# Basis Matters: Better Communication-Efficient Second Order Methods for Federated Learning\*





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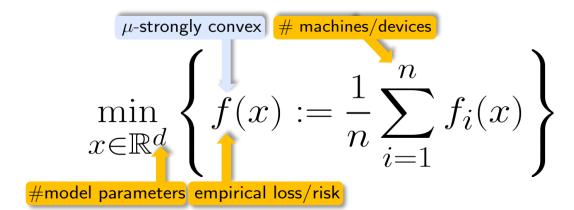


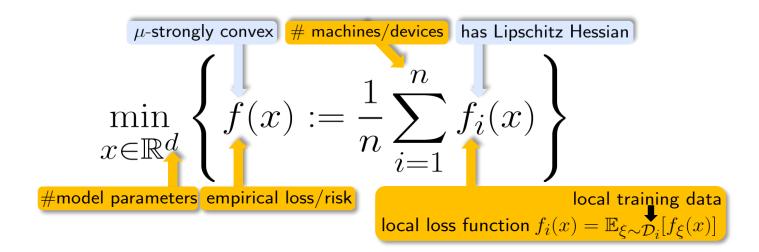
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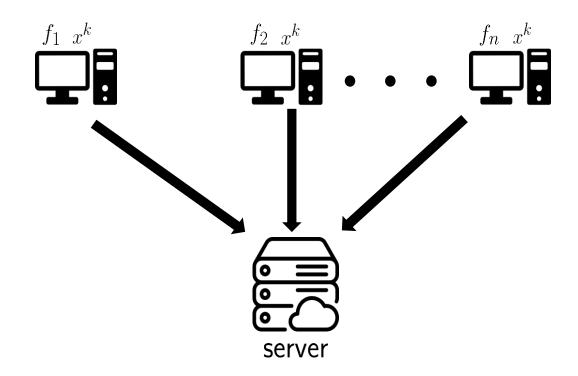
$$\min_{x \in \mathbb{R}^d} \left\{ f(x) := \frac{1}{n} \sum_{i=1}^n f_i(x) \right\}$$

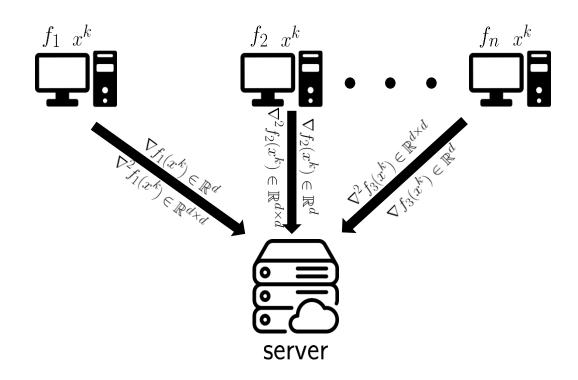
$$\min_{x \in \mathbb{R}^d} \left\{ f(x) := \frac{1}{n} \sum_{i=1}^n f_i(x) \right\}$$
#model parameters

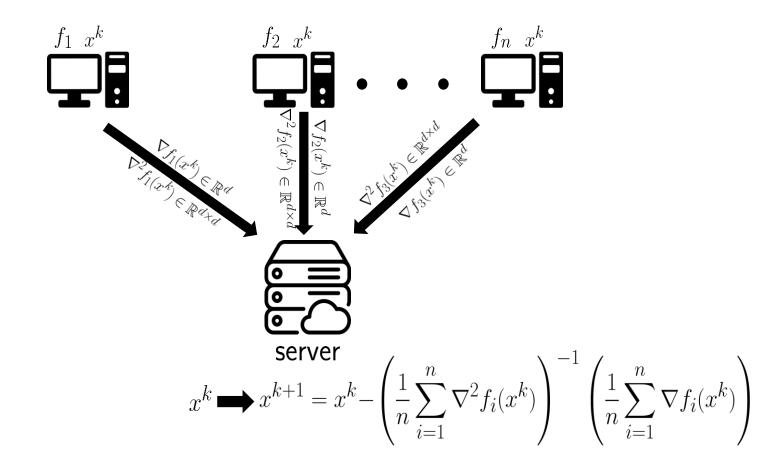
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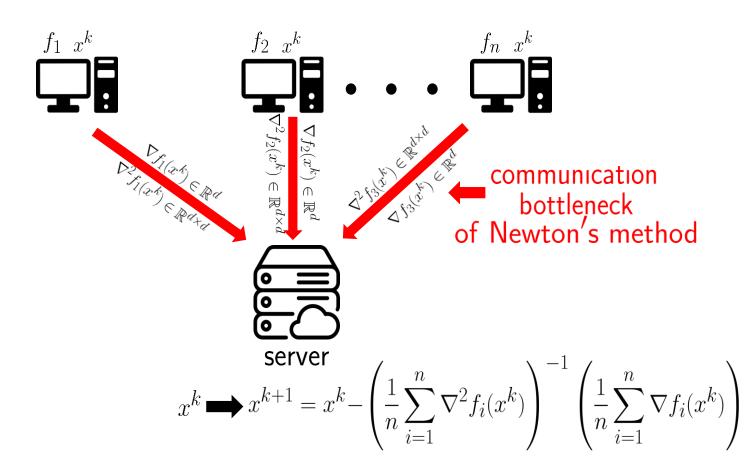












# Existing approaches and their disadvantages

#### First order methods

- 🔀 Rates depend on the condition number
- 🔀 Hard to find optimal stepsizes

#### Second order methods

- 🔀 Rates depend on the condition number
- **&** Communication cost is high

# Existing approaches and their disadvantages

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#### Second order methods

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## **GOAL**

Develop a communication-efficient distributed Newton-type method whose (local) convergence rate is independent of the condition number

- Can provably benefit from communication compression
- Rate independent of the condition number

Good rate for local convergence only

Supports bidirectional compression

#### **Related Works**

Table 1: Theoretical comparison of 7 second order methods (including ours). Advantages are written in green, while

limitations are colored in red.

ations are colored in red.					
Method	Problem	Assumptions	$\mathrm{CC}^1$	Rate	Comments
GIANT [Wang et al., 2018]	$\mathrm{GLM}^3$	LipC <sup>2</sup> Hessian, convex $+l_2$ reg., $\approx$ i.i.d. data	$\mathcal{O}(d)$	Local $\kappa$ -dependent linear. Global $\mathcal{O}(\log \kappa/\epsilon)$ , quadratics	$\begin{array}{c} \text{Big data regime} \\ (\#\text{data} \gg d) \end{array}$
DINGO [Crane and Roosta, 2019]	$\mathrm{GFS}^4$	Moral Smoothness <sup>5</sup> , $\approx$ strong convexity <sup>6</sup>	$\mathcal{O}(d)$	Global linear rate. No fast local rate.	Operates full gradients, Hessian-vector products, Hessian pseudo-inverse and vector products.
DAN [Zhang et al., 2020]	GFS	LipC Hessian, strong convexity	$\mathcal{O}(nd^2)$	Global quadratic rate after $\mathcal{O}(L/\mu^2)$ iterations.	Operates full gradients and Hessian matrices.
DAN-LA (Zhang et al.) [2020]	GFS	LipC Hessian, LipC gradient, strong convexity	$\mathcal{O}(nd)$	Asymptotic and implicit global superlinear rate.	$\lim_{k\to\infty}\frac{\ x_{k+1}-x^*\ }{\ x_k-x^*\ }=0$ Independent of $\kappa$ ? Better non-asymptotic complexity over linear rate?
NL [Islamov et al., 2021]	GLM	LipC Hessian, convex $+ l_2$ reg.	$\mathcal{O}(d)$	Local superlinear rate independent of $\kappa$ , but dependent on #data. Global linear rate.	reveals local data to server
Quantized Newton (Alimisis et al.) [2021]	GFS	LipC Hessian, LipC gradient, strong convexity <sup>6</sup>	$\widetilde{\mathcal{O}}(d^2)$	Local (fixed) linear rate.  No global rate.	Operates full gradients and Hessian matrices.
FedNL [Safaryan et al.] [2021]	GFS	LipC Hessian, strong convexity	$\mathcal{O}(d)$	Local (fixed) linear rate. Local superlinear rate independent of $\kappa$ , independent of #data. Global linear rate.	Operates full gradients and Hessian matrices. Supports contractive Hessian compression. Extensions <sup>†</sup>
Basis Learn (this work)	GFS	LipC Hessian, strong convexity	$\mathcal{O}(d)$	Local (fixed) linear rate. Local superlinear rate independent of $\kappa$ , independent of #data.	Operates full gradients and Hessian matrices. Supports contractive Hessian compression. Extensions <sup>†</sup>

<sup>&</sup>lt;sup>4</sup> GFS = General Finite Sum.

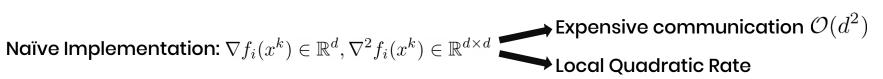
<sup>&</sup>lt;sup>1</sup> CC = Communication Cost per iteration. 
<sup>2</sup> LipC = Lipschitz Continuous.

<sup>3</sup> GLM = Generalized Linear Model, e.g.  $loss_j(x; a_j) = \phi_j(a_j^\top x) + \lambda ||x||^2$ . 
<sup>4</sup> Gl

<sup>5</sup> Moral Smoothness:  $||\nabla^2 f(x)\nabla f(x) - \nabla^2 f(y)\nabla f(y)|| \le L||x-y||$ . 
<sup>6</sup> Applies to <sup>6</sup> Applies to local loss functions for all clients.

<sup>†</sup> Partial Participation and Bidirectional Compression.

Naïve Implementation:  $\nabla f_i(x^k) \in \mathbb{R}^d, \nabla^2 f_i(x^k) \in \mathbb{R}^{d \times d}$  Expensive communication  $\mathcal{O}(d^2)$ 



$$\min_{x} \left\{ f(x) := \frac{1}{n} \sum_{i=1}^{n} f_i(x) \right\}, \quad f_i(x) = \frac{1}{m} \sum_{i=1}^{m} \varphi_{ij}(a_{ij}^{\top} x)$$

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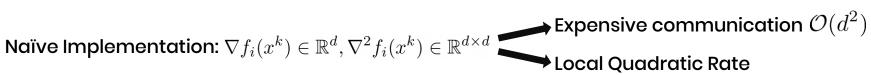
Assumption:  $\{a_{ij} \in \mathbb{R}^d : j \in [m]\} \subseteq G_i, \quad \dim G_i = r \implies \text{Fix basis } \{v_{it}\}_{t=1}^r$ 

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Assumption:  $\{a_{ij} \in \mathbb{R}^d : j \in [m]\} \subseteq G_i, \quad \dim G_i = r \implies \text{Fix basis}\, \{v_{it}\}_{t=1}^r$ 

New data representation:  $a_{ij} = \sum \alpha_{ijt} v_{it}, j \in [m]$ 

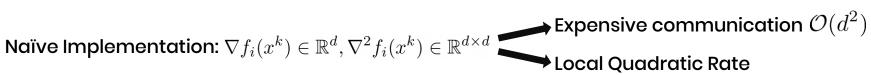


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New data representation:  $a_{ij} = \sum \alpha_{ijt} v_{it}, j \in [m]$ 

 $\nabla^2 f_i(x) = \frac{1}{m} \sum_{i=1}^{m} \varphi_{ij}''(a_{ij}^\top x) a_{ij} a_{ij}^\top = \frac{1}{m} \sum_{i=1}^{m} \varphi_{ij}''(a_{ij}^\top x) \sum_{t,l=1}^{r} \alpha_{ijt} \alpha_{ijl} v_{it} v_{il}^\top$ **New Hessian** representation:  $= \sum_{i=1}^{r} \left| \frac{1}{m} \sum_{i=1}^{m} \varphi_{ij}''(a_{ij}^{\top} x) \alpha_{ijt} \alpha_{ijl} \right| v_{it} v_{il}^{\top}$ 



$$\min_{x} \left\{ f(x) := \frac{1}{n} \sum_{i=1}^{n} f_i(x) \right\}, \quad f_i(x) = \frac{1}{m} \sum_{i=1}^{m} \varphi_{ij}(a_{ij}^{\top} x)$$

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New data representation:  $a_{ij} = \sum \alpha_{ijt} v_{it}, j \in [m]$ 

**New Hessian** representation:

$$\nabla^2 f_i(x) = \frac{1}{m} \sum_{j=1}^{m^t=1} \varphi_{ij}''(a_{ij}^\top x) a_{ij} a_{ij}^\top = \frac{1}{m} \sum_{j=1}^{m} \varphi_{ij}''(a_{ij}^\top x) \sum_{t,l=1}^{r} \alpha_{ijt} \alpha_{ijl} v_{it} v_{il}^\top$$
 
$$= \sum_{t,l=1}^{r} \left[ \underbrace{\frac{1}{m} \sum_{j=1}^{m} \varphi_{ij}''(a_{ij}^\top x) \alpha_{ijt} \alpha_{ijl}}_{j=1} \right] \underbrace{v_{it} v_{il}^\top}_{\text{Vit}} \leftarrow \text{New basis in the space of matrices}$$

Naïve Implementation:  $\nabla f_i(x^k) \in \mathbb{R}^d, \nabla^2 f_i(x^k) \in \mathbb{R}^{d \times d}$  Expensive communication  $\mathcal{O}(d^2)$ 

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New data representation:  $a_{ij} = \sum \alpha_{ijt} v_{it}, j \in [m]$ 

**New Hessian** representation:

$$\begin{split} \nabla^2 f_i(x) &= \frac{1}{m} \sum_{j=1}^{m^{t=1}} \varphi_{ij}''(a_{ij}^\top x) a_{ij} a_{ij}^\top = \frac{1}{m} \sum_{j=1}^{m} \varphi_{ij}''(a_{ij}^\top x) \sum_{t,l=1}^{r} \alpha_{ijt} \alpha_{ijl} v_{it} v_{il}^\top \\ &= \sum_{t,l=1}^{r} \left[ \frac{1}{m} \sum_{j=1}^{m} \varphi_{ij}''(a_{ij}^\top x) \alpha_{ijt} \alpha_{ijl} \right] v_{it} v_{il}^\top \end{split}$$



New Hessian and gradient representations requires  $\mathcal{O}(r^2)$  floats. In the extreme cases of  $r = \mathcal{O}(1)$  we run Newton's method with  $\mathcal{O}(1)$  cost per iteration!

New data representation: 
$$a_{ij} = \sum \alpha_{ijt} v_{it}, j \in [m]$$

 $\nabla^2 f_i(x) = \frac{1}{m} \sum_{i=1}^{m} \varphi_{ij}''(a_{ij}^\top x) a_{ij} a_{ij}^\top = \frac{1}{m} \sum_{i=1}^{m} \varphi_{ij}''(a_{ij}^\top x) \sum_{t,l=1}^{r} \alpha_{ijt} \alpha_{ijl} v_{it} v_{il}^\top$ **New Hessian** representation:

$$= \sum_{t,l=1}^{r} \left[ \frac{1}{m} \sum_{j=1}^{m} \varphi_{ij}''(a_{ij}^{\top} x) \alpha_{ijt} \alpha_{ijl} \right] v_{it} v_{il}^{\top}$$

$$x^{k+1} = x^k - \left(\frac{1}{n} \sum_{i=1}^n \nabla^2 f_i(x^*)\right)^{-1} \left(\frac{1}{n} \sum_{i=1}^n \nabla f_i(x^k)\right)^{-1}$$



Rustem Islamov, Xun Qian and Peter Richtárik

Distributed Second Order Methods with Fast Rates
and Compressed Communication,
ICML 2021.

$$x^* := \arg\min_x f(x)$$
 
$$x^{k+1} = x^k - \left(\frac{1}{n}\sum_{i=1}^n \nabla^2 f_i(x^*)\right)^{-1} \left(\frac{1}{n}\sum_{i=1}^n \nabla f_i(x^k)\right)^{-1}$$
 We assume this is known 
$$\nabla^2 f(x^*)$$

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 We assume this is known 
$$\nabla^2 f(x^*)$$
 Can be computed by machine  $i$ 

$$x^{k+1} = x^k - \left(\frac{1}{n}\sum_{i=1}^n \nabla^2 f_i(x^*)\right)^{-1} \left(\frac{1}{n}\sum_{i=1}^n \nabla f_i(x^k)\right)$$
 Hessian Lipschitz constant

- Local quadratic convergence rate independent of the condition number
- Cheap *O(d)* communication cost
- The Hessian at the optimum in unknown

$$||x^{k+1} - x^*|| \le \frac{H}{2\mu} ||x^k - x^*||^2$$

Strong convexity constant

 $\text{Fix basis:} \{\mathbf{B}_i^{jl}: j, l \in [d]\} \longrightarrow \forall \mathbf{A} \in \mathbb{R}^{d \times d} \hookrightarrow \mathbf{A} = \sum_{j,l} h_{j,l}^i(\mathbf{A}) \mathbf{B}_i^{jl}$ 

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Define:  $h^i(\mathbf{A}) \in \mathbb{R}^{d \times d}$  :  $h^i(\mathbf{A})_{j,l} = h^i_{j,l}(\mathbf{A})$ 

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#### Wish list:

- $\mathbf{H}_i^k \to \nabla^2 f_i(x^*)$  as  $k \to \infty$
- Local rate independent of the condition number

Fix basis:  $\{\mathbf{B}_i^{jl}: j, l \in [d]\}$   $\longrightarrow$   $\forall \mathbf{A} \in \mathbb{R}^{d \times d} \hookrightarrow \mathbf{A} = \sum_{i,l} h^i_{j,l}(\mathbf{A}) \mathbf{B}_i^{jl}$ 

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#### Wish list:

- $\mathbf{H}_i^k \to \nabla^2 f_i(x^*)$  as  $k \to \infty \longrightarrow \mathbf{L}_i^k \to h^i(\nabla^2 f_i(x^*))$
- Local rate independent of the condition number

Fix basis: 
$$\{\mathbf{B}_i^{jl}: j, l \in [d]\}$$
  $\longrightarrow$   $\forall \mathbf{A} \in \mathbb{R}^{d \times d} \hookrightarrow \mathbf{A} = \sum_{j,l} h^i_{j,l}(\mathbf{A}) \mathbf{B}_i^{jl}$ 

Define:  $h^i(\mathbf{A}) \in \mathbb{R}^{d \times d}$  :  $h^i(\mathbf{A})_{j,l} = h^i_{j,l}(\mathbf{A})$ 

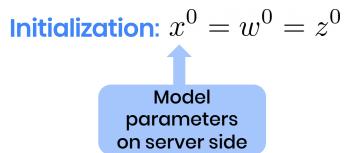
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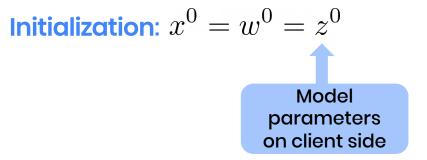
- $\mathbf{H}_i^k \to \nabla^2 f_i(x^*)$  as  $k \to \infty \longrightarrow \mathbf{L}_i^k \to h^i(\nabla^2 f_i(x^*))$
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Desire:
Communication-efficient
learning mechanism



Rustem Islamov, Xun Qian and Peter Richtárik Distributed Second Order Methods with Fast Rates and Compressed Communication, *ICML* 2021.





Parameters: Hessian learning rate  $\alpha \geq 0$ , model learning rate  $\eta \geq 0$ , gradient compression probability  $p \in (0,1]$ 

Initialization: 
$$x^0 = w^0 = z^0$$

Model parameters when gradient was computed last time

Initialization: 
$$x^0=w^0=z^0$$
,  $\mathbf{L}_i^0\in\mathbb{R}^{d\times d}$ ,  $\mathbf{H}_i^0=\sum_{j,l}(\mathbf{L})_{j,l}\mathbf{B}_i^{j,l}$ 

# BL1: Basis Learn with Bidirectional Compression

Parameters: Hessian learning rate  $\alpha \geq 0$ , model learning rate  $\eta \geq 0$ , gradient compression probability  $p \in (0,1]$ 

Initialization: 
$$x^0=w^0=z^0$$
,  $\mathbf{L}_i^0\in\mathbb{R}^{d\times d}$ ,  $\mathbf{H}_i^0=\sum_{j,l}(\mathbf{L})_{j,l}\mathbf{B}_i^{j,l}$  
$$\mathbf{H}^0=\frac{1}{n}\sum_{i=1}^n\mathbf{H}_i^0, \xi^0=1$$

If one, we compute gradients
If zero, we use gradients from previous
iteration

$$\mathbf{L}_i^{k+1} = \mathbf{L}_i^k + \alpha \mathcal{C}_i^k (h^i(\nabla^2 f_i(z^k)) - \mathbf{L}_i^k)$$

Compressing the update inspired (by first-order method DIANA)



Konstantin Mishchenko, Eduard Gorbunov, Martin Takáč and Peter Richtárik, Distributed learning with compressed gradient differences, arXiv:1901.09269, 2019.

$$\mathbf{L}_i^{k+1} = \mathbf{L}_i^k + \alpha \frac{\mathcal{C}_i^k}{i} (h^i (\nabla^2 f_i(z^k)) - \mathbf{L}_i^k)$$

**Compression operator** 

$$\mathbf{L}_i^{k+1} = \mathbf{L}_i^k + \alpha \frac{\mathcal{C}_i^k}{i} (h^i (\nabla^2 f_i(z^k)) - \mathbf{L}_i^k)$$

**Compression operator** 

#### **Contractive compressor**

$$\|\mathcal{C}(\mathbf{M})\|_{F} \leq \|\mathbf{M}\|_{F}$$
$$\|\mathcal{C}(\mathbf{M}) - \mathbf{M}\|_{F}^{2} \leq (1 - \delta)\|\mathbf{M}\|_{F}^{2} \quad \forall \mathbf{M} \in \mathbb{R}^{d \times d}$$

#### **Unbiased compressor**

$$\mathbb{E}[\mathcal{C}(\mathbf{M})] = \mathbf{M}$$

$$\mathbb{E}\left[\|\mathcal{C}(\mathbf{M}) - \mathbf{M}\|_{\mathrm{F}}^{2}\right] \leq \omega \|\mathbf{M}\|_{\mathrm{F}}^{2} \quad \forall \mathbf{M} \in \mathbb{R}^{d \times d}$$

$$\mathbf{L}_i^{k+1} = \mathbf{L}_i^k + \alpha \frac{\mathcal{C}_i^k}{i} (h^i (\nabla^2 f_i(z^k)) - \mathbf{L}_i^k)$$

**Compression operator** 

#### **Contractive compressor**

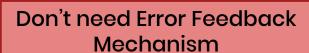
$$\|\mathcal{C}(\mathbf{M})\|_{F} \leq \|\mathbf{M}\|_{F}$$

$$\|\mathcal{C}(\mathbf{M}) - \mathbf{M}\|_{F}^{2} \leq (1 - \delta)\|\mathbf{M}\|_{F}^{2} \quad \forall \mathbf{M} \in \mathbb{R}^{d \times d}$$

#### **Unbiased compressor**

$$\mathbb{E}[\mathcal{C}(\mathbf{M})] = \mathbf{M}$$

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$$\mathbf{L}_i^{k+1} = \mathbf{L}_i^k + \alpha \mathcal{C}_i^k (h^i(\nabla^2 f_i(z^k)) - \mathbf{L}_i^k)$$

Stepsize depends only on the compression

### **BL1: Algorithm. Client Side**

```
for each device i=1,\ldots,n in parallel do if \xi^k=1 w^{k+1}=z^k, compute local gradient \nabla f_i(z^k) and send to the server if \xi^k=0 w^{k+1}=w^k Compute local Hessian \nabla^2 f_i(z^k) and send \mathbf{S}_i^k:=\mathcal{C}_i^k(h^i(\nabla^2 f_i(z^k))-\mathbf{L}_i^k) to the server Update local Hessian shifts \mathbf{L}_i^{k+1}=\mathbf{L}_i^k+\alpha\mathbf{S}_i^k, \mathbf{H}_i^{k+1}=\mathbf{H}_i^k+\alpha\sum_{jl}(\mathbf{S}_i^k)_{jl}\mathbf{B}_i^{jl} end for
```

### **BL1: Algorithm. Server Side**

```
on server
   if \xi^k = 1
      w^{k+1} = z^k, q^k = \nabla f(z^k)
   if \xi^k = 0
      w^{k+1} = w^k, \ g^k = [\mathbf{H}^k]_{\mu} (z^k - w^k) + \nabla f(w^k)
   x^{k+1} = z^k - \left[\mathbf{H}^k\right]_{\mu}^{-1} g^k
   \mathbf{H}^{k+1} = \mathbf{H}^k + \frac{\alpha}{n} \sum_{i=1}^n \sum_{j=1}^n (\mathbf{S}_i^k)_{il} \mathbf{B}_i^{jl}
   Send v^k := \mathcal{Q}^k(x^{k+1} - z^k) to all devices i \in [n]
   Update the model z^{k+1} = z^k + \eta v^k
   Send \xi^{k+1} \sim \text{Bernoulli}(p) to all devices i \in [n]
for each device i = 1, ..., n in parallel do
   Update the model z^{k+1} = z^k + \eta v^k
```

### **Basis Learn: Assumptions**

**Assumption 4.3.** (i)  $Q^k$  ( $Q_i^k$ ) is an unbiased compressor with parameter  $\omega_M$  and  $0 < \eta \le 1/(\omega_M+1)$ . (ii) For all  $j \in [d]$ ,  $(z^k)_j$  in Algorithm 1 is a convex combination of  $\{(x^t)_j\}_{t=0}^k$  for  $k \ge 0$ .

**Assumption 4.4.** (i)  $Q^k$  ( $Q_i^k$ ) is a contraction compressor with parameter  $\delta_M$  and  $\eta = 1$ . (ii)  $Q^k$  ( $Q_i^k$ ) is deterministic, i.e.,  $\mathbb{E}[Q^k(x)] = Q^k(x)$  for any  $x \in \mathbb{R}^d$ .

**Assumption 4.5.** (i)  $C_i^k$  is an unbiased compressor with parameter  $\omega$  and  $0 < \alpha \le 1/(\omega+1)$ . (ii) For all  $i \in [n]$  and  $j, l \in [d]$ ,  $(\mathbf{L}_i^k)_{jl}$  is a convex combination of  $\{h^i(\nabla^2 f_i(z^t))_{jl}\}_{t=0}^k$  in Algorithm 1

**Assumption 4.6.** (i)  $C_i^k$  is a contraction compressor with parameter  $\delta$  and  $\alpha = 1$ . (ii)  $C_i^k$  is deterministic, i.e.,  $\mathbb{E}[C_i^k(\mathbf{A})] = C_i^k(\mathbf{A})$  for any  $\mathbf{A} \in \mathbb{R}^{d \times d}$ .

Assumption 4.7. We have  $\|\nabla^2 f_i(x) - \nabla^2 f_i(y)\| \le H\|x - y\|$ ,  $\|\nabla^2 f_i(x) - \nabla^2 f_i(y)\|_F \le H_1\|x - y\|$ ,  $\|h^i(\nabla^2 f_i(x)) - h^i(\nabla^2 f_i(y))\|_F \le M_1\|x - y\|$ ,  $\max_{jl}\{\|h^i(\nabla^2 f_i(x))_{jl} - h^i(\nabla^2 f_i(y))_{jl}\} \le M_2\|x - y\|$ ,  $\max_{jl}\{\|\mathbf{B}_i^{jl}\|_F\} \le R$  for any  $x, y \in \mathbb{R}^d$  and  $i \in [n]$ .

$$\mathbb{E}[\Phi_2^k] \le \left(1 - \frac{\min\{4A, A_M\}}{4}\right)^k \Phi_2^0$$

$$\mathbf{E}\left[\frac{\|x^{k+1} - x^*\|^2}{\|x^k - x^*\|^2}\right] \le \left(1 - \frac{\min\{4A, A_M\}}{4}\right)^k \left(\frac{A_M H^2}{8BM_1^2 \mu^2} + \frac{2N_B R^2}{\mu^2}\right) \Phi_2^0$$

$$\mathbb{E}[\Phi_2^k] \leq \left(1 - \frac{\min\{4A, A_M\}}{4}\right)^k \Phi_2^0$$
 Local linear rate

$$\mathbf{E}\left[\frac{\|x^{k+1} - x^*\|^2}{\|x^k - x^*\|^2}\right] \leq \left(1 - \frac{\min\{4A, A_M\}}{4}\right)^k \left(\frac{A_M H^2}{8BM_1^2 \mu^2} + \frac{2N_B R^2}{\mu^2}\right) \Phi_2^0$$

#### Lyapunov function

$$\Phi_2^k := \frac{1}{n} \sum_{i=1}^n \|\mathbf{L}_i^k - \mathbf{L}_i^*\|_F^2 + \frac{4BM_1^2}{A_M} \|x^k - x^*\|^2$$

$$\mathbb{E}[\Phi_2^k] \le \left(1 - \frac{\min\{4A, A_M\}}{4}\right)^k \Phi_2^0$$

Local linear rate

$$\mathbf{E}\left[\frac{\|x^{k+1} - x^*\|^2}{\|x^k - x^*\|^2}\right] \leq \left(1 - \frac{\min\{4A, A_M\}}{4}\right)^k \left(\frac{A_M H^2}{8BM_1^2 \mu^2} + \frac{2N_B R^2}{\mu^2}\right) \Phi_2^0$$

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Local linear rate

Constants depending on the choice of the compressor and stepsize

$$A_{M} = \begin{cases} \eta & \text{if Asm. 4.3(i) holds} \\ \frac{\delta_{M}}{4} & \text{if Asm. 4.4(i) holds} \end{cases}$$
$$A = \begin{cases} \alpha & \text{if Asm. 4.5(i) holds} \end{cases}$$

$$\mathbf{E} \left[ \frac{\|x^{k+1} - x^*\|^2}{\|x^k - x^*\|^2} \right] \leq \left( 1 - \frac{\min\{4A, A_M\}}{4} \right)^k \left( \frac{A_M H^2}{8BM_1^2 \mu^2} + \frac{2N_B R^2}{\mu^2} \right) \Phi_2^0$$



Lyapunov function 
$$\Phi_2^k := \frac{1}{n} \sum_{i=1}^n \|\mathbf{L}_i^k - \mathbf{L}_i^*\|_{\mathrm{F}}^2 + \frac{4BM_1^2}{A_M} \|x^k - x^*\|^2$$

Provably learn the Hessian at the optimum

$$\mathbb{E}\Phi_2^k \le \left(1 - \frac{\min\{4A, A_M\}}{4}\right)^k \Phi_2^0$$

Local linear rate

Constants depending on the choice of the compressor and stepsize

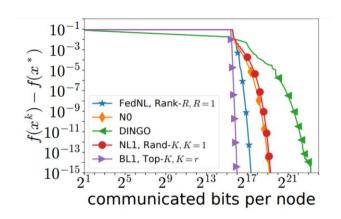
$$A_{M} = \begin{cases} \eta & \text{if Asm. 4.3(i) holds} \\ \frac{\delta_{M}}{4} & \text{if Asm. 4.4(i) holds} \end{cases}$$

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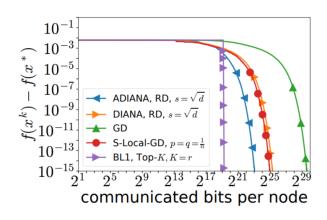
$$A = \begin{cases} \alpha & \text{if Asm. } 4.5(i) \text{ holds} \\ \frac{\delta}{4} & \text{if Asm. } 4.6(i) \text{ holds} \end{cases}$$

$$\mathbf{E}\left[\frac{\|x^{k+1} - x^*\|^2}{\|x^k - x^*\|^2}\right] \leq \left(1 - \frac{\min\{4A, A_M\}}{4}\right)^k \left(\frac{A_M H^2}{8BM_1^2 \mu^2} + \frac{2N_B R^2}{\mu^2}\right) \Phi_2^0$$

## **Experiments: Logistic Regression**



(a) covtype, 
$$\lambda = 10^{-3}$$
  $r \sim 0.44d$ 



(b) w2a, 
$$\lambda = 10^{-4}$$
  $r \sim 0.2d$ 

#### The End

#### For more details:



Xun Qian, Rustem Islamov, Mher Safaryan, and Peter Richtárik

Basis Matters: Better Communication-Efficient Second Order Methods for Federated Learning

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