

FedAvg & FedProx



FedAvg

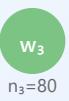
$$w = \sum(n_k/n \times w_k)$$



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- Simple weighted average
- Fast convergence
- Works well with IID data



FedProx

$$\min F(w) + \mu/2\|w-w_t\|^2$$

Standard
Loss $F(w)$

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Proximal Term
 $\mu/2\|w-w_t\|^2$



- Adds proximal term
- Handles heterogeneity
- More robust