Federated Learning with Partial Model Personalization

ICML 2022

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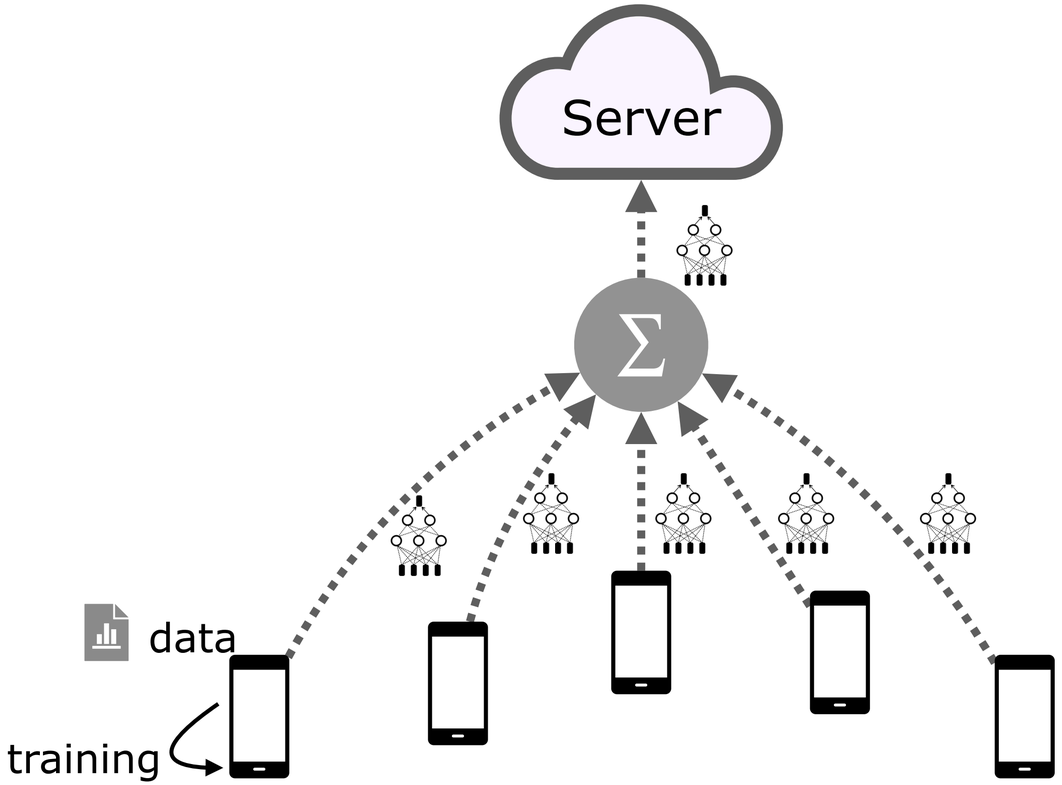
Meta AI

Personalized federated learning



Model on client $i = (u, v_i)$

Objective: $\min_{u, v_1, \cdots, v_n} \frac{1}{n} \sum_{i=1}^{n} F_i(u, v_i)$

u: shared parameters

v_i: personal parameters

Our contributions

1. Theory: Analysis of 2 popular optimization algos

Objective: $\min_{u, v_1, \cdots, v_n} \frac{1}{n} \sum_{i=1}^{n} F_i(u, v_i)$

2. Extensive experiments: text, vision, and speech settings

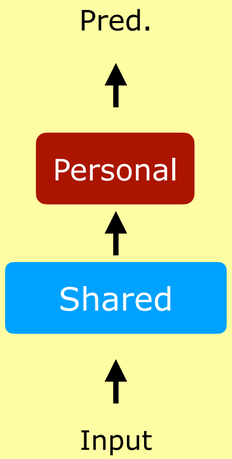
u: shared parameters

v_i: personal parameters

Code:

Personalization architectures

Personalized output layer



Arivazhagan et al. (2019)
Collins et al. ICML (2021)

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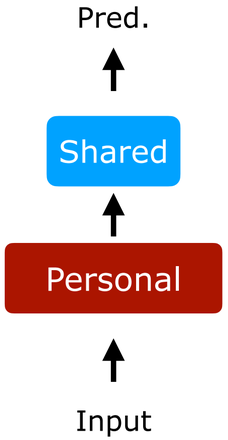
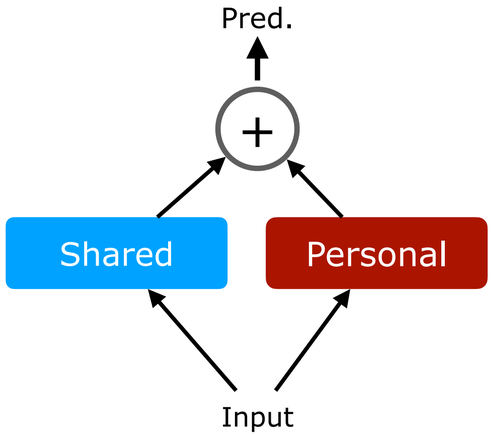


Liang et al. (2019)

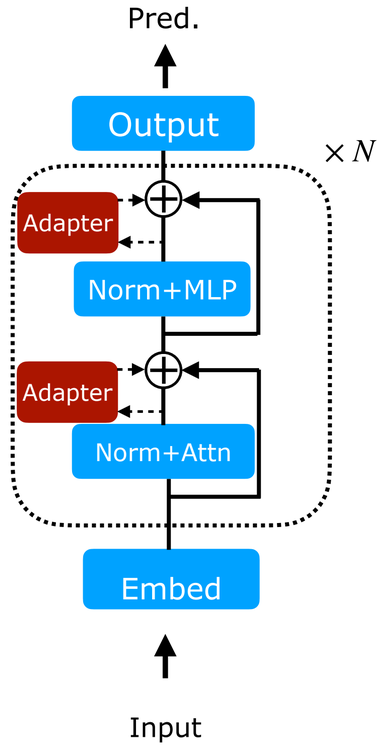
Combined predictions



$$F_i(u, v_i) = \mathbb{E}_{(X,Y)\sim p_i}\left(\phi_g(X;\, u) + \phi_l(X;\, v_i) - Y\right)^2$$

Agarwal et al. (2020)

Personalized adapters



Multi-task learning: Caruana. Mach. Learn (1997), Baxter. JAIR (2000), Evgeniou & Pontil. KDD (2004), Collobert & Weston. ICML (2005), Argyriou et al. Mach. Learn (2008), …

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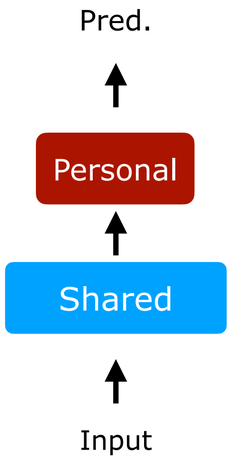

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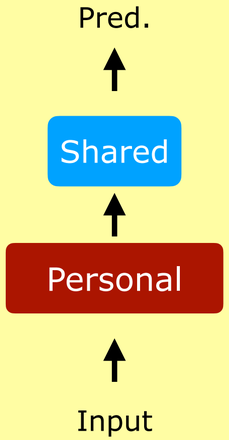

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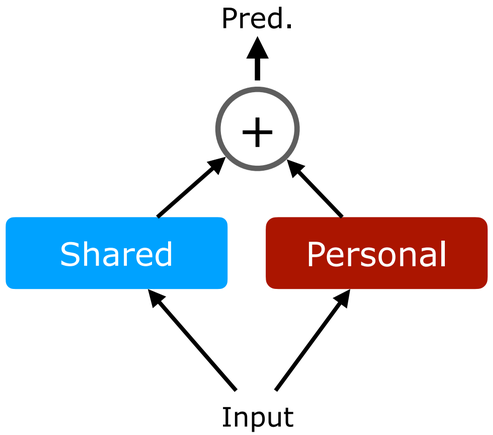

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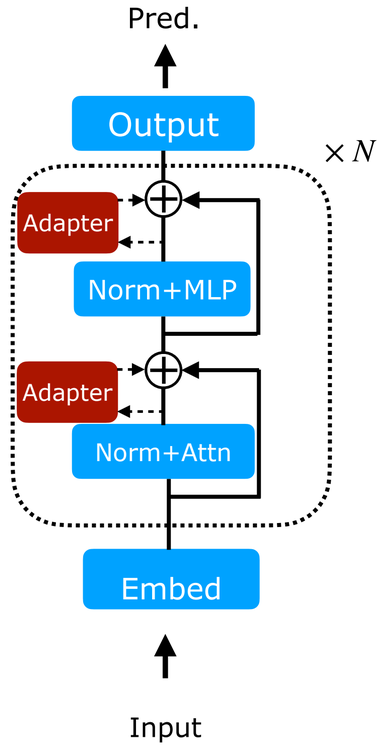

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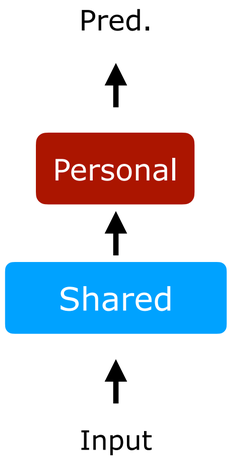

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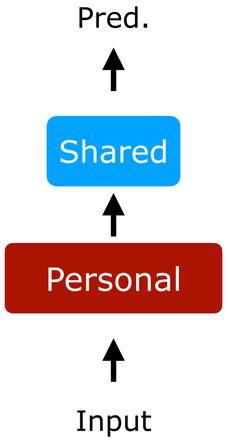

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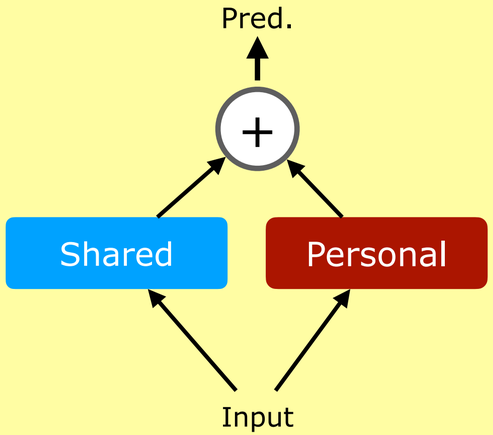

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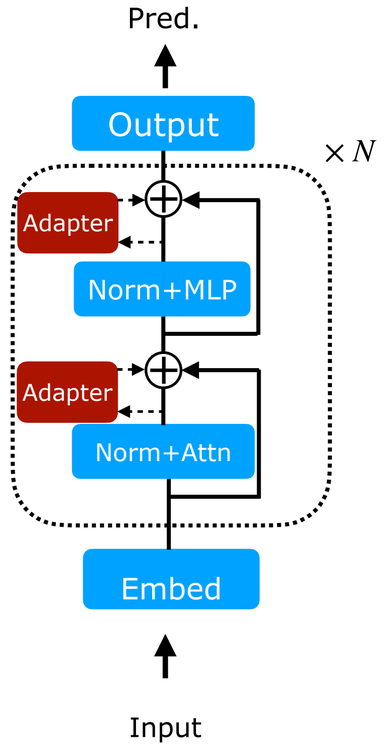

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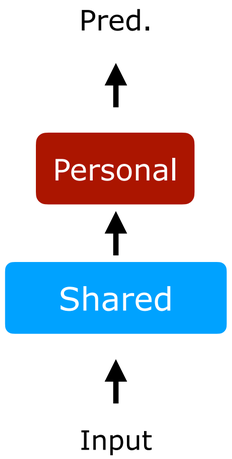

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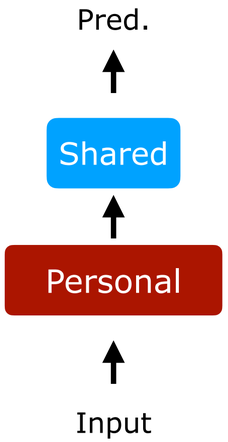

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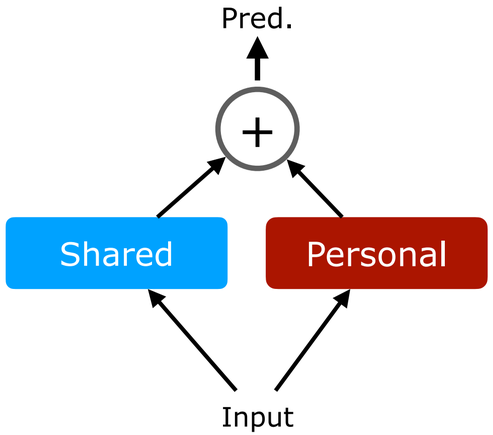

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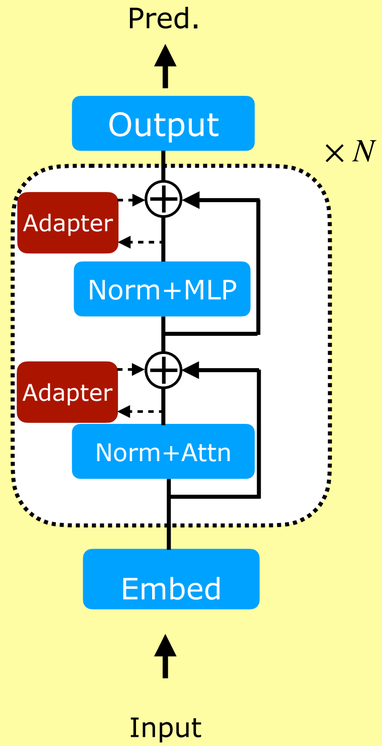

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Optimization

- Server samples m clients and broadcast global model u
- **Local updates** on client i:
  $(u_i^+, v_i^+) = \text{LocalUpdate}_i(u, v_i)$
- Aggregate updates to global part of the model:
  $u^+ = \frac{1}{m} \sum_i u_i^+$

Alternating update

$$v_i^+ = v_i - \gamma \nabla_v F_i(u, v_i)$$

$$u_i^+ = u - \gamma \nabla_u F_i(u, v_i^+)$$

Collins et al. ICML (2021)
Singhal et al. NeurIPS (2021)

Simultaneous update

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Contribution 1: Theory

Theorem [*P.*, Malik, Mohamed, Rabbat, Sanjabi, Xiao]

For smooth, nonconvex functions and client sampling, we have the rates:

Alternating update: $\frac{\sigma_1^2}{\sqrt{t}}$

Simultaneous update: $\frac{\sigma_2^2}{\sqrt{t}}$

where $\sigma_1^2 < \sigma_2^2$ under typical scenarios

Alternating update

$$v_i^+ = v_i - \gamma \nabla_v F_i(u, v_i)$$

$$u_i^+ = u - \gamma \nabla_u F_i(u, v_i^+)$$

Simultaneous update

$$v_i^+ = v_i - \gamma \nabla_v F_i(u, v_i)$$

$$u_i^+ = u - \gamma \nabla_u F_i(u, v_i)$$

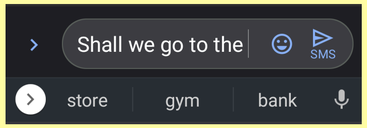
Experimentally, small but consistent trend of alternating $\succ$ simultaneous

Contribution 1: Theory

Key technical challenge: Dependent random variables in alternating update algorithm due to random sampling of clients

Methodology: Developed technique of virtual full participation

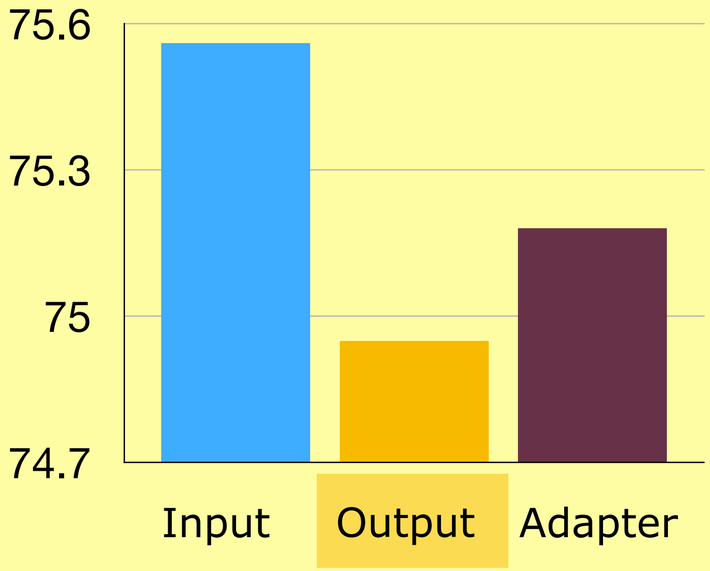
Contribution 2: Experiments

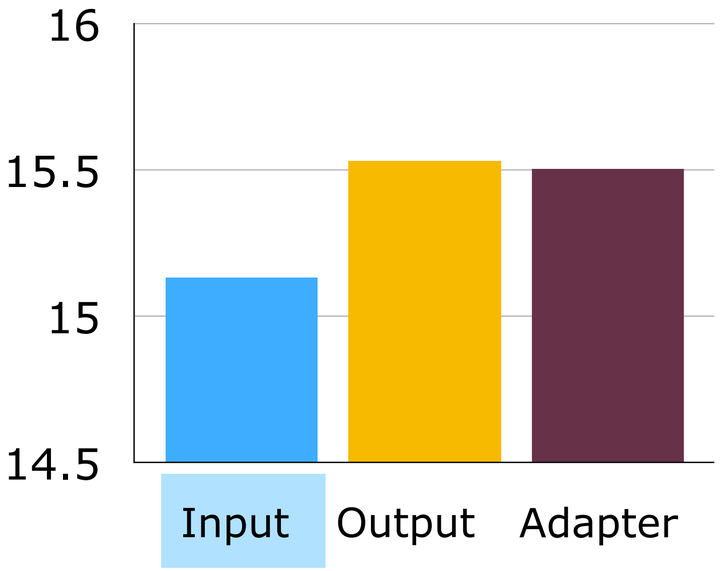


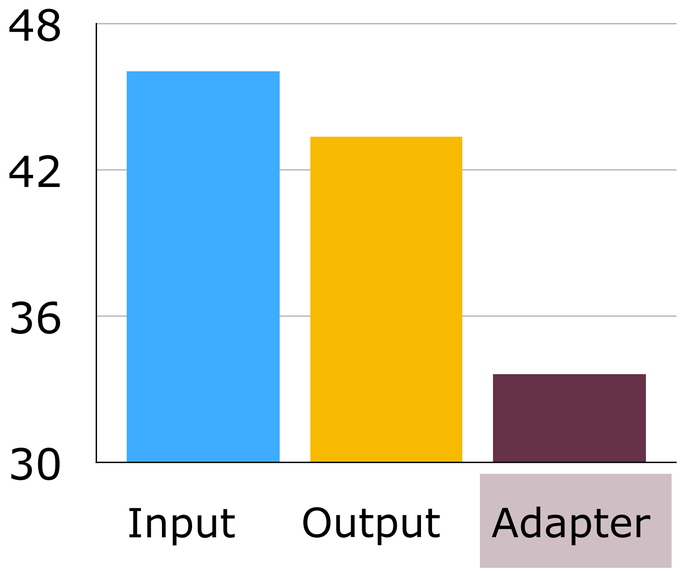
Next word prediction

Speech recognition

Landmark detection

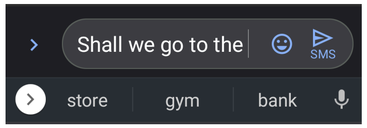






y-axis shows error: lower is better

Contribution 2: Experiments



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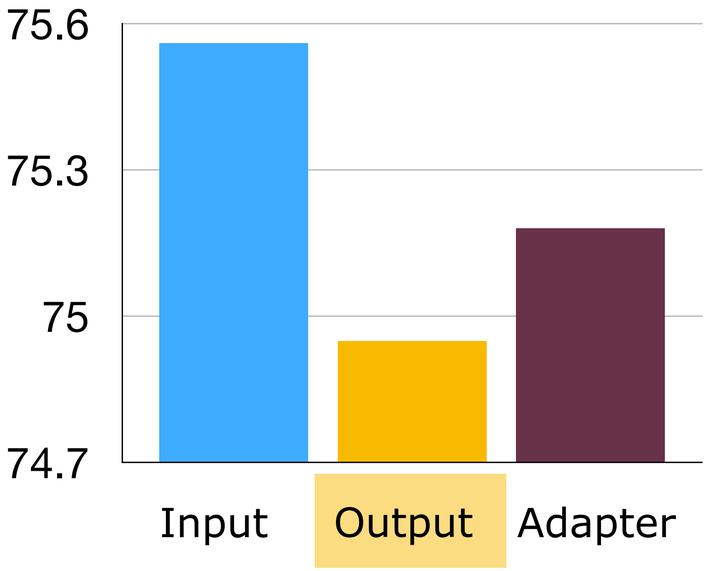

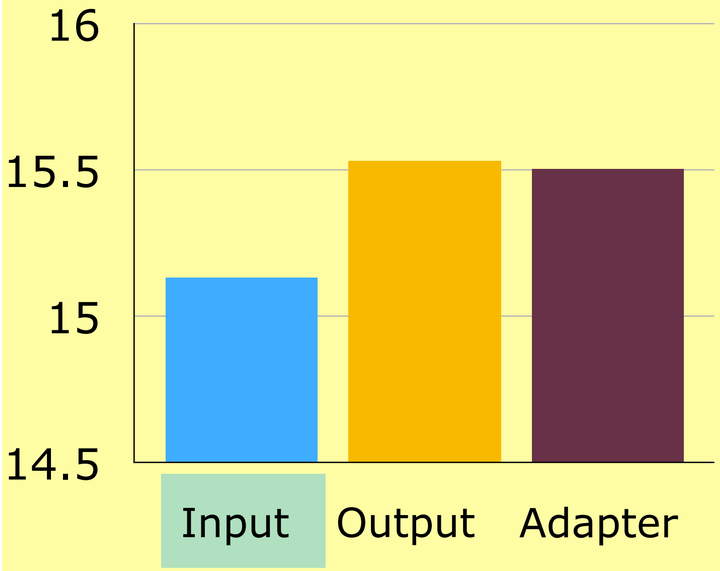

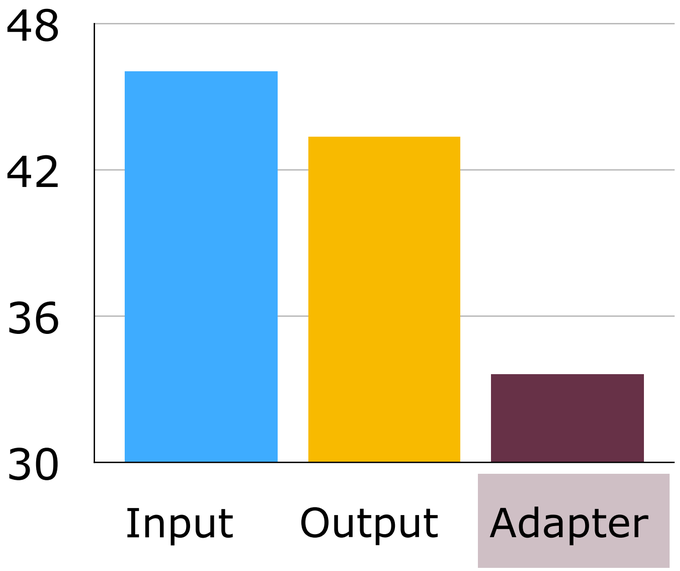

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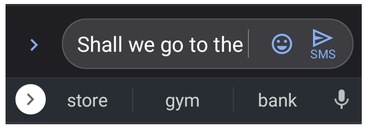

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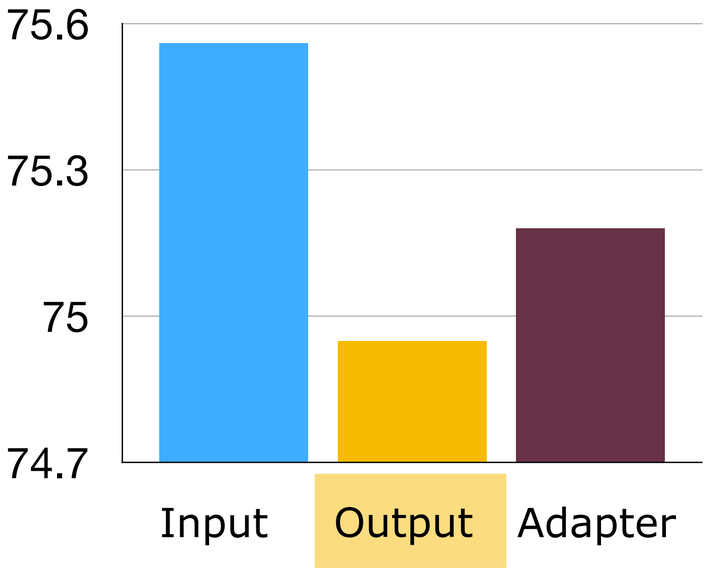

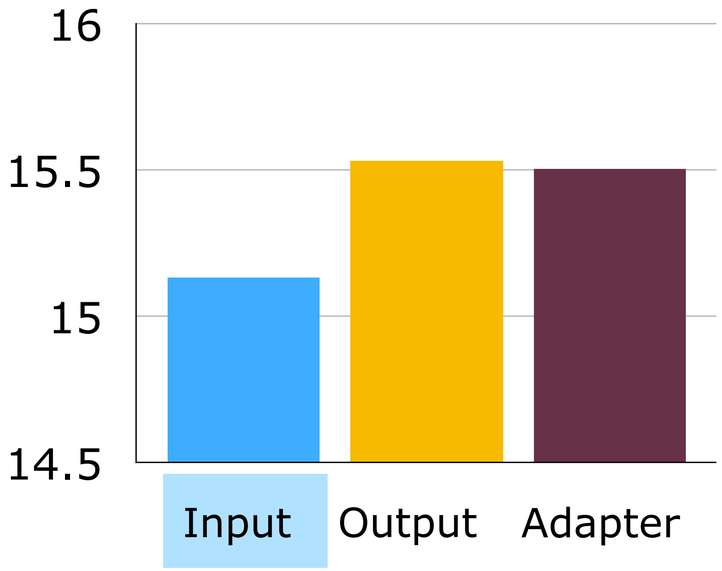

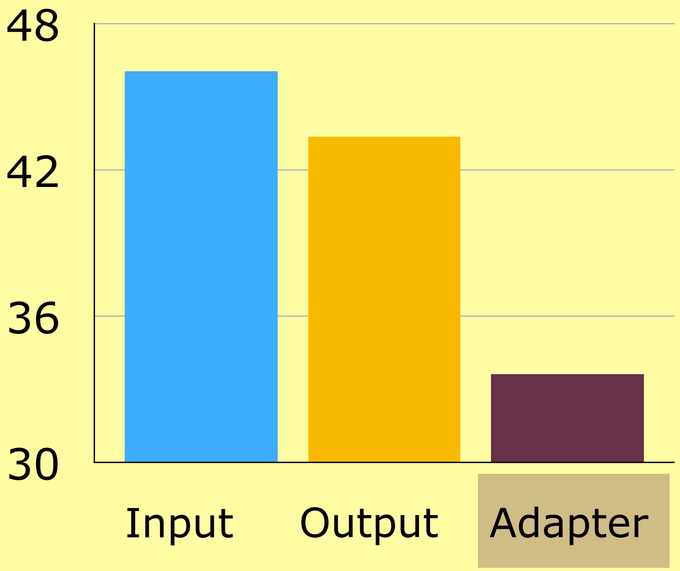

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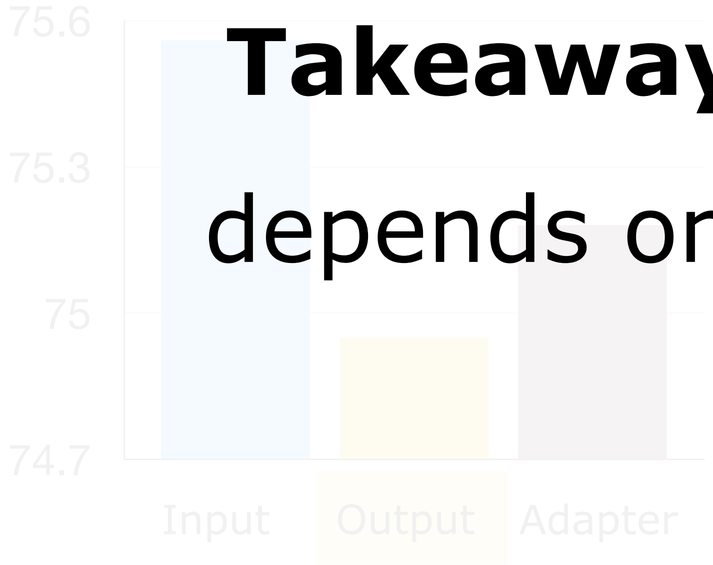

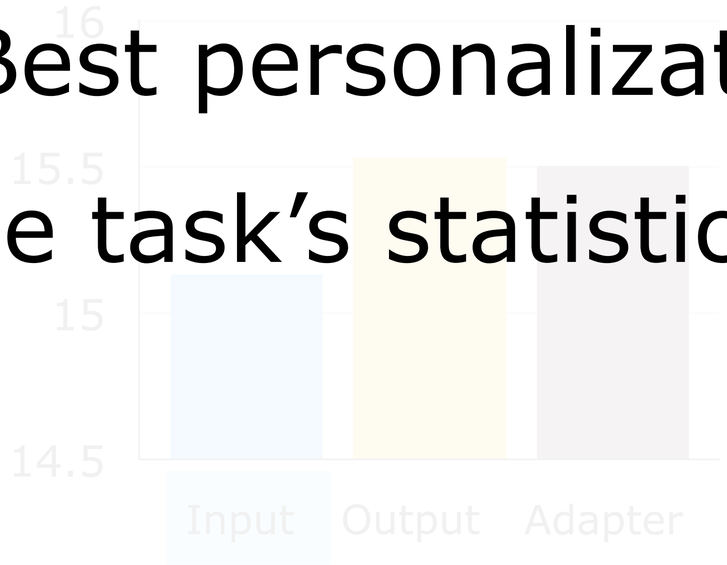

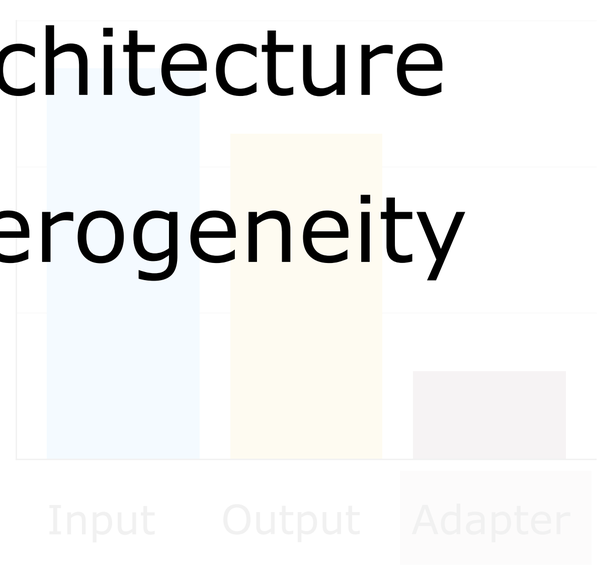

Takeaway: Best personalization architecture depends on the task's statistical heterogeneity

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Federated Learning with Partial Model Personalization

Paper: arXiv:2204.03809

Code: https://github.com/krishnap25/FL_partial_personalization