

FedSGD and FedAVG

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 $w_{t+1} \leftarrow w_t - \eta \sum_{k=1}^K \frac{n_k}{n} g_k$

 $w^k \leftarrow w^k - \eta g_k$

 n_{k}

 W_{t+1}

Λ 14 **Algorithm 1** FederatedAveraging. The K clients are indexed by k; B is the local minibatch size, E is the number of local epochs, and η is the learning rate.

Server executes:

initialize w_0 for each round t = 1, 2, ... do $m \leftarrow \max(C \cdot K, 1)$ $S_t \leftarrow \text{(random set of } m \text{ clients)}$ for each client $k \in S_t$ in parallel do $w_{t+1}^k \leftarrow \text{ClientUpdate}(k, w_t)$ $w_{t+1} \leftarrow \sum_{k=1}^K \frac{n_k}{n} w_{t+1}^k$

ClientUpdate(k, w): // Run on client k $\mathcal{B} \leftarrow (\text{split } \mathcal{P}_k \text{ into batches of size } B)$ for each local epoch i from 1 to E do
for batch $b \in \mathcal{B}$ do $w \leftarrow w - \eta \nabla \ell(w; b)$ return w to server

C: the fraction of clients that perform computation on each round

B: the local mini batch size

E: the number of training passes

Communication-Efficient Learning of Deep Networks from Decentralized Data, AISTATS, 2017

FedSGD and FedAVG

FedSGD

$$w_{t+1} \leftarrow w_t - \eta \sum_{k=1}^K \frac{n_k}{n} g_k$$

FedAVG

$$w^k \leftarrow w^k - \eta g_k \qquad w_{t+1} \leftarrow \sum_{k=1}^K \frac{n_k}{n} w_{t+1}^k$$

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