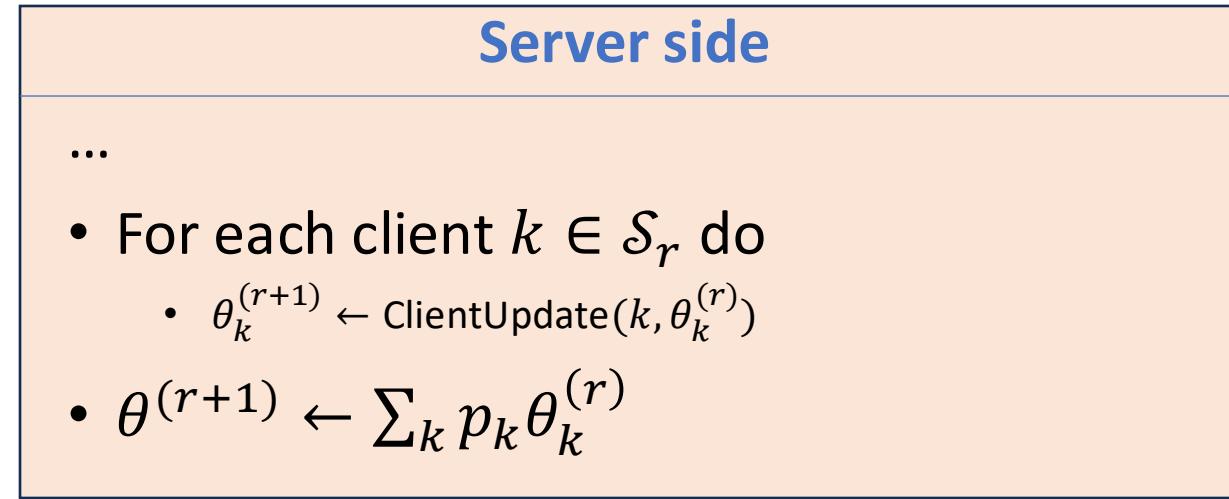
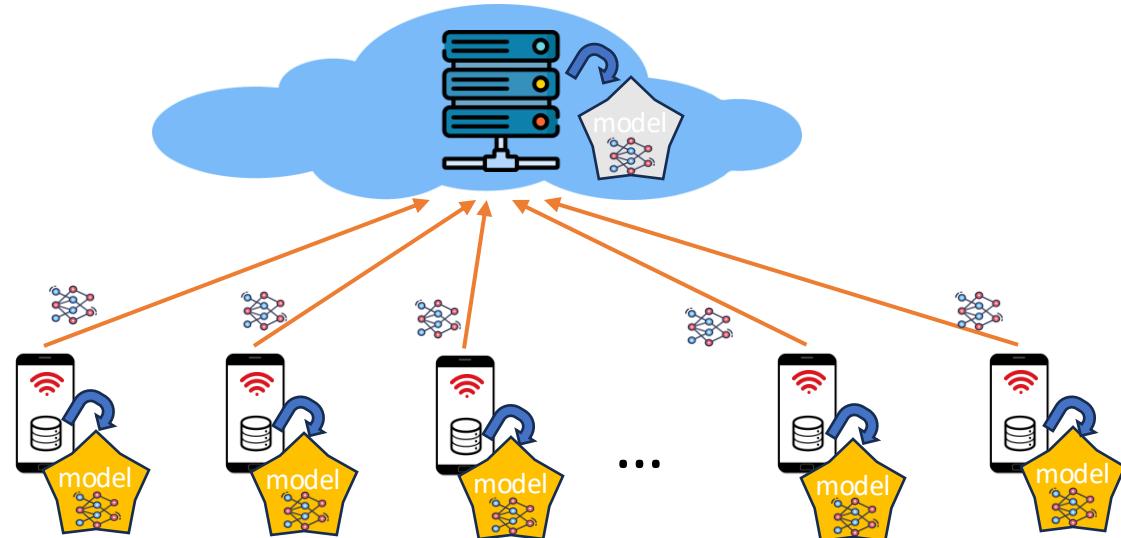


Image credit: Qammar et al. "Federated learning attack surface: taxonomy, cyber defences, challenges, and future directions." Artificial Intelligence Review, 2022.

Naive Aggregation

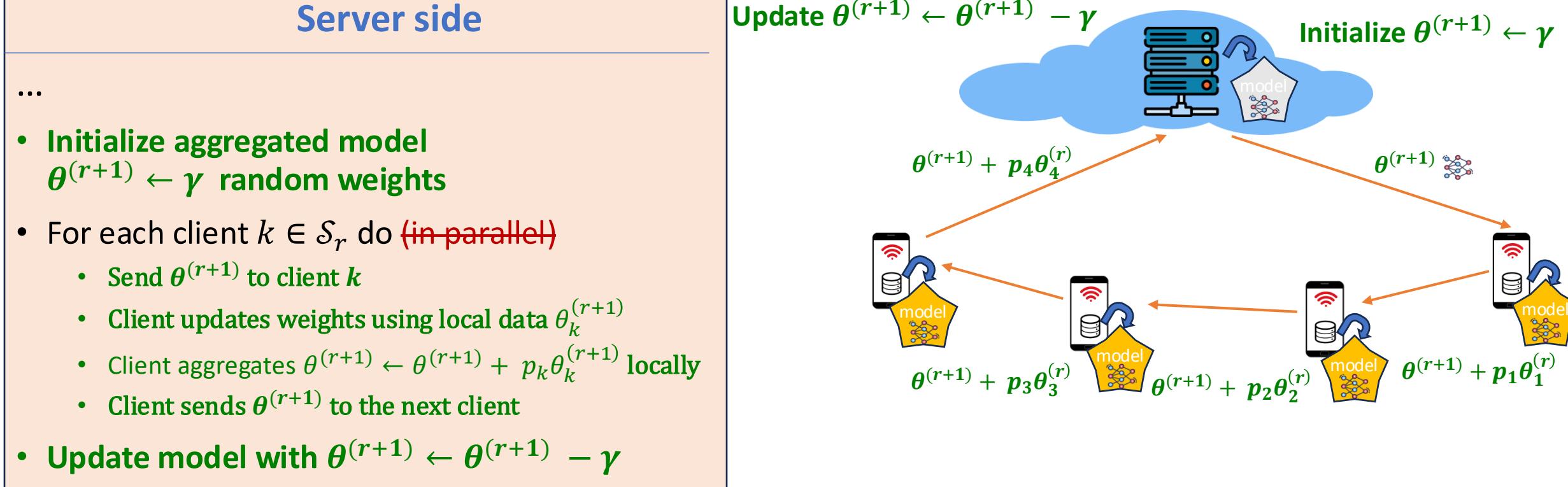


- Clients need to send the model weights to server.
- With exposure to model weights, adversaries can attack the model using **membership inference attacks** and **model extraction attacks** (as discussed in the privacy lecture).

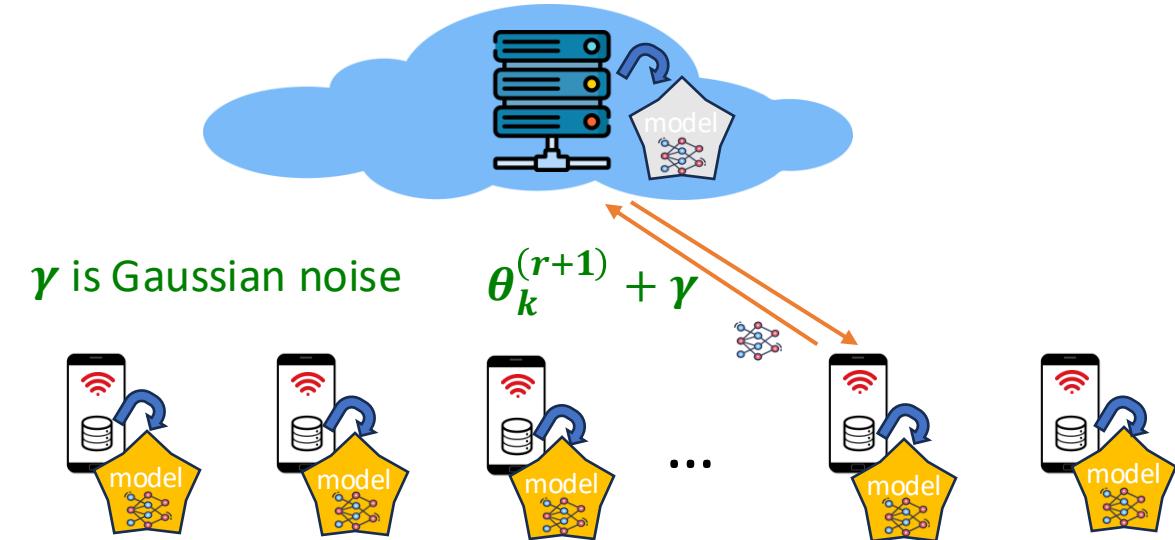
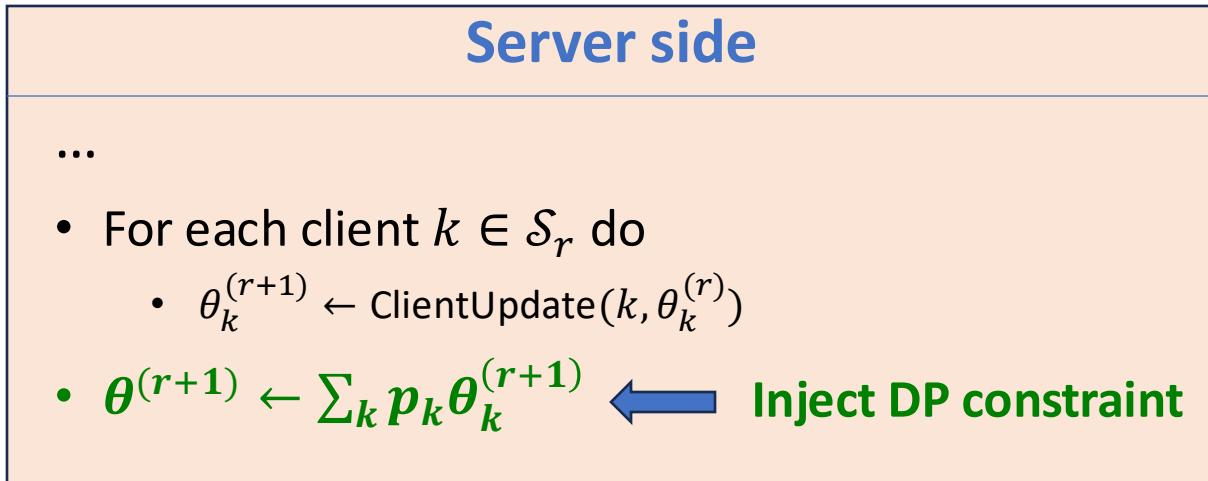


How to participate in federated networks without explicitly sharing our own model weights?

Secure Aggregation



Differential Privacy Aggregation



- **Solution:** Each client adds a Gaussian noise γ to $\theta_k^{(r+1)}$ (similar to DP-ERM) before sending it back to the server.
- **Drawbacks:** the resulting average has poor accuracy unless the number of clients (M) is very large. Given a fixed privacy guarantee, the performance gap with centralized settings is $\mathcal{O}(\sqrt{M})$
- **Improvements:**
 - Secure aggregation and secure shuffling can close the gap.
 - Gossip Noise for Private Averaging: Let devices communicate and share pairwise-cancelling Gaussian noise

Summary

- Federated learning (FL) is the technique of **learning ML models from decentralized data**.
- FL is **highly interdisciplinary**, drawing upon ML, computational optimization, privacy, security, networking, systems, and hardware technology.
- **FedAvg with local updates can significantly reduce communication rounds** needed for convergence.
- A primary benefit of FL is the **bolstering of data privacy and security** as sensitive data remains on the user's device.
- This is **an active research topic** with many ongoing challenges, inspiring the publication of hundreds of papers annually to address these issues.