The Ariac – Arbitrage Project

On Federated Learning

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Machine learning in a picture

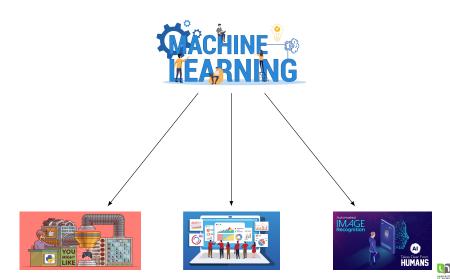
$$\begin{array}{c} (d_1, r_1) \\ (d_2, r_2) \\ \cdots \\ \text{Rep} \end{array} \longrightarrow \begin{array}{c} \text{Learning} \\ \text{Algo} \end{array} \longrightarrow \begin{array}{c} \text{Model} \end{array}$$

$$d \longrightarrow \mathsf{Model} \longrightarrow r$$





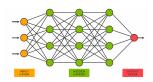
Typical applications



Two kinds of representation













Given background knowledge

```
parent(ann, mary). female(ann).
parent(ann,tom). female(mary).
parent(tom, eve). female(eve).
```

Given positive and negative information

```
\mathsf{daughter}\big(\mathsf{X},\mathsf{Y}\big):-\ \mathsf{parent}\big(\mathsf{Y},\mathsf{X}\big)\,,\ \mathsf{female}\big(\mathsf{X}\big)\,.
```





Given background knowledge

```
parent(ann, mary). female(ann).
parent(ann, tom). female(mary).
parent(tom, eve). female(eve).
```

Given positive and negative information

```
\mathsf{daughter}\big(\mathsf{X},\mathsf{Y}\big)\,:-\,\,\mathsf{parent}\big(\mathsf{Y},\mathsf{X}\big)\,,\,\,\mathsf{female}\big(\mathsf{X}\big)\,.
```





Given background knowledge

```
parent(ann, mary). female(ann).
parent(ann,tom). female(mary).
parent(tom, eve). female(eve).
```

Given positive and negative information

```
+ daughter(mary,ann). - daughter(tom,ann).
+ daughter(eve,tom). - daughter(tom,eve).
```

```
\mathsf{daughter}(\mathsf{X},\mathsf{Y})\,:-\,\,\mathsf{parent}(\mathsf{Y},\mathsf{X})\,,\,\,\mathsf{female}(\mathsf{X})\,.
```





Given background knowledge

```
parent(ann, mary). female(ann).
parent(ann,tom). female(mary).
parent(tom, eve). female(eve).
```

Given positive and negative information

```
daughter(X,Y) :- parent(Y,X), female(X).
```

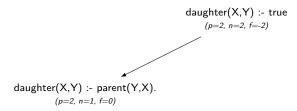




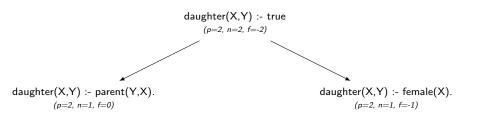
daughter(X,Y) :- true
$$(p=2, n=2, f=-2)$$





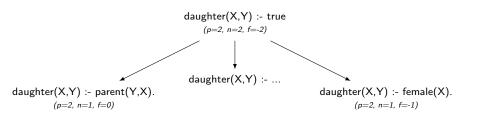




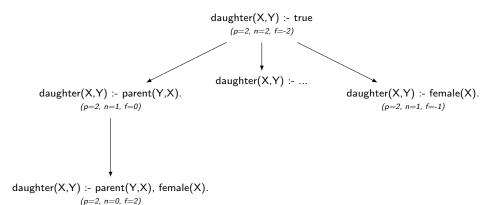






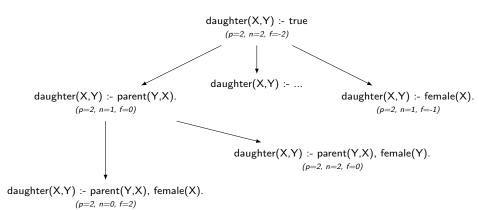




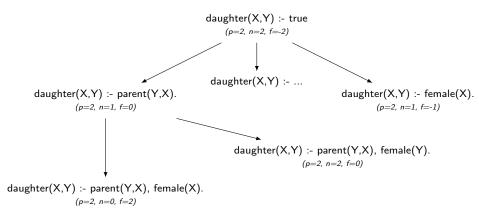












Key features

Incremental & theory-based



























Classical solutions

- anonymize data & combine at Cetic
- use blockchain technology















Classical solutions

- anonymize data & combine at Cetic
- use blockchain technology





Proposed solution

- learn theories locally
- combine theories at Cetic



