FedNest: Federated Bilevel, Minimax, and Compositional Optimization

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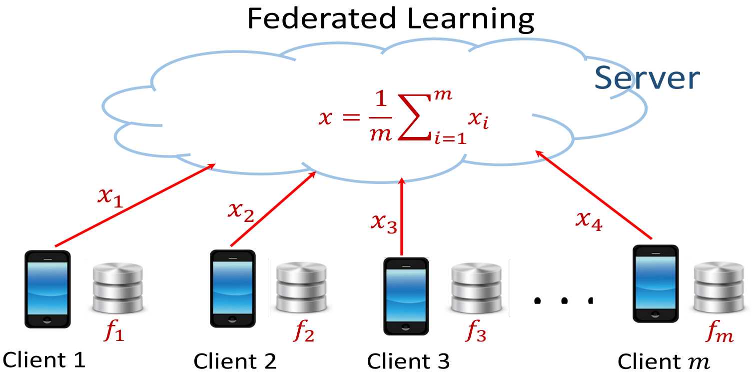
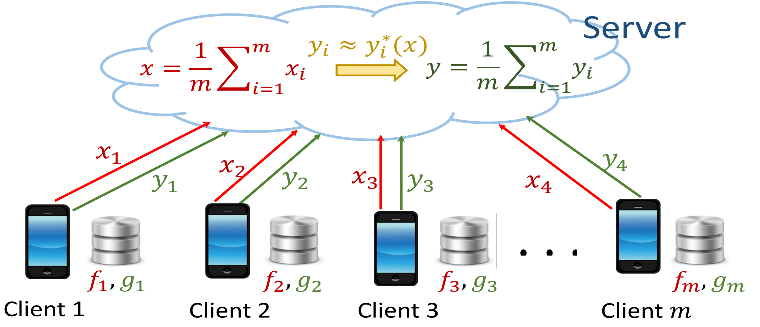


Goal:
$$\min_{\boldsymbol{x}\in\mathbb{R}^{d_1}} \frac{1}{m}\sum_{i=1}^{m} f_i(x)$$

Federated Bilevel Learning

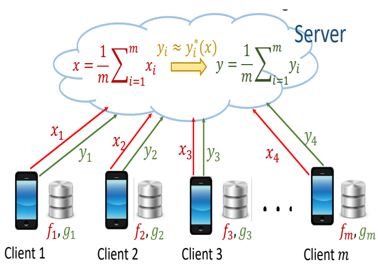


Goal:

$$\min_{\boldsymbol{x}\in\mathbb{R}^{d_1}} \quad f(\boldsymbol{x}) = \frac{1}{m}\sum_{i=1}^{m} f_i(\boldsymbol{x}, \boldsymbol{y}^*(\boldsymbol{x})) \qquad \text{(outer)}$$

$$\text{subj. to} \quad \boldsymbol{y}^*(\boldsymbol{x}) \in \operatorname*{argmin}_{\boldsymbol{y}\in\mathbb{R}^{d_2}} \frac{1}{m}\sum_{i=1}^{m} g_i(\boldsymbol{x}, \boldsymbol{y}) \qquad \text{(inner)}$$

Federated Bilevel Optimization (FBO)



Our Setting:

- **Stochastic**: Access to (f_i, g_i) is via stochastic sampling:

$$f_i(\boldsymbol{x}, \boldsymbol{y}^*(\boldsymbol{x})) := \mathbb{E}_{\xi \sim \mathcal{C}_i}\left[f_i(\boldsymbol{x}, \boldsymbol{y}^*(\boldsymbol{x}); \xi)\right],$$
$$g_i(\boldsymbol{x}, \boldsymbol{y}) := \mathbb{E}_{\zeta \sim \mathcal{D}_i}\left[g_i(\boldsymbol{x}, \boldsymbol{y}; \zeta)\right],$$

  where $(\xi, \zeta) \sim (\mathcal{C}_i, \mathcal{D}_i)$.

- **Heterogeneous**: For $i \neq j$, the tuples $(f_i, g_i, \mathcal{C}_i, \mathcal{D}_i)$ and $(f_j, g_j, \mathcal{C}_j, \mathcal{D}_j)$ can be different.

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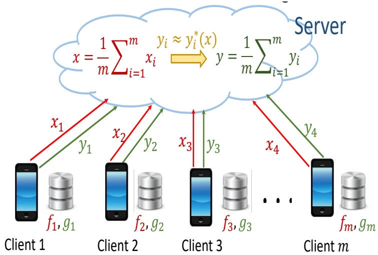

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Applications of FBO: meta-learning, hyperparameter optimization, neural network architecture search, actor-critic reinforcement learning, GANs,. . .

Motivating Example

- **Federated Hyper-Parameter Optimization**: Collaboratively find machine learning (ML) model and the hyper-parameters while keeping the data decentralized

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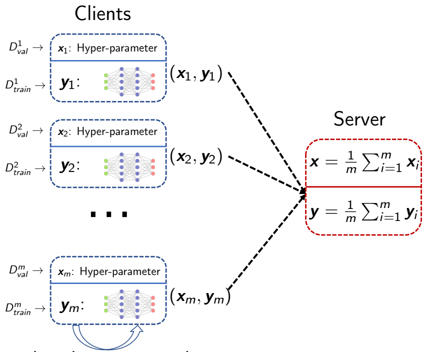

- Inner objective: $\frac{1}{m}\sum_{i=1}^m g\left(x, y; \mathcal{D}_{\text{train}}^i\right)$
- Outer objective: $\frac{1}{m}\sum_{i=1}^m f\left(y^*(x); \mathcal{D}_{\text{val}}^i\right)$
- y is an ML model such as neural network.
- x contains hyper-parameters such as
  - regularization parameters,
  - learning rates, and
  - batch size.

Two Special Cases

- FBO subsumes two popular problem classes with the nested structure.

Federated Minimax Optimization

$$\begin{aligned} \min_{\mathbf{x}\in\mathbb{R}^{d_1}} \quad & f(\mathbf{x}) = \frac{1}{m}\sum_{i=1}^{m} f_i\left(\mathbf{x}, \mathbf{y}^*(\mathbf{x}); \xi\right) \\ \text{subj. to} \quad & \mathbf{y}^*(\mathbf{x}) = \operatorname*{argmin}_{\mathbf{y}\in\mathbb{R}^{d_2}} \; -\frac{1}{m}\sum_{i=1}^{m} f_i\left(\mathbf{x}, \mathbf{y}; \xi\right) \end{aligned}$$

FBO with
$g_i(\mathbf{x}, \mathbf{y}; \zeta) = -f_i(\mathbf{x}, \mathbf{y}; \xi)$.

Application:

- Training Generative-adversarial Networks (GANs)

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Federated Minimax Optimization

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Federated Compositional Optimization

$$\min_{\mathbf{x}\in\mathbb{R}^{d_1}} \quad f(\mathbf{x}) = \frac{1}{m}\sum_{i=1}^{m} f_i(\mathbf{y}; \xi)$$
$$\text{subj. to} \quad \mathbf{y}^*(\mathbf{x}) = \operatorname*{argmin}_{\mathbf{y}\in\mathbb{R}^{d_2}} \; \frac{1}{m}\sum_{i=1}^{m} \|\mathbf{y} - \mathbf{r}_i(\mathbf{x}; \zeta)\|^2$$

FBO with
$f_i(\mathbf{x}, \mathbf{y}; \xi) = f_i(\mathbf{y}; \xi)$ and
$g_i(\mathbf{x}, \mathbf{y}; \zeta) = \|\mathbf{y} - \mathbf{r}_i(\mathbf{x}; \zeta)\|^2$.

Application:

- Model Agnostic Meta-Learning (MAML)

Federated (Single-Level) Optimization

$$\min_{\boldsymbol{x} \in \mathbb{R}^{d_1}} \frac{1}{m} \sum_{i=1}^{m} \mathbb{E}_{\xi \sim \mathcal{C}_i}[f_i(\boldsymbol{x}; \xi)]$$

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Gradient-Type Federated Optimization

For $k = 0, \cdots, K-1$:

① i-th client:

- For $\nu = 0, \ldots, \tau_i - 1$: $\boldsymbol{x}_{i,\nu+1}^k = \boldsymbol{x}_{i,\nu}^k + \alpha_i^k \boldsymbol{h}_{i,\nu}^k$

② Server: $\boldsymbol{x}^{k+1} = 1/m \sum_{i=1}^m \boldsymbol{x}_{i,\tau_i}^k$

- τ_i is number of local iterations
- α_i^k is the stepsize
- **FedAvg** (McMahan et al., 2017): $\boldsymbol{h}_{i,\nu}^k = -\nabla f_i(\boldsymbol{x}_{i,\nu}^k; \xi_{i,\nu}^k)$
- **FedSVRG**(Konečný et al., 2018): $\boldsymbol{h}_{i,\nu}^k = -\nabla f_i(\boldsymbol{x}_{i,\nu}^k; \xi_{i,\nu}^k) + \nabla f_i(\boldsymbol{x}^k; \xi_{i,\nu}^k) - \frac{1}{m}\sum_{i=1}^m \nabla f_i(\boldsymbol{x}^k; \xi_i^k)$

Challenges in FBO

- **FedAvg** can lead to convergence to a point different from $\boldsymbol{y}^*(\boldsymbol{x})$.
- Each client i requires access to the global Hessian inverse:

$$\nabla f_i\left(\boldsymbol{x}, \boldsymbol{y}^*(\boldsymbol{x})\right) = \nabla_{\boldsymbol{x}} f_i(\boldsymbol{x}, \boldsymbol{y}^*(\boldsymbol{x})) - \nabla^2_{\boldsymbol{xy}} g(\boldsymbol{x}, \boldsymbol{y}^*(\boldsymbol{x})) \cdot \underbrace{\left[\sum_{i=1}^{m} \nabla^2_{\boldsymbol{y}} g_i(\boldsymbol{x}, \boldsymbol{y}^*(\boldsymbol{x}))\right]^{-1} \nabla_{\boldsymbol{y}} f_i\left(\boldsymbol{x}, \boldsymbol{y}^*(\boldsymbol{x})\right)}_{\boldsymbol{p}_i(\boldsymbol{x}, \boldsymbol{y}^*(\boldsymbol{x}))}$$

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Our approaches:

- Use **FedSVRG** to solve the inner problem.
- Estimate $\boldsymbol{p}(\boldsymbol{x}, \boldsymbol{y}^*(\boldsymbol{x}))$ via a Federated Inverse Hessian-Gradient-Product (**FedIHGP**).

FedIHGP

- N–Neumann series approximation (Ghadimi & Wang, 2018):

$$\boldsymbol{p}(\boldsymbol{x},\boldsymbol{y}) := \sum_{i=1}^{m}\Big[\sum_{i=1}^{m}\nabla^2_{\boldsymbol{y}} g_i(\boldsymbol{x},\boldsymbol{y})\Big]^{-1}\nabla_{\boldsymbol{y}} f_i(\boldsymbol{x},\boldsymbol{y})$$

$$\approx \sum_{i=1}^{m}\Big[\frac{N}{\ell_{g,1}}\prod_{n=1}^{N'}\sum_{i=1}^{m}\big(\boldsymbol{I}-\frac{1}{\ell_{g,1}}\nabla^2_{\boldsymbol{y}} g_i(\boldsymbol{x},\boldsymbol{y};\zeta_n)\big)\Big]\nabla_{\boldsymbol{y}} f_i(\boldsymbol{x},\boldsymbol{y};\dot{\xi})$$

- **FedIHGP** provides a federated recursive strategy to estimate $\boldsymbol{p}$.

$\boldsymbol{p}_{N'}$ = FedIHGP $(\boldsymbol{x},\boldsymbol{y},N)$

Select $N' \in \{0,\ldots,N-1\}$, $\mathcal{S}_0,\ldots,\mathcal{S}_{N'} \in \mathcal{S}$ UAR. Set

① i-th client: $\boldsymbol{p}_{i,0} = \nabla_{\boldsymbol{y}} f_i(\boldsymbol{x},\boldsymbol{y};\xi_{i,0})$

② server: $\boldsymbol{p}_0 = \frac{N}{\ell_{g,1}}|\mathcal{S}_n|^{-1}\sum_{i\in\mathcal{S}_0}\boldsymbol{p}_{i,0}$

If $N'=0$ Return $\boldsymbol{p}_{N'}$.

For $n=1,\ldots,N'$:

① i-th client: $\boldsymbol{p}_{i,n} = \big(\boldsymbol{I}-\frac{1}{\ell_{g,1}}\nabla^2_{\boldsymbol{y}} g_i(\boldsymbol{x},\boldsymbol{y};\zeta_{i,n})\big)\boldsymbol{p}_{n-1}$

② server: $\boldsymbol{p}_n = |\mathcal{S}_n|^{-1}\sum_{i\in\mathcal{S}_n}\boldsymbol{p}_{i,n}$

- **FedIHGP** avoids explicit Hessian:
  - matrix-vector products
  - vector communications
- $\|p(\boldsymbol{x},\boldsymbol{y})-\mathbb{E}[\boldsymbol{p}_{N'}]\| \le \mathcal{O}\big(\big(\underbrace{\frac{\kappa_g-1}{\kappa_g}}_{<1}\big)^N\big)$.
  - $\kappa_g := \frac{\ell_{g,1}}{\mu_g}$ (condition number).

Proposed Algorithm: FedNest

For $k = 0, \cdots, K-1$

① $\boldsymbol{y}^{k+1} = \textbf{FedInn}\left(\boldsymbol{x}^k, \boldsymbol{y}^k, \beta^k\right)$ // one or multiple FedSVRGs on $\boldsymbol{y}$

② $\boldsymbol{x}^{k+1} = \textbf{FedOut}\left(\boldsymbol{x}^k, \boldsymbol{y}^{k+1}, \alpha^k\right)$ // FedSVRG + FedIHGP on $\boldsymbol{x}$

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Inner Optimizer: **FedInn**

- $\boldsymbol{y}_k \approx \boldsymbol{y}^*(\boldsymbol{x}_k)$
- It avoids inner client drift: $\left\|\boldsymbol{y}_{i,\nu}^k - \boldsymbol{y}^k\right\|^2 \leq O(\tau_i(\beta_i^k)^2)$
- The global convergence of **FedInn** ensures accurate hypergradient computation.

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Outer Optimizer: **FedOut**

- It avoids outer client drift:

$$\left\|\boldsymbol{x}_{i,\nu}^k - \boldsymbol{x}^k\right\|^2 \leq O\big(\tau_i(\alpha_i^k)^2 + \left\|\boldsymbol{y}^{k+1} - \boldsymbol{y}^*(\boldsymbol{x}^k)\right\|^2\big)$$

- It gives new convergence guarantees for federated bilevel, minimiax, compositional, and single-level optimization.

Theory

Assumptions

- $f_i(\boldsymbol{z}), \nabla f_i(\boldsymbol{z}), \nabla g_i(\boldsymbol{z}), \nabla^2 g_i(\boldsymbol{z})$ are $\ell_{f,0}$,$\ell_{f,1}$,$\ell_{g,1}$, $\ell_{g,2}$-Lipschitz continuous, respectively.
- $g_i(\boldsymbol{x}, \boldsymbol{y})$ is μ_g-strongly convex in $\boldsymbol{y}$ for all $\boldsymbol{x} \in \mathbb{R}^{d_1}$.
- $\nabla f_i(\boldsymbol{z}; \xi)$, $\nabla g_i(\boldsymbol{z}; \zeta)$, $\nabla^2 g_i(\boldsymbol{z}; \zeta)$ are unbiased estimators of $\nabla f_i(\boldsymbol{z})$, $\nabla g_i(\boldsymbol{z})$, $\nabla^2 g_i(\boldsymbol{z})$; and their variances are bounded.

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Theorem (Informal)

Under the above assumptions, if we choose the stepsize properly, then the iterates of FedNest satisfy

$$\frac{1}{K}\sum_{k=1}^{K}\mathbb{E}\left[\left\|\nabla f(\boldsymbol{x}^k)\right\|^2\right] = \mathcal{O}\left(\frac{1}{\sqrt{K}}\right) \text{ and } \mathbb{E}\left[\left\|\boldsymbol{y}^K - \boldsymbol{y}^*(\boldsymbol{x}^K)\right\|^2\right] = \mathcal{O}\left(\frac{1}{\sqrt{K}}\right).$$

Theory: Comparison with Previous Results

- Sample complexity of FedNest and comparable non-FL methods to find an ϵ-stationary point of f, i.e., $1/K \sum_{k=1}^{K} \mathbb{E}[\|\nabla f(\mathbf{x}^k)\|^2] \leq \epsilon$:
- $\kappa_g = \ell_{g,1}/\mu_g$ (condition number).

		Non-Federated		
	FedNest	ALSET	BSA	TTSA
batch size	$\mathcal{O}(1)$			
samples in ξ	$\mathcal{O}(\kappa_g^5 \epsilon^{-2})$	$\mathcal{O}(\kappa_g^5 \epsilon^{-2})$	$\mathcal{O}(\kappa_g^6 \epsilon^{-2})$	$\mathcal{O}(\kappa_g^p \epsilon^{-2.5})$
samples in ζ	$\mathcal{O}(\kappa_g^9 \epsilon^{-2})$	$\mathcal{O}(\kappa_g^9 \epsilon^{-2})$	$\mathcal{O}(\kappa_g^9 \epsilon^{-3})$	$\mathcal{O}(\kappa_g^p \epsilon^{-2.5})$

ALSET(Chen et al., 2021), **BSA**(Ghadimi & Wang, 2018), **TTSA**(Hong et al., 2020).

- Main takeaways:
  - **FedNest** enjoys the same convergence as non-federated alternating SGD (**ALSET**), despite objective heterogeneity.

LFedNest: Communication Efficiency via Local Hypergradient

Light-FedNest (LFedNest):

- computes hypergradients locally
- only needs a single communication round for the outer update

	definition		properties			
	outer optimizer	inner optimizer	global outer gradient	global IHGP	global inner gradient	# communication rounds
FedNest	SVRG on $\boldsymbol{x}$	SVRG on $\boldsymbol{y}$	yes	yes	yes	$2T + N + 3$
LFedNest	SGD on $\boldsymbol{x}$	SGD on $\boldsymbol{y}$	no	no	no	$T + 1$
FedNest$_{\text{SGD}}$	SVRG on $\boldsymbol{x}$	SGD on $\boldsymbol{y}$	yes	yes	no	$T + N + 3$

- T: # inner iterations ($\boldsymbol{y}$ update)
- N: # terms of Neumann series

Minimax Experiment

- Minimax saddle point problem (on non-i.i.d. synthetic dataset):

$$\min_{\boldsymbol{x}\in\mathbb{R}^{d_1}} f(\boldsymbol{x}) := \frac{1}{m} \max_{\boldsymbol{y}\in\mathbb{R}^{d_2}} \sum_{i=1}^{m} f_i(\boldsymbol{x}, \boldsymbol{y}),$$

where

$$f_i(\boldsymbol{x}, \boldsymbol{y}) := -\left[\frac{1}{2}\|\boldsymbol{y}\|^2 - \boldsymbol{b}_i^\top \boldsymbol{y} + \boldsymbol{y}^\top \boldsymbol{A}_i \boldsymbol{x}\right] + \frac{\lambda}{2}\|\boldsymbol{x}\|^2,$$

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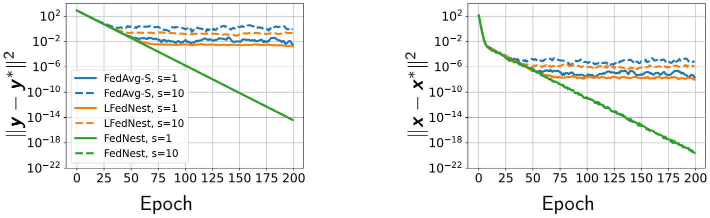


- LFedNest performs slightly better than FedAvg-S (Hou et al., 2021).
- FedNest converges linearly despite heterogeneity.

Hyperparameter Tuning for Label Imbalance

- Imbalanced classification is the problem of classification when there is an unequal distribution of classes in the training dataset.
- Goal: Design fairness-seeking loss functions via bilevel optimization

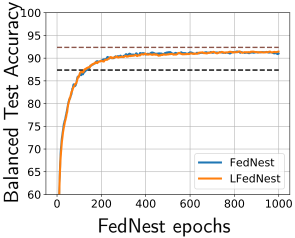
$$\underset{\boldsymbol{x}=(\boldsymbol{\Delta},\boldsymbol{l})}{\text{minimize}} \quad \sum_{i=1}^{m} \overbrace{\sum_{(\boldsymbol{u},t)\in\mathcal{D}^i_{val}} \frac{1}{p_t} \log\Big(1+\sum_{s\neq t} e^{\boldsymbol{y}_s(\boldsymbol{u})-\boldsymbol{y}_t(\boldsymbol{u})}\Big)}^{=:f_i(\boldsymbol{x},\boldsymbol{y}^*(\boldsymbol{x}))\Leftarrow\text{Balanced Val Loss}}$$

$$\text{s.t.} \quad \boldsymbol{y}^*(\boldsymbol{x}) = \arg\min_{\boldsymbol{y}} \sum_{i=1}^{m} \underbrace{\sum_{(\boldsymbol{u},t)\in\mathcal{D}^i_{train}} \log\Big(1+\sum_{s\neq t} e^{\boldsymbol{l}_s-\boldsymbol{l}_t} \cdot e^{\boldsymbol{\Delta}_s\boldsymbol{y}_s(\boldsymbol{u})-\boldsymbol{\Delta}_t\boldsymbol{y}_t(\boldsymbol{u})}\Big)}_{=:g_i(\boldsymbol{x},\boldsymbol{y})\Leftarrow\text{Parametric Train Loss}}.$$

- Outer optimization aims to maximize the class-balanced validation accuracy.
- Inner optimization trains model parameter $\boldsymbol{y}$ to minimize $g=\sum_{i=1}^{m} g_i$.

Hyperparameter Tuning for Label Imbalance

- Brown dashed line: Non-Federated bilevel training
- **Black** dashed line: Non-Federated accuracy without bilevel tuning



- I.I.D. setup: FedNest behaves similarly to LFedNest.

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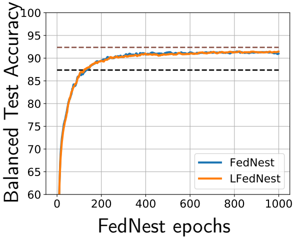

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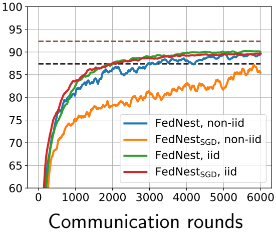

- FedNest (with SVRG) is significatlly better than FedNest$_{\text{SGD}}$ (with SGD in FedInn).

Prior Work

Federated **(Single-Level)** Optimization

FedAvg (McMahan et al., 2017)
FedProx (Li et al., 2020)
FedNova (Wang et al., 2020)
FedSVRG (Konečný et al., 2018)
SCAFFOLD (Karimireddy et al., 2020)
FedLin (Mitra et al., 2021)

Stochastic **Bilevel** Optimization

BSA (Ghadimi & Wang, 2018)
ALSET (Chen et al., 2021)
TTSA (Hong et al., 2020)
stocBiO (Ji et al., 2020)

Stochastic **MiniMax** Optimization

SGDA (Lin et al., 2020)
SMD (Rafique et al., 2021)

Stochastic **Compositional** Optimization

SCGD (Wang et al., 2017)
NASA (Ghadimi et al., 2020)

Conclusion and Future Work

- **Conclusion:**
  - **FedNest** gives a new framework for federated bilevel, minimax, and compositional optimization.
  - **FedNest** matches the sample complexity of the alternating SGD.

	FedNest			
	Bilevel	Minimiax	Compositional	Single-Level
batch size	$\mathcal{O}(1)$			
samples complexity	$\mathcal{O}(\epsilon^{-2})$			

- **Future Work:**
  - Other applications and properties of FedNest such as federated actor-critic reinforcement learning.
  - Sparsification or quantization for communication-efficient FBO

Paper: ICML 2022, arXiv
Code: github.com/ucr-optml/FedNest

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