Client 1 Client 2

Generate public and private keys

Send public key

loop [in each epoch:]

loop [for each batch of size N:]

Calculate model output a

Calculate partial gradients a'_ij

Encrypt a'_ij with public key: [[a'_ij]]

Send a and [[a'_ij]]

Calculate prediction p = (a + b)/2

Loss of p against labels y

Calculate gradient g2

Update its weights based on g2

Assemble [[g1]] via [[a'_ij]]

Send client 1's gradient [[g1]] (still encrypted)

Decrypt [[g1]] for gradient g1 with private key

Update its weights based on g1

Client 1 Client 2