

Local DP

Algorithm 2 Local Differential Privacy in Federated Learning

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1: procedure MAIN ▷ Executed at the server side
2:   Initialize: model  $\theta_0$ 
3:   for each round  $r = 1, 2, \dots$  do
4:      $K_r \leftarrow$  randomly select  $K$  participants
5:     for each participant  $k \in K_r$  do
6:        $\theta_r^k \leftarrow$  DP-SGD ▷ This is done in parallel
7:        $\theta_r \leftarrow \sum_{i=1}^{K_r} \frac{n^k}{n} \theta_r^k$  ▷  $n^k$  is the size of dataset at participant  $k$ 
8:   function DP-SGD(Clipping norm  $C$ , dataset  $D$ , sampling probability  $p$ ,
     noise magnitude  $\sigma$ , learning rate  $\eta$ , Iterations  $E$ , loss function  $L(\theta(x), y)$ )
9:     Initialize  $\theta_0$ 
10:    for each local epoch  $i$  from 1 to  $E$  do
11:      for  $(x, y) \in$  random batch from dataset  $D$  with probability  $p$  do
12:         $g_i = \nabla_{\theta} L(\theta_i; (x, y))$ 
13:         $Temp = \frac{1}{pD} \sum_{i \in batch} g_i \min(1, \frac{C}{\|g_i\|_2}) + N(0, \sigma^2 I)$ 
14:         $\theta_{i+1} = \theta_i - \eta(Temp)$ 
15:    return  $\theta_E$ 
```

Central DP

Algorithm 1 Central Differential Privacy in Federated Learning

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1: procedure MAIN ▷ Executed at the server side
2:   Initialize: model  $\theta_0$ , Moment_Accountant( $\epsilon$ , N) ▷ N is number of all participants
3:   for each round  $r = 1, 2, \dots$  do
4:      $C_r \leftarrow$  randomly select participants with probability  $q$ 
5:      $p_r \leftarrow$  Moment_Accountant.get_privacy_spent() ▷ It returns the spent privacy budget for current round
6:     if  $p_r > T$  then ▷ If spent privacy budget is greater than threshold, return current model
7:       return  $\theta_r$ 
8:     for each participant  $k \in C_r$  do
9:        $\Delta_k^{r+1} \leftarrow$  PARTICIPANT_UPDATE( $k, \theta_r$ ) ▷ This is done in parallel
10:     $S \leftarrow bound$ 
11:     $z \leftarrow noisescale$ 
12:     $\sigma \leftarrow zS/q$ 
13:     $\theta_{r+1} \leftarrow \theta_r + \Sigma_{i=1}^{C_r} \Delta_i^{r+1} / C_r + N(0, I\sigma^2)$ 
14:    Moment_Accountant.accumulate_spent_privacy( $z$ )
15: function PARTICIPANT_UPDATE( $k, \theta_r$ )
16:    $\theta \leftarrow \theta_r$ 
17:   for each local epoch  $i$  from 1 to E do
18:     for batch  $b \in B$  do
19:        $\theta \leftarrow \theta - \eta \nabla L(w; b)$ 
20:        $\Delta \leftarrow \theta - \theta_r$ 
21:        $\theta \leftarrow \theta_0 + \Delta \min(1, \frac{S}{\|\Delta\|_2})$ 
22:   return  $\theta - \theta_r$  ▷ This one is already clipped
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