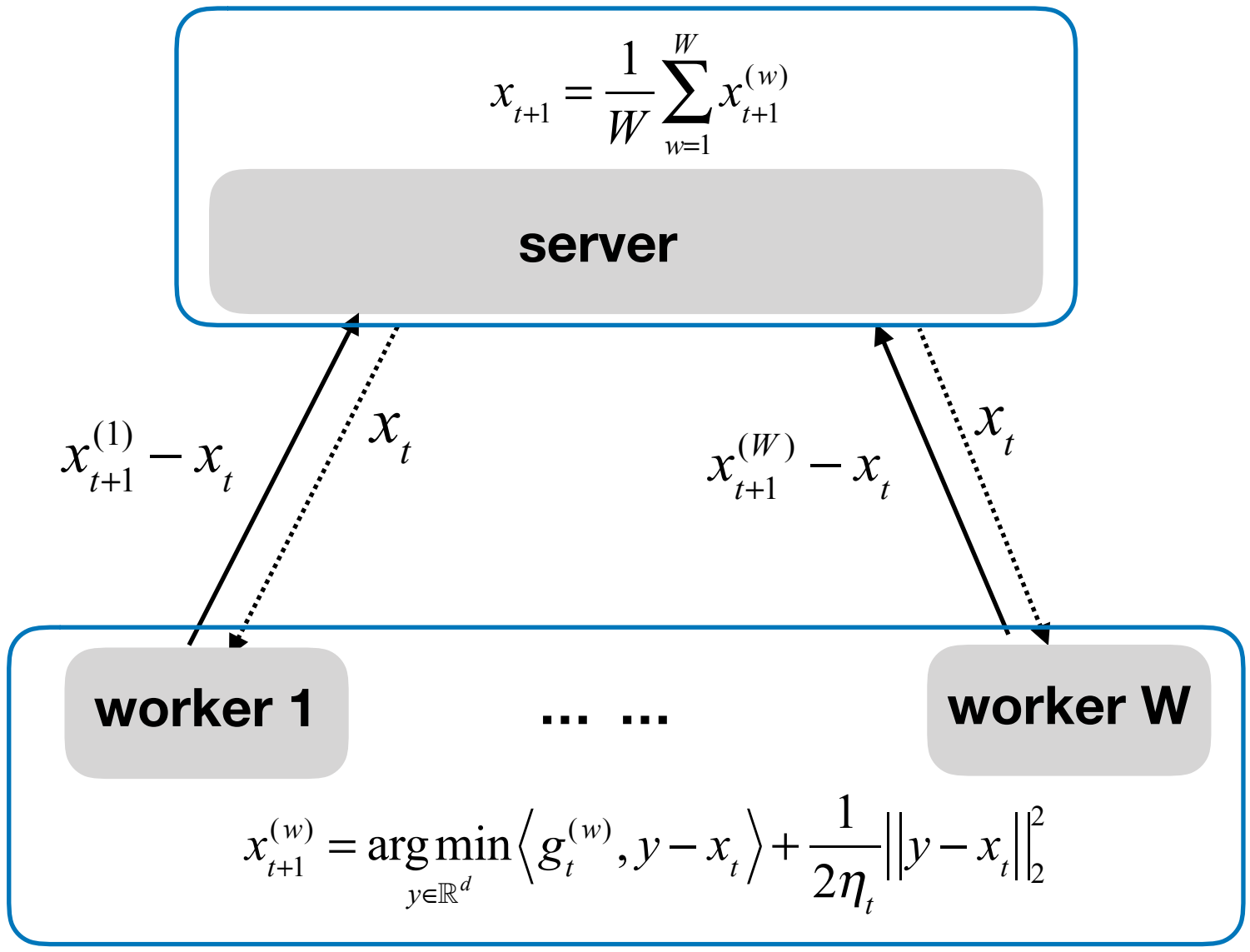
$x_{t+1} = \frac{1}{W}\sum_{w=1}^{W} x_{t+1}^{(w)}$
server
$x_{t+1}^{(1)} - x_t$
$x_t$
$x_{t+1}^{(W)} - x_t$
$x_t$
worker 1
... ...
worker W
$x_{t+1}^{(w)} = \arg\min_{y \in \mathbb{R}^d} \left\langle g_t^{(w)}, y - x_t \right\rangle + \frac{1}{2\eta_t} \left\| y - x_t \right\|_2^2$