



ON NOISY EVALUATION IN FEDERATED HYPERPARAMETER TUNING

Kevin Kuo¹ Pratiksha Thaker² Mikhail Khodak¹ John Nguyen³ Daniel Jiang³ Ameet Talwalkar²
Virginia Smith²

ABSTRACT

Hyperparameter tuning is critical to the success of federated learning applications. Unfortunately, appropriately selecting hyperparameters is challenging in federated networks, as issues of scale, privacy, and heterogeneity introduce noise in the tuning process and make it difficult to faithfully evaluate the performance of various hyperparameters. In this work we perform the first systematic study on the effect of noisy evaluation in federated hyperparameter tuning. We first identify and rigorously explore key sources of noise, including client subsampling, data and systems heterogeneity, and data privacy. Surprisingly, our results indicate that even small amounts of noise can have a significant impact on tuning methods—reducing the performance of state-of-the-art approaches to that of naive baselines. To address noisy evaluation in such scenarios, we propose a simple and effective approach that leverages public proxy data to boost evaluation signal. Our work establishes general challenges, baselines, and best practices for future work in federated hyperparameter tuning.

1 INTRODUCTION

Hyperparameter tuning—the process of selecting the hyperparameters of a learning algorithm—is crucial for achieving high-performing models in machine learning. Hyperparameter (HP) tuning is essential for cross-device federated learning (FL) applications, which consider training machine learning models over large heterogeneous networks of devices such as mobile phones or wearables (McMahan et al., 2017). Although FL methods often rely on additional hyperparameters (Li et al., 2020b; Reddi et al., 2020; Charles et al., 2021), the budget for tuning such parameters may be particularly small due to computational and privacy-related constraints. Developing methods for federated HP tuning has thus been identified as a critical area of research (Kairouz et al., 2021; Khodak et al., 2021).

Unfortunately, federated networks introduce the additional challenge of *noisy evaluation*, which can prevent HP tuning methods from properly evaluating HP performance. A clear source of evaluation noise arises from client subsampling. As data is distributed across potentially millions of intermittently available clients, HP tuning algorithms must rely on signals from only a small subset of a much larger validation population (Bonawitz et al., 2019).

¹Computer Science Department, Carnegie Mellon University ²Machine Learning Department, Carnegie Mellon University ³Meta AI. Correspondence to: Kevin Kuo <kkuo2@andrew.cmu.edu>.

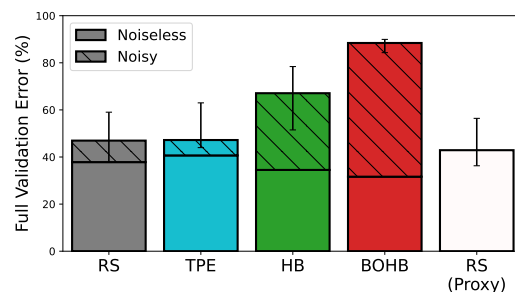


Figure 1. Error (lower is better) of a CIFAR10 model found by various HP tuning methods. With FL noise, more complex methods underperform relative to simple random search (RS). RS on proxy data is a strong baseline which is unaffected by noisy validation data. Bars only show performance at 1/3rd of the tuning budget to highlight faster convergence of HB and BOHB in the noiseless setting; the online performance of methods is shown in Figure 8.

However, as we identify in this work, several additional sources of noise may be present during federated evaluation, such as data and systems-related heterogeneity and privacy noise. These noise forms fundamentally alter the evaluation process and, as a result, the performance of federated hyperparameter tuning methods (Figure 1).

Although prior work has identified the issue of noisy evaluation (Khodak et al., 2021; Wang et al., 2022), the impact and magnitude of this issue on HP tuning remains unclear. In this work, we systematically study the use of noisy evaluation in federated HP tuning. Our study provides insights into best practices for federated HP tuning and suggests several directions for further study in this broad area. Our results also lead us to propose simple baselines that can help

to mitigate the effect of noisy evaluation in practical FL applications. Overall, we make the following contributions:

- We identify and systematically explore key sources of noise in federated evaluation, including client subsampling, data, and systems heterogeneity, data privacy, and the use of proxy data. We focus on cross-device FL (e.g., learning across hundreds to millions of phones). However, our insights (particularly around privacy noise and proxy data) may also extend to cross-silo settings (e.g., learning across tens of hospitals).
- Across a range of large-scale federated learning datasets, we show that even small amounts of noise in the evaluation process can significantly degrade the performance of hyperparameter tuning methods. Our results highlight best practices for practical federated learning applications (e.g., reverting to simple baselines in high-noise settings) and demonstrate a need for future study in this area.
- Finally, we propose a simple approach for performing hyperparameter tuning in high noise settings based on the use of public proxy data. When available, our results show that hyperparameter tuning on proxy data can be a particularly effective solution in federated networks.

2 NOISY EVALUATION IN FL

We begin by taking a closer look at the process of federated hyperparameter tuning: We give an overview of the cross-device FL training/evaluation workflow (§2.1), identify key sources of evaluation noise (§2.2), and summarize prior approaches for hyperparameter optimization (§2.3). We discuss closely related works throughout this section, and defer a detailed discussion of prior work to Section 5.

2.1 Cross-Device Federated Learning

Federated learning (FL) considers collaboratively training a machine learning model across a distributed network of clients. In this work we focus on applications of *cross-device* federated learning, which aim to learn across massive networks of remote clients such as mobile phones or wearable devices. For these applications, avoiding the need to centralize data can be critical to reduce communication and storage costs as well as improve privacy (McMahan et al., 2017; Li et al., 2020a; Kairouz et al., 2021).

Although many works have studied how issues in cross-device FL such as client subsampling, heterogeneity, and privacy impact *training*, few have studied their effect on *evaluation* (see Section 5). This is particularly problematic because state-of-the-art approaches for FL often rely on evaluating additional hyperparameters in the training process (e.g. for momentum and regularization), despite having relatively strict evaluation budgets (Khodak et al., 2021). Developing methods that can efficiently and effectively evaluate/select HP configurations in FL is thus a key area of practical importance (Kairouz et al., 2021).

Federated HP Tuning. Due to the scale of the network and potentially small client datasets, the prevailing procedure in cross-device FL is to split the data *by client* (Bonawitz et al., 2019; Yuan et al., 2022). In this work, the training and validation datasets D_{tr} and D_{val} are partitioned across two disjoint client pools of size N_{tr} and N_{val} respectively. Furthermore, practical constraints on communication and client availability limit each training/validation round to sampling (without replacement) a subset of these clients.

Because clients are randomly sampled, it is highly unlikely that either the training or evaluation dataset is consistent across rounds. More precisely, a typical federated *training* algorithm with hyperparameters θ optimizes model parameters w to minimize a weighted sum of the training clients’ losses (Eq. 1). Due to the aforementioned constraints in cross-device FL, in practice the loss is estimated at each round using a subsample ($S \subset [N_{\text{tr}}]$) of the training population ($S = [N_{\text{tr}}]$).

$$F_{\text{tr}}(w) = \sum_{k \in S} p_{\text{tr},k} F_{\text{tr},k}(w) / \sum_{k \in S} p_{\text{tr},k} \quad (1)$$

During *hyperparameter (HP) tuning*, θ is tuned to minimize a similar weighted sum¹ of validation clients’ errors (Eq 2). The ideal procedure for tuning θ is to generate a set of candidate configurations, evaluate them on the validation population ($S = [N_{\text{val}}]$), and then select the best-performing one. However, like in training, practical systems are limited to a subset of the validation clients $S \subset [N_{\text{val}}]$.

$$F_{\text{val}}(\theta) = \sum_{k \in S} p_{\text{val},k} F_{\text{val},k}(w(\theta)) / \sum_{k \in S} p_{\text{val},k} \quad (2)$$

For the purposes of this work, we assume that θ is *global* i.e. shared across all clients. Although tuning hyperparameters which are *personalized* to specific clients has been a focus of prior work in FL (see Section 5), supporting such methods in cross-device FL may be impractical when partitioning the data by client. Here, we instead start with the simpler problem of optimizing global hyperparameters and see that this already seemingly simple procedure can become exceptionally difficult in light of noisy evaluation.

2.2 Sources of Evaluation Noise in FL

Below, we further describe challenges of subsampling and introduce two other sources of noise: heterogeneity and privacy. As summarized in Figure 2, these sources of noise can contribute to noisy and unreliable evaluations.

¹We evaluate HPs in two settings: *uniform* ($p_{\text{val},k} = 1 \forall k$) and *weighted* ($p_{\text{val},k}$ = the number of samples on validation client k). For all experiments involving differential privacy, we use the uniform evaluation as to bound evaluation sensitivity independently of any client’s local dataset size. Otherwise, we evaluate models with the weighted objective. During training, we set $p_{\text{tr},k}$ to match the same scheme (uniform or weighted) as evaluation.

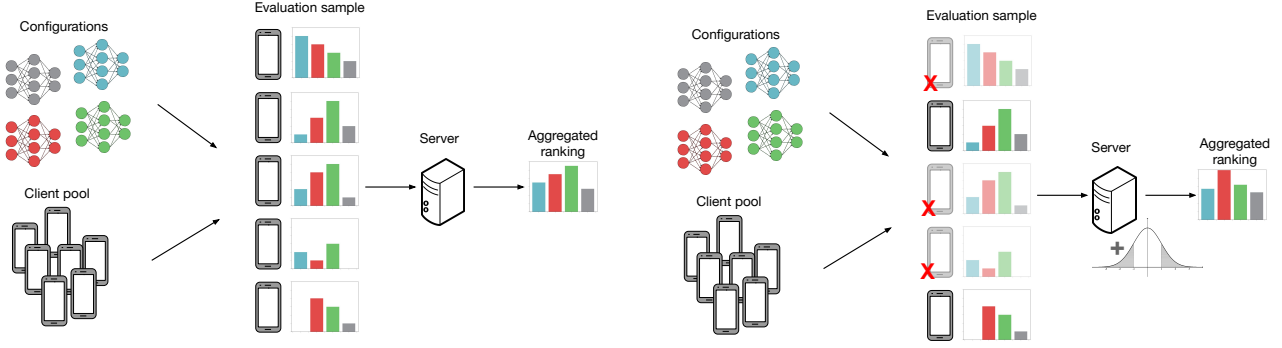


Figure 2. Several factors contribute to noisy evaluation in cross-device federated learning. In the low-noise setting on the left, the green configuration is correctly identified as the best-performing one. In the high-noise setting on the right, the presence of client subsampling, client heterogeneity, and differential privacy results in a noisy evaluation which incorrectly ranks the red configuration over the green one.

1. Subsampling. Production cross-device FL systems can face strict constraints on communication and client-side computation. Additionally, clients themselves may need to satisfy certain conditions (e.g., the phone being idle, connected to WiFi, and charging, as indicated by phones without red ‘X’s in Figure 2) in order to participate in evaluation (Bonawitz et al., 2019). For these reasons, it is impractical to access all N_{val} validation clients and obtain a *full evaluation* (Eq. 2, $S = [N_{\text{val}}]$) for every HP configuration. Instead, we assume access to a noisy evaluation reported by a *subsampled* set of validation clients $S \subset [N_{\text{val}}]$.

2. Heterogeneity. As each device in a federated network generates its own local data, *data heterogeneity* (i.e., non-identically distributed data between clients) is a common concern in FL (Li et al., 2020a; Kairouz et al., 2021). Such heterogeneity may occur, for example, due to differing locations, linguistic styles, or usage patterns from one client to another. As we show in Section 3.2, heterogeneity in the data can take an already ‘noisy’ evaluation sample and bias it further, as any two clients may rank the same set of configurations differently. In our experiments, we demonstrate this effect in both natural and synthetic datasets.

Beyond data heterogeneity, FL networks are also prone to issues of *systems heterogeneity*, which refers to varying participation capabilities across clients due to differences in hardware, network quality, and device availability (Li et al., 2020b). These conditions may present as another source of bias dictating how frequently clients participate in evaluation. As a result, hyperparameter tuning algorithms may be naturally biased towards selecting configurations which perform well on high-participating clients, not necessarily on the entire population (see Section 3.2).

3. Privacy. Finally, a key concern in FL is the privacy of clients’ data. The predominant form of privacy considered in cross-device FL is *client-level differential privacy* (Dwork & Roth, 2013; McMahan et al., 2018), which at a high level aims to mask whether or not a given client has participated

in training and/or validation. It is important to enforce privacy not only at training time (Abadi et al., 2016) but also in the hyperparameter tuning process, as the model selected can itself leak information about the clients that participated in the tuning and validation process (Papernot & Steinke, 2022; Liu & Talwar, 2019; Chaudhuri et al., 2011). In order to make the hyperparameter tuning algorithm private, the server perturbs the aggregate evaluation statistic (e.g., the accuracy) of each configuration with Laplace noise at each iteration of the tuning procedure. Similar to issues of heterogeneity, client subsampling affects the noise introduced by privacy. When more clients participate in evaluation, the averaged evaluation loss is less sensitive to the loss of any one particular client, and thus requires adding less noise to achieve the same level of privacy. As we show in Section 3.3, even generous privacy budgets can make evaluation extremely noisy. In Section 4 we explore the use of public proxy data (which may also be considered its own, separate form of ‘noise’) to address high-noise evaluation.

2.3 Hyperparameter Tuning Methods

Given a HP search space and overall budget, HP tuning methods aim to find configurations in the search space that optimize some measure of quality (e.g., minimize error rate) within a constrained budget (e.g., computational cost).

Classical HP tuning methods generate candidate HP configurations over a grid (grid search) or at random (random search). Each configuration is used to perform some predetermined training routine, e.g., training for a fixed number of epochs or until some fixed stopping criterion is achieved (Bergstra & Bengio, 2012). Subsequently, each configuration is evaluated and the best performing one is returned. There exist two main strategies for improving upon these classical approaches: adaptively *generating* configurations (e.g., Bayesian optimization approaches), or adaptively *evaluating* configurations (e.g., early stopping approaches). In this work we explore representative candidates from each category of HP tuning method—using random search (RS)

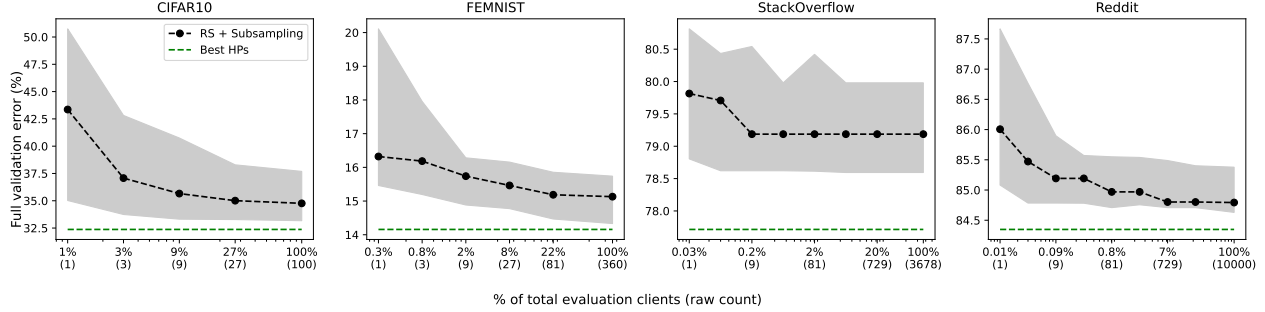


Figure 3. We run random search (RS) with a fixed budget ($K = 16$ configurations) while varying the *subsampling rate* from a single client to the full validation client pool. We evaluate the error rate of the configuration found by RS on all clients and report a *weighted* average. We plot the median and fill in quartiles over RS trials. “Best HPs” shows performance of the best RS trial at full evaluation. Larger datasets can mitigate the problem of subsampling as we can sample a larger raw number of clients.

as a classical/simple baseline which we compare to a more sophisticated Bayesian optimization (TPE), early stopping (Hyperband), and hybrid approach (BOHB) (Bergstra et al., 2011; Li et al., 2017; Falkner et al., 2018). Prior work in federated HP tuning often uses these classes HP tuning methods, but they do not explore the effect of noisy evaluation, which we discuss further in Section 5. We provide a detailed description of these methods in Appendix A, as well as pseudocode for RS (Algorithm 1) and its FL counterpart (Algorithm 2) in Appendix D.

3 EXPERIMENTS

In this section we present experiments detailing the effect of noisy evaluation in federated settings. By analyzing these sources of noise individually and in combination with one another, we aim to answer the following questions:

Question 1: *To what extent does subsampling validation clients degrade the performance of HP tuning algorithms?*

Question 2: *How, and to what extent, do the factors of data heterogeneity, systems heterogeneity, and privacy exacerbate issues of subsampling?*

Question 3: *In noisy settings, how do popular HP tuning algorithms compare to simple baselines?*

Datasets. We optimize HPs of deep learning models on several standard FL benchmarks: CIFAR10 (Krizhevsky & Hinton, 2009), FEMNIST (Caldas et al., 2018), StackOverflow (The TensorFlow Federated Authors, 2019), and Reddit² (Caldas et al., 2018). We follow the method in Hsu et al. (2019) of synthetically partitioning CIFAR10 according to a Dirichlet distribution with parameter $\alpha = 0.1$ in order to generate imbalanced client labels. The other three datasets have natural client partitions. We provide summary statistics in Table 1, while Table 2 in the appendix contains more detailed information.

²We use the December 2017 Reddit data from a larger pre-existing dataset publicly available from pushshift.io.

Dataset	#Clients		#Examples	
	Train	Eval	Mean	Total
CIFAR10	400	100	100	5K
FEMNIST	3.5K	360	203	73K
StackOverflow	10.8K	3.7K	391	5.6M
Reddit	40K	10K	19	1.1M

Table 1. Statistics of the datasets used in the experiments.

Training. On CIFAR10 and FEMNIST, we train 2-layer CNNs to perform image classification. For StackOverflow and Reddit we tokenize the text using the GPT2 tokenizer (Radford et al., 2019) and train a 2-layer LSTM with an embedding and hidden size of 128 to predict the next token in a sequence with a maximum length of 25 tokens. On all datasets, we uniformly sample 10 clients per training round. We use FedAdam (Reddi et al., 2020) as the FL optimizer and keep its HPs fixed within individual training runs.

Hyperparameters. We tune five HPs (search space in Appendix B): three server FedAdam HPs (learning rate, 1st and 2nd moment decay rates) and two client SGD HPs (learning rate and batch size). These are a natural set of HPs to explore in the context of FL, with the client/server learning rate and batch size being present in virtually all federated optimization methods (Wang et al., 2021), and the Adam-specific HPs having been shown to yield significant improvements in practice (Reddi et al., 2020).

As discussed in Section 2.1, client HPs are not personalized, i.e., all clients share the same learning rate and batch size. As mentioned in Section 2.3, we evaluate a representative set of methods: random search (as a simple baseline), Hyperband (an early stopping method), Tree Parzen Estimator (a Bayesian optimization method), and BOHB (a hybrid of TPE and HB). Each method is allocated a total budget of 6480 training rounds and a maximum of 405 rounds per HP configuration. RS and TPE search $K = 16$ configurations, while Hyperband and BOHB search through 5 brackets of SHA with an elimination factor $\eta = 3$.

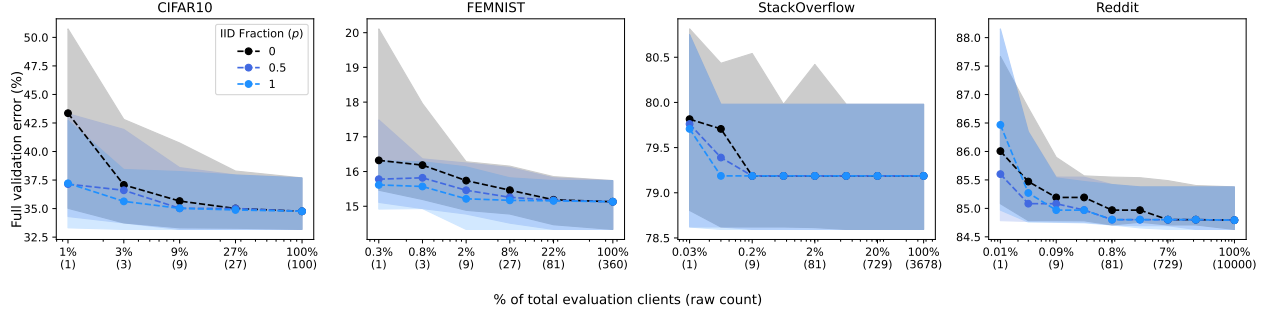


Figure 4. We run RS on three separate validation partitions with varying degrees of *data heterogeneity*. Client subsampling generally harms performance, but has a greater impact on performance when the data is heterogeneous ($p = 0$) rather than homogeneous ($p = 1.0$).

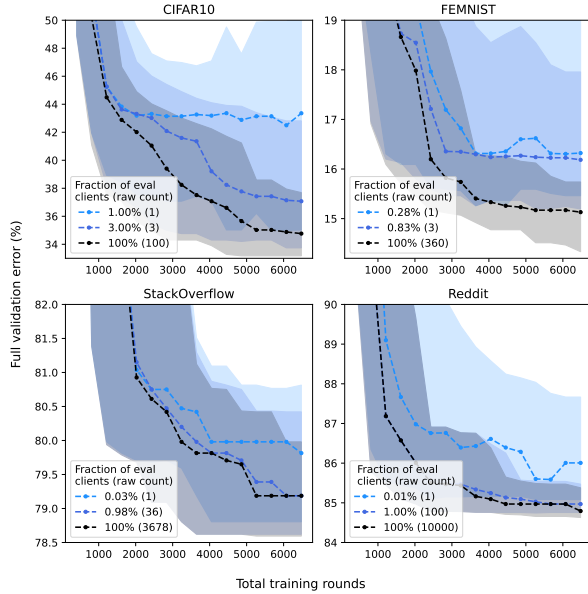


Figure 5. Performance of RS as the training budget is used up. Subsampling evaluation clients harms the performance-budget tradeoff, and the gap between subsampling and full evaluation grows as more of the budget is allocated.

Evaluation. In RS-only figures, we train random 128 HP configs and then bootstrap 100 trials i.e. run RS on $K = 16$ HP configs that are resampled from the set of 128. In all plots, we show the median *full validation % error* (Eq. 2, $S = [N_{\text{val}}]$) and fill in the lower/upper quartiles. In other words, all N_{val} validation clients are used to perform “testing”, thus reusing the subset of clients sampled during HP evaluation. We chose this form of evaluation as practical cross-device settings may lack client partitions (Bonawitz et al., 2019).

3.1 Client subsampling

Observation 1: *High degrees of subsampling hurt HP tuning performance.*

To explore the effect of subsampling, we run random search

across all datasets while varying the evaluation client sampling rate. Figure 3 shows that subsampling increases the median error rate by up to 8% on CIFAR10 and up to 2% on the other datasets. The upper quartile values increase even more (e.g. 12% on CIFAR10), showing less reliable performance. To recover performance levels close to full evaluation on these datasets, sampling ~ 100 clients is sufficient, which is a favorable sign for production settings that assume a small percentage but sizable raw number of clients are available during a given round.

Observation 2: *Allocating additional training budget can mitigate the effects of subsampling, but only to an extent.*

Due to resource limitations in federated learning, we are concerned with not only the quality, but also the cost of finding the best configuration. To show the tradeoff between these two variables, we record the performance of RS as the search budget (in training rounds) is used to train 16 configurations. Figure 5 shows these curves when RS evaluations are performed with different subsampling rates. While all runs start with similar performance, the gap between subsampling and full evaluation grows as more of the budget is allocated, eventually leading to the final performance gaps previously shown in Figure 3. We observe that client subsampling harms not only the final performance of RS, but also its overall accuracy-budget tradeoff. On all four datasets, sampling a single client harms convergence.

We note that there are several ways to measure the HP tuning budget, such as the number of train/eval rounds (Khodak et al., 2021), wall-clock time (Li et al., 2017), or computation load (Zhang et al., 2022). For simplicity, we do not consider time spent on evaluation rounds and server-side optimization. We note that TPE, HB, and BOHB use more of these two resources compared to RS. Despite our evaluation being advantageous to these methods, we find they underperform against RS at higher levels of noise (see Figure 8). Still, it is important to investigate efficient HP tuning under different types of resource budgets in FL, a discussion of which we defer to Section 6.

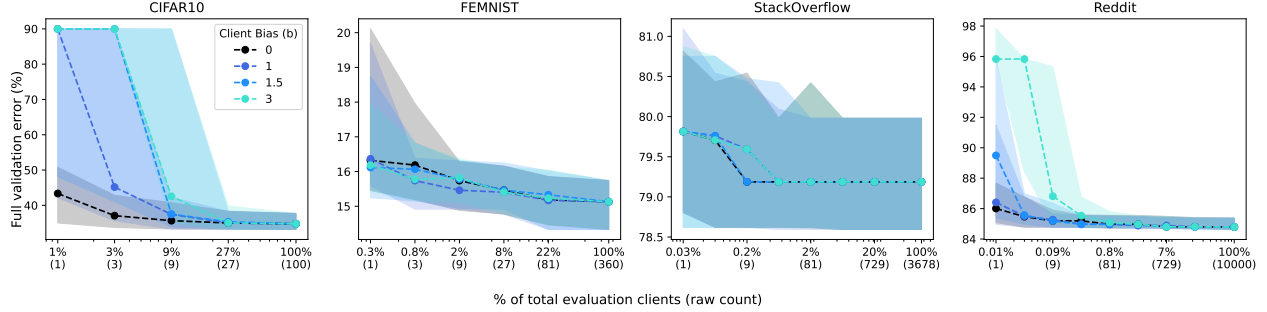


Figure 6. We run RS on each dataset and bias the client sampling to reflect four degrees of *systems heterogeneity*. On CIFAR10 and Reddit, performance degrades as sampling becomes more biased towards better-performing clients.

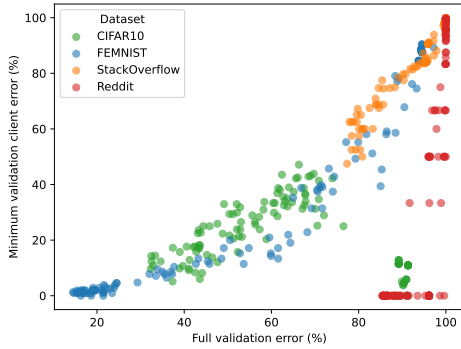


Figure 7. We plot each configuration at the coordinates (x = full evaluation error, y = minimum client error). On CIFAR10 and Reddit, many configurations have poor global performance but extremely good performance on a few clients.

3.2 Heterogeneity

Observation 3: *Data heterogeneity exacerbates the negative effects of subsampling.*

Data heterogeneity. We analyze multiple forms of data heterogeneity by running experiments on datasets with both synthetic (CIFAR10) and natural (FEMNIST, StackOverflow, Reddit) partitions. In addition to testing multiple datasets, we aim to quantify the impact of heterogeneity by comparing *iid* and *non-iid* versions of the same dataset. We keep the training data in its original partition and repartition the evaluation client data. To repartition a naturally heterogeneous (*non-iid*) federated dataset into a homogeneous (*iid*) version, we pool all of the eval data and let each eval client resample the data in an *iid* manner. More specifically, all clients share a distribution where each data point of the pooled dataset is equally likely to be sampled (Caldas et al., 2018). We extend this method by resampling only a fraction $p \in [0, 1]$ of the validation data, which allows us to vary the level of heterogeneity from naturally non-*iid* ($p = 0$) to artificially *iid* ($p = 1$). We design our data heterogeneity experiments on a single dataset: The evaluation client data is repartitioned at three levels of data heterogeneity

$p \in \{0, 0.5, 1\}$. We run RS at multiple subsampling rates on each of the three partitions.

We present the results in Figure 4. First, varying heterogeneity has no effect in the full evaluation setting. Second, across all subsampling rates, RS, on average, finds better configurations when running evaluations on the *iid* partition compared to the non-*iid* partition. Finally, noisy evaluation degrades performance even when subsampling on the $p = 1$ partition. We expect this degradation as a single client does not capture the signal of the entire validation population.

Observation 4: *Systems heterogeneity can be catastrophic when there is sufficient underlying client heterogeneity.*

Systems heterogeneity. In practical FL settings, high-end devices may participate in training more often, which can bias model performance towards these devices (Bonawitz et al., 2019). The same participation bias exists during validation, leading to overly optimistic model evaluations.

We simulate systems heterogeneity conditions by biasing sampling towards clients who perform well on the current model being evaluated. This bias assigns a weight $(a + \delta)^b$ to each client (normalized to a probability vector), where a is the client’s accuracy, δ is a small constant to ensure non-zero probability, and b controls the degree of sampling bias. We set $\delta = 10^{-4}$ and test $b \in \{0, 1, 1.5, 3\}$. Like the prior experiments, we do not modify the training data and only assume biased selection during evaluation.

Figure 6 shows the effect of systems heterogeneity combined with lower subsampling rates. Although effects are only noticeable on CIFAR10 and FEMNIST, the drop in performance is catastrophic at low subsampling rates (90% error rate on CIFAR10).

We surmise that differences across datasets are due to variations in data heterogeneity. Figure 7 plots 128 configurations with (x, y) coordinates equal to the configuration’s (global error, minimum client error) across validation clients. For FEMNIST and StackOverflow, evaluations are ‘well-

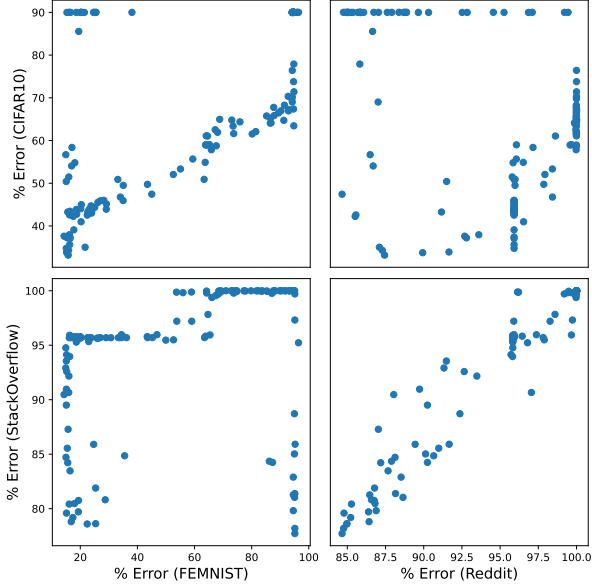


Figure 10. We plot full validation error on 4 pairs of datasets (one pair for each plot). Each of the 128 points represents a single hyperparameter configuration and its (x, y) coordinates show the error of two models separately trained+evaluated on each dataset.

evaluation round. The one-shot Laplace mechanism adds Laplace noise with scale $\frac{2Tk_t}{\epsilon|S|}$ to the evaluation accuracy for each configuration and releases the identities of the top k_t evaluations at evaluation round t .

Figure 9 shows results of RS when varying the privacy budget and subsampling rate. Noise from privacy clearly hurts performance and makes HP tuning much more challenging than in the non-private setting ($\epsilon = \text{inf}$). For instance, when subsampling $< 1\%$ of clients on any of the four datasets, applying ($\epsilon = 1$) privacy results in performance similar to randomly choosing HPs. When the privacy level is even more strict ($\epsilon = 0.1$), RS often fails to find good HPs on CIFAR10 even when using all 100 clients for evaluation. On the other datasets, evaluations require least a staggering 30% of clients to avoid this catastrophic degradation in performance.

Observation 6: *In high-noise regimes, popular methods may perform as poorly as naive baselines.*

Finally, we test four HP tuning methods (RS, HB, TPE, and BOHB) in a noisy setting with client subsampling (1% of population) and DP evaluation ($\epsilon = 100$). Comparing noiseless to noisy evaluation in Figure 8, we generally see an increase an error rate across all datasets and methods. Furthermore, HB and BOHB disproportionately suffer from subsampling and privacy noise due to the high number of low-fidelity evaluations they use. On each dataset, the *best* method under *noiseless* evaluation (either HB or BOHB) becomes the *worst* under noisy evaluation.

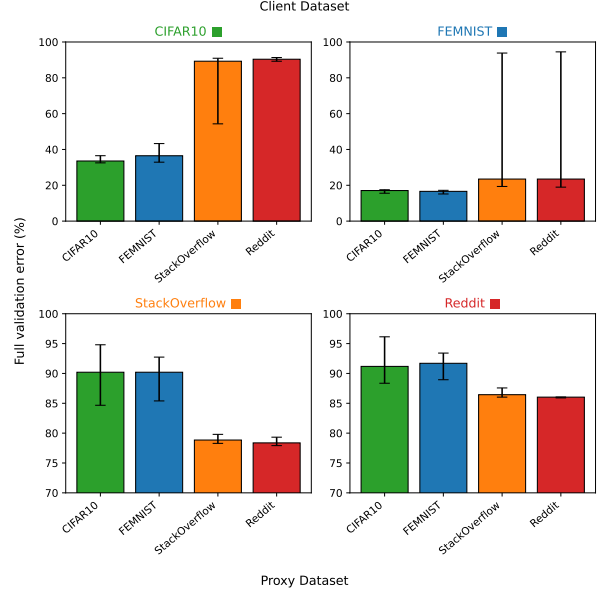


Figure 11. Results of one-shot proxy RS (searching over $K = 16$ HP configs using only proxy data) for different pairs of datasets.

4 PROXY DATA

In FL settings with extreme resource constraints, server-side *proxy data* can be a valuable source of validation signal, as it allows us to select HPs without accessing *client data*. However, if we rely entirely on proxy data, HP quality is largely determined by the similarity between the proxy and client tasks. Furthermore, it is often difficult to find a suitable proxy dataset for a specific FL dataset. Therefore, we begin by exploring how well HPs transfer across the four datasets used in our experiments.

Observation 7: *Relying on proxy data can itself be considered a source of noise when there is significant mismatch between proxy and client datasets.*

We consider 4 dataset pairs in Figure 10. For a given FedAdam HP configuration, we separately train and evaluate a model on the two datasets. On the (CIFAR10, FEMNIST) and (StackOverflow, Reddit) pairs, HPs can transfer very well. An intuitive reason for this transfer is that these pairs share the same type of task (image classification or next-token prediction) and model architecture (2-layer CNN or LSTM). In light of this observation, we propose a strong two-step baseline which we call *one-shot proxy RS*:

1. Run RS using the proxy data to both train and evaluate HPs. We assume the proxy data is both *public* and *server-side*, so we can always evaluate HPs without subsampling clients or adding DP noise.
2. The best configuration found is then used to train a model on the client data. Since we pass only a single configuration to this step, performance is *unaffected* by any sources of evaluation noise in the client data.

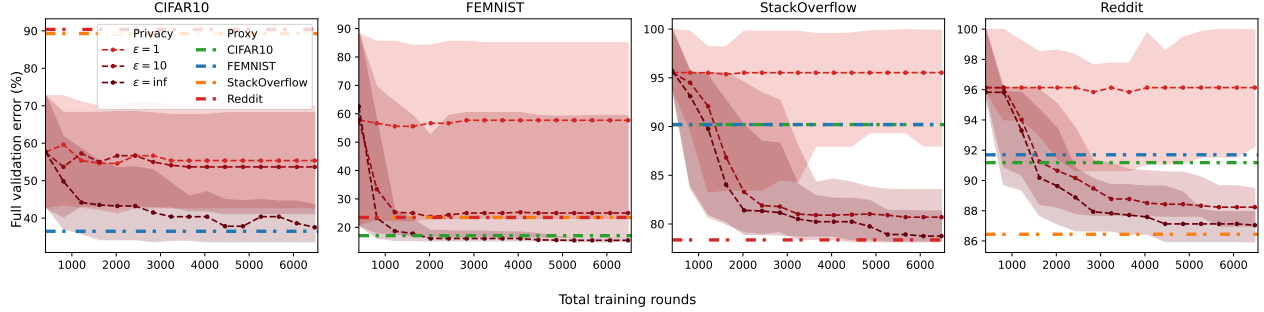


Figure 12. We show the performance vs. budget of RS at multiple values of privacy (subsampling 1% of the validation clients) and compare it to choosing HPs with various proxy datasets (training a single model with the chosen HPs). As evaluation noise increases, datasets which would normally be considered a poor match (e.g. using StackOverflow as a proxy for FEMNIST) become favorable alternatives to using noisy evaluations on the true data.

Surprisingly, the results in Figure 11 show that tuning HPs on proxy data is competitive with using the client dataset (even without noisy evaluation). However, as expected, if the datasets are mismatched, performance can become worse than randomly selecting HPs.

Observation 8: *In high-noise regimes, a suitable proxy dataset can assist hyperparameter search.*

In Figure 12, we compare HP tuning using noisy evaluations against the one-shot proxy RS method described above. For noisy evaluation, we run RS with a 1% client subsample and vary the evaluation privacy budget. For all datasets, the best possible proxy dataset is competitive with non-private evaluation ($\epsilon = \text{inf}$). However, as proxy data is unaffected by noisy evaluation, even a suboptimal proxy dataset can be helpful when evaluation is sufficiently noisy ($\epsilon = 1$).

5 RELATED WORK

Federated hyperparameter tuning. Prior work in cross-device FL identifies resource limitations as a major challenge in HP tuning (Kairouz et al., 2021). Proposed improvements include extending adaptive optimization methods to FL (Koskela & Honkela, 2018; Reddi et al., 2020), interleaving HP and weight updates during training (Mostafa, 2019; Mlodozieniec et al., 2023), and selecting personalized hyperparameters (Agrawal et al., 2021) for different clients. In addition to resource limitations, other works address data heterogeneity (Khodak et al., 2021), systems heterogeneity (Zhang et al., 2022), and privacy (Chen et al., 2023) from the perspective of federated HP tuning.

Existing works also attempt to benchmark HP tuning algorithms on FL datasets. In addition to evaluating a large number of HP tuning methods and datasets, Wang et al. (2022) experimentally show that lower sampling rates can mitigate straggler issues in settings with poor network quality. Holly et al. (2022) benchmark random/grid search and GP-UCB in an federated learning setting where sufficiently similar clients can share their data with each other.

Finally, another line of work more suited to the *cross-silo* setting has each client perform local hyperparameter tuning and shares their results with other clients or the server (Dai et al., 2020; Zhou et al., 2021). These methods work well when there are a relatively few number of clients and each client has adequate data to perform both the training and validation required for local tuning.

Unlike prior work in federated HP tuning, we do not focus on modifications that interleave model training with HP optimization. Instead we point out that heterogeneous data distributed across a federated network results in noisy evaluations of the same model and attempt to isolate the impact of noisy evaluations on the HP search procedure. We show that under realistic constraints, the seemingly simple task of evaluating a global configuration poses challenges which have not received sufficient attention.

Noisy hyperparameter tuning. Noisy evaluation can also be problematic in centralized hyperparameter tuning due to randomness in the training process. Most HP tuning algorithms do not explicitly consider noise, and simple tricks such as sampling more or resampling previously seen configurations (Hertel et al., 2020) vary in effectiveness.

Bayesian optimization (BO) is a class of methods for sample-efficient optimization (Frazier, 2018). Perhaps the most widely-used BO method is the expected improvement (EI) criterion (Snoek et al., 2012; Mockus et al., 1978). TPE uses kernel density estimation to model HP quality and optimizes EI to select candidate points. However, in its naive form, EI assumes noiseless evaluations and is known to suffer in the presence of noise (see, e.g., S6.2 of Balandat et al. (2020)). Alternative BO approaches that pay attention to noisy evaluation include the *knowledge gradient* (Frazier et al., 2008) and *noisy expected improvement* (Letham et al., 2019). A main drawback shared by both methods is that they are more computationally expensive than EI and do not scale well to settings where high parallelism is desired.

Rather than viewing noise as an issue, multi-fidelity HPO

methods improve efficiency by purposefully using cheap but noisy and/or biased evaluations to inform HP selection. Such methods limit the number of iterations (Li et al., 2017; Falkner et al., 2018), dataset size (Klein et al., 2017), or both (Wu et al., 2020) that are used to train a model. However, these approaches rely on the ability to also evaluate the highest fidelity setting (e.g., low noise or zero bias), which is not always possible in the context of FL. In addition, correctly modeling the impact of a low fidelity evaluation on the optimal configuration at the highest fidelity requires optimizing a one-step “lookahead” acquisition function and quickly becomes computationally expensive (Poloczek et al., 2017; Wu et al., 2020). As these methods (e.g., Hyperband and BOHB) already rely on noise to improve efficiency, we suspect the additional noise from noisy evaluation saturates the methods and is a major reason for the poor performance of these approaches in our experiments.

Private hyperparameter tuning. Enforcing differential privacy (Dwork & Roth, 2013) requires adding randomization to the hyperparameter tuning process. In this paper, our focus is not on developing new algorithms for private hyperparameter tuning but on the impact of randomness on the performance of tuning algorithms, so we focus on a straightforward implementation of differential privacy. However, there are a number of prior papers that explore more sophisticated algorithms for private hyperparameter tuning. One line of work (Chaudhuri et al., 2011; Liu & Talwar, 2019; Papernot & Steinke, 2022) focuses on efficient private selection from a discrete set of configurations. Chaudhuri & Vinterbo (2013) design an efficient procedure for hyperparameter selection under a *stability* assumption on the scoring function. Further works (Kusner et al., 2015; Dai et al., 2021) develop differentially private versions of Bayesian optimization to handle hyperparameter tuning.

6 DISCUSSION & FUTURE WORK

As we have shown, realistic FL settings present several sources of evaluation noise which can severely impact HP tuning methods. Our work highlights several best practices to mitigate the effects of noisy evaluation:

1. *Use simple baselines.* Noisy evaluation can harm more sophisticated methods which perform early stopping or model the HP space.
2. *Obtain sufficiently large subsamples of validation clients.* For the datasets we consider, ~ 100 is a reasonable number for non-private evaluation. However, these requirements grow with heterogeneity and privacy.
3. *Evaluate as representative a set of clients as possible.* Biased selection can lead to catastrophic drops in performance when client data is heterogeneous.
4. *Consider tuning HPs on proxy data.* If significant noise is expected, proxy data may be the most practical approach.

As we show, even seemingly unrelated proxy data can be effective in high-noise regimes.

Beyond these key take-aways, our work also identifies several areas of future work, which we describe below.

Early stopping in FL. In the resource-constrained context of FL, early stopping methods are highly desirable for efficient HP tuning. However, as we show in this work, noisy evaluation can ruin the performance of these algorithms. We suspect this is due to the fact that these approaches (e.g. Hyperband, BOHB) already introduce their own source of noise to improve efficiency. Therefore, a promising direction may be to extend early stopping methods to handle additional sources of noise or tailor them to federated settings.

Noisy BO. Another future direction is considering ‘noisy BO’ techniques such as KG and NEI in the federated setting. One challenge to overcome is selecting a surrogate model that is able to accommodate the high levels of noise that we observe in FL. Another is that these acquisition functions are expensive to optimize: for KG, the time to suggest new configurations can be on the order of several minutes (Balandat et al., 2020). Depending on the relative time needed to evaluate a particular configuration, this can introduce a computational bottleneck on the server side.

Resource-Aware HP Tuning. More generally, the number of evaluations (e.g. early stopping) or the server-side overhead (e.g. BO) can significantly vary across methods, highlighting the need for resource-aware comparisons between complex tuning methods. Further, as resource constraints can vary across FL systems, a direction for future study is designing HP tuning methods which are aware of resource tradeoffs (Zhang et al., 2022). In extreme cases, it would be beneficial to develop FL methods that avoid or reduce the need for HP tuning at all (Kairouz et al., 2021).

Heterogeneity-Aware HP Tuning. While we model system heterogeneity with biased client sampling, more refined models should account for the inter-dependence of data and system heterogeneity (Maeng et al., 2022). Although we have focused on the effects of HP tuning on average performance, it would be useful to explore the effect of heterogeneity in HP evaluation on tail performance as well, mirroring work in fair federated training (Mohri et al., 2019; Li et al., 2020c).

Tuning via Proxy Data. Finally, a key takeaway from our experiments is that proxy data (even seemingly unrelated) can be useful when faced with high-noise evaluation. However, it would be useful to further study this area to develop tools for easily determining if/when proxy data is appropriate. Our work also suggests that public data, used to improve private training of large models (Li et al., 2022; Yu et al., 2021; De et al., 2022), may also be useful to improve private evaluation in a similar way.

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A METHOD DETAILS.

HP Tuning Methods. We consider two classes of methods: *model-free* and *model-based*. Random and grid search are examples of the simplest model-free methods which do not make any assumptions about the function being optimized besides the HP space to search over. To generate candidate configurations, grid search discretizes the hyperparameter space into a multi-dimensional grid, while random search samples hyperparameter values from a predefined distribution, typically discrete or (log-)uniform/normal. Both methods sample a set of candidates in an iid fashion, evaluate them, and return the best-performing configuration. More complex examples of model-free methods include Hyperband (HB) (Li et al., 2017) and Population-Based Training (Jaderberg et al., 2017).

Model-based methods iterate between fitting a *surrogate* model of the hyperparameter response function $f(\theta)$ on previously tested configurations and selecting the next query configuration θ^* by optimizing some criterion on the current surrogate. A classic instantiation selects θ^* by optimizing *expected improvement* on a *Gaussian process* (GP) surrogate model. The *tree-structured Parzen estimator* (TPE) is an alternative model that has been shown to outperform GPs in certain cases (Bergstra et al., 2011). Finally, it is also possible to combine model-based methods with the early stopping techniques in model-free methods. For example, BOHB uses TPE to select candidate configurations for Hyperband (Falkner et al., 2018). We now describe HB, TPE, and BOHB as we use them in our experiments.

HB is an extension of random search which eliminates poorly-performing configurations early in training, allowing more resources to be allocated on promising configurations. A subroutine called Successive Halving (SHA) performs the eliminations; it takes as input n configurations, an elimination rate η (typically set to $\eta = 3$), and a minimum resource r_0 . After training all n configurations for r_0 iterations, SHA eliminates all but the top $\lfloor n/\eta \rfloor$ configurations and scales up their resource budgets $r_{i+1} = r_i \eta$. This step repeats until less than η configurations remain. Hyperband can be described as a wrapper algorithm which runs multiple configurations of $\text{SHA}(n, \eta, r_0)$ to balance between exploration (partially training many configurations) and exploitation (fully training a few configurations).

TPE models $p(\theta|y)$ with two densities $\ell(\theta)$ and $g(\theta)$:

$$p(\theta|y) = \begin{cases} \ell(\theta) & \text{if } y < y^*, \\ g(\theta) & \text{if } y \geq y^* \end{cases}$$

TPE splits the current observations $\{(\theta^{(i)}, y^{(i)})\}$ into two groups based on the threshold y^* : observations with $y^{(i)} < y^*$ are used to estimate $\ell(\theta)$ while those with $y^{(i)} \geq y^*$ are used to estimate $g(\theta)$. Optimizing EI for this model is equivalent to minimizing the quantity $g(x)/\ell(x)$, which is

done by taking a minimum over random samples from $\ell(x)$.

BOHB replaces the default random sampling in HB with the TPE acquisition function. BOHB starts with random sampling, uses low-fidelity evaluations to form the TPE densities, and gradually switches to higher fidelity evaluations as they become available.

B HP SEARCH SPACE.

Server (FedAdam) hyperparameters:

$$\begin{aligned} \log_{10} \text{lr} &: \text{Unif}[-6, -1] \\ (1^{\text{st}} \text{ moment decay}) \beta_1 &: \text{Unif}[0, 0.9] \\ (2^{\text{nd}} \text{ moment decay}) \beta_2 &: \text{Unif}[0, 0.999] \\ (\text{lr_decay}) \gamma &: 0.9999 \end{aligned}$$

Client (SGD) hyperparameters:

$$\begin{aligned} \log_{10} \text{lr} &: \text{Unif}[-6, 0] \\ \text{momentum} &: \text{Unif}[0, 0.9] \\ \text{weight_decay} &: 0.00005 \\ \text{batch_size} &: [32, 64, 128] \\ \text{epochs} &: 1 \end{aligned}$$

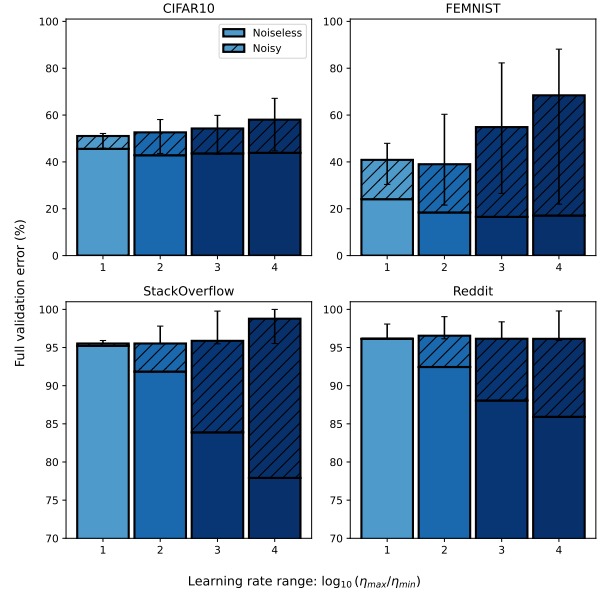


Figure 13. We run RS with a large budget ($K = 128$) in a high-noise (1 client subsample, $\varepsilon = 10$ privacy) and noiseless setting. The x-axis varies (from left to right, smallest to largest) the range of searched FedAdam server learning rates. Searching a larger HP space is beneficial in noiseless settings, but can counterintuitively harm performance in noisy settings.

C ADDITIONAL TABLES AND FIGURES

HP Space Experiment. We include an additional experiment in Fig. 13 to investigate how the choice of HP space interacts with noisy evaluation. Intuitively, if there is a sufficient tuning budget, enlarging the search space offers more opportunities to improve performance (as long as the globally optimal HPs have not already been identified). However, depending on the selection of these HP spaces, this observation can be reversed when evaluation is noisy. We consider nested search intervals for the *server learning rate*, which we observed to be the most sensitive HP. All other HP ranges match Appendix B. The search is centered on 10^{-3} and the range $[\eta_{min}, \eta_{max}]$ is adjusted such that $\log_{10}(\eta_{max}/\eta_{min}) \in \{1, 2, 3, 4\}$. 1 is the smallest range ($[10^{-4.5}, 10^{-3.5}]$) while 4 is the largest ($[10^{-6}, 10^{-2}]$).

Extra Figures. Table 2 shows additional dataset information. Figure 14 shows configuration performance on the two dataset pairs not shown in Section 4. Figures 15 and 16 compare the performance across HPO methods under subsampling and privacy noise. Figure 15 shows performance when 1/3rd of the budget is used up, while Figure 16 shows performance at the full budget.

Algorithm 1 Random Search (RS) for centralized data

Require: Θ (hyperparameter space)
 K (num. of HP configs to search)
 R (training epochs per HP config).
 D_{tr} (training dataset)
 D_{val} (validation dataset)
 D_{test} (testing dataset)
 $OPT()$ (optimization method e.g. SGD.)
for $k = 1, \dots, K$ **do**
 Sample HP config $\theta_k \sim \Theta$ uniformly at random.
 Initialize model parameters w_k .
 # Training
 for $r = 1, \dots, R$ **do**
 # $OPT()$ trains w_k for one ‘epoch’.
 # Batching is handled by $OPT()$ and θ_k .
 $w_k \leftarrow OPT(w_k, D_{tr}; \theta_k)$
 end for
 # Evaluation
 $L_k = \text{Error rate of } w \text{ on } D_{val}$
end for
 $k^* \leftarrow \text{argmin}_k L_k$
return θ_{k^*}
Report $L = \text{Error rate of } w_{k^*} \text{ on } D_{test}$.

D RANDOM SEARCH PSEUDOCODE

We show examples of how RS is used to choose HPs in centralized vs. federated learning in Algorithms 1 and 2. To generally adapt traditional HP tuning methods (e.g. RS, TPE, HB, and BOHB) to FL, we simply replace the original training / evaluation subroutines with federated versions. These subroutines are highlighted in red in the RS example.

Algorithm 2 RS for subsampled FL clients

Require: Θ (hyperparameter space)
 K (num. of HP configs to search)
 R (training rounds per HP config).
 s_{tr} (num. of clients sampled per train round)
 s_{val} (num. of clients sampled per eval round)
 N_{tr} (total num. of training clients)
 N_{val} (total num. of validation clients)
 $\{D_{tr,i}\}_{i=1}^{N_{tr}}$ (training clients’ data)
 $\{D_{val,i}\}_{i=1}^{N_{val}}$ (validation clients’ data)
 $\{p_{val,i}\}_{i=1}^{N_{val}}$ (validation clients’ weights)
 $ServerOPT()$ (model aggregation method)
 $ClientOPT()$ (local optimization method)
for $k = 1, \dots, K$ **do**
 Sample HP config $\theta_k \sim \Theta$ uniformly at random.
 Initialize model parameters w_k .
 # Federated Training
 for $r = 1, \dots, R$ **do**
 Sample clients $a_1, \dots, a_{s_{tr}}$ where $a_i \sim [N_{tr}]$ is sampled uniformly without replacement.
 for $i = 1, \dots, s_{tr}$ **do**
 $w'_{a_i} \leftarrow ClientOPT(w_k, D_{tr,a_i}; \theta_k)$
 end for
 $w_k \leftarrow ServerOPT(w_k, \{w'_{a_i}\}_{i=1}^{s_{tr}}; \theta_k)$
 end for
 # Federated Evaluation
 Sample clients $a_1, \dots, a_{s_{val}}$ where $a_j \sim [N_{val}]$ is sampled uniformly without replacement.
 for $j = 1, \dots, s_{val}$ **do**
 $F_{val,a_j} \leftarrow \text{Error rate of } w_k \text{ on client data } D_{val,a_j}$
 end for
 $L_k = (\sum_{j=1}^{s_{val}} p_{val,a_j} F_{val,a_j}) / \sum_{j=1}^{s_{val}} p_{val,a_j}$ (Eq. 2)
end for
 $k^* \leftarrow \text{argmin}_k L_k$
return θ_{k^*}
Report the full validation error rate:
for $j = 1, \dots, N_{val}$ **do**
 $F_{val,a_j} \leftarrow \text{Error rate of } w_{k^*} \text{ on client data } D_{val,a_j}$
end for
Report $L = (\sum_{j=1}^{N_{val}} p_{val,a_j} F_{val,a_j}) / \sum_{j=1}^{N_{val}} p_{val,a_j}$

Dataset	Task	Clients		# Examples (images/sequences)			
		Train	Eval	Mean	Min	Max	Total
CIFAR10	Image Classification	400	100	100	83	131	5K
FEMNIST	Image Classification	3,507	360	203	19	393	73K
StackOverflow	Next Token Prediction	10,815	3,678	391	1	194,167	5.6M
Reddit	Next Token Prediction	40,000	9,928	19	1	14,440	1.1M

Table 2. More detailed dataset statistics.

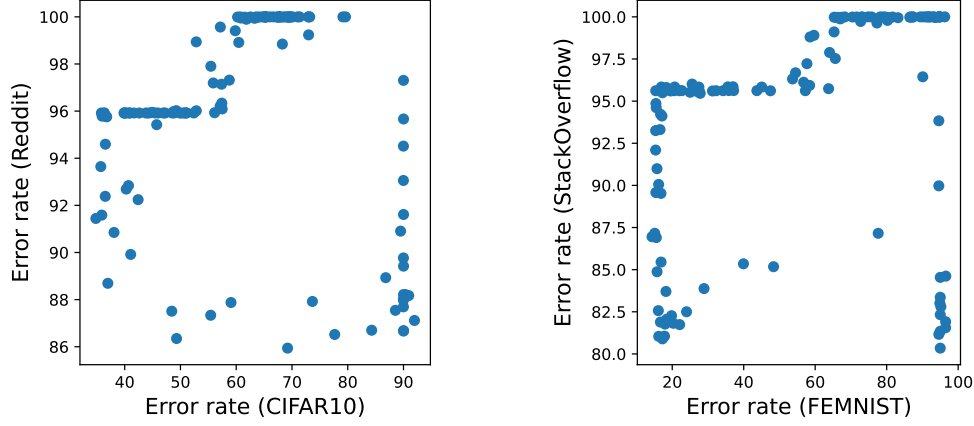


Figure 14. Error rate of configurations used to train separate models on CIFAR10/Reddit and FEMNIST/StackOverflow.

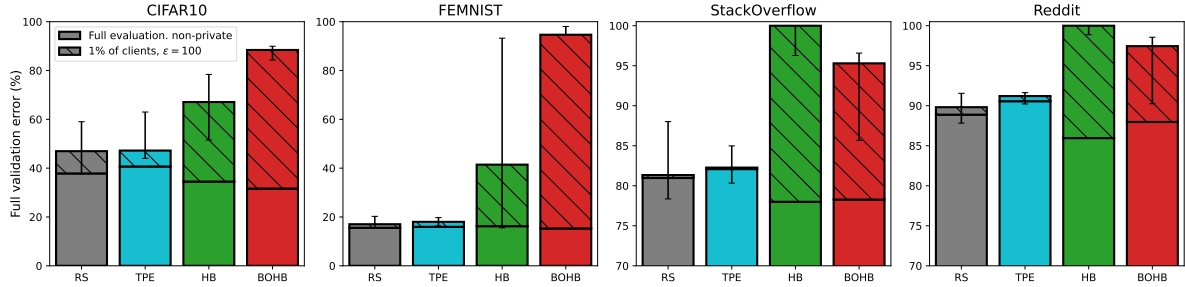
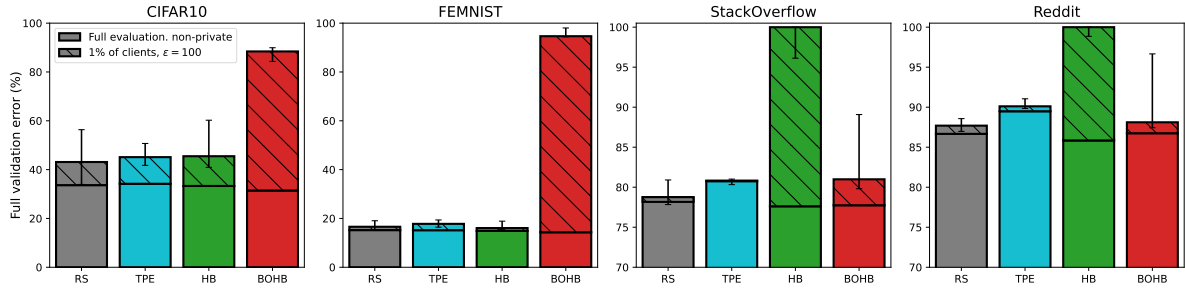

 Figure 15. Performance of RS, HB, TPE, and BOHB at 2000 allocated training rounds. The hatched bars show degradation from two sources of noise (subsampling 1% of clients and $\epsilon = 100$ privacy).


Figure 16. Identical to Figure 15, but at 6480 allocated training rounds (the full budget).

E ARTIFACT APPENDIX

E.1 Abstract

We provide several Python scripts to tune FedAdam and a Jupyter Notebook to analyze the results. A machine with a single CUDA-supported GPU and 4-core CPU is sufficient to validate results on CIFAR10 / FEMNIST. We recommend using multiple GPUs to run trials of StackOverflow / Reddit in parallel.

E.2 Artifact check-list (meta-information)

- **Algorithm:** Random search, Tree-structured Parzen Estimator, Hyperband, BOHB, FedAdam
- **Data set:** CIFAR10, FEMNIST, StackOverflow, Reddit
- **Hardware:** NVIDIA GeForce GTX 1080 Ti
- **How much disk space required (approximately)?:** 50GB
- **How much time is needed to prepare workflow (approximately)?:** 1 hour
- **How much time is needed to complete experiments (approximately)?:** 1000 GPU hours (full experiments). 1 hour (analysis only).
- **Publicly available?:** Yes
- **Code licenses (if publicly available)?:** Apache License 2.0
- **Data licenses (if publicly available)?:** BSD-2-Clause license (LEAF), Creative Commons Attribution-ShareAlike 3.0 Unported License (StackOverflow)
- **Workflow framework used?:** VSCode
- **Archived (provide DOI)?:** 10.48550/arXiv.2212.08930

E.3 Description

E.3.1 How delivered

The artifacts and step-by-step experiment instructions are located at the Github repository: <https://github.com/imkevinkuo/noisy-eval-in-fl>. We additionally provide a copy of the artifacts at Zenodo (Kuo, 2023).

E.3.2 Hardware dependencies

The experiments require 4 to 12GB of memory (4GB for image, 12GB for text) on a CUDA-enabled GPU and 4GB of memory on the host machine. 50GB of disk space is needed to store the datasets and results. The GPU runtime is approximately split 25 / 25 / 650 / 300 hours across CIFAR10 / FEMNIST / StackOverflow / Reddit respectively.

E.3.3 Software dependencies

All code is written in Python (3.9.12). The critical Python libraries required for training are PyTorch (1.11.0) and Numpy (1.22.3). Additionally, we use CUDA (11.6) which allows PyTorch to perform tensor operations on CUDA-enabled GPUs. A complete list of package requirements can be found in the Github repository's `environment.yml`.

E.3.4 Data sets

E.4 Installation

To set up the code, pull the Github repository and follow the instructions in `README.md`. We will provide pre-processed versions of the datasets which can be downloaded within an hour. Otherwise, setting up the datasets from scratch can take up to 5 hours.

E.5 Experiment workflow

The main scripts have a prefix of `fedtrain_*.py` and have a suffix of either `simple`, `bohb`, or `tpe`. `simple` trains a single model for a given FedAdam HP configuration. These runs are used in `analysis.ipynb` to simulate the outcome of RS and HB. `bohb` and `tpe` run the respective HP tuning algorithms and depend on `simple` for model training and evaluation.

A set of helper scripts have a prefix of `init_*.py`. Each `init` script is a wrapper which runs multiple trials of the corresponding `fedtrain` script. To complete the training portion of the experiments, run each of `init` scripts once. The number of trials can be lowered within the `init` files.

After training the models, plots can be generated by running all the cells in `analysis.ipynb`.

E.6 Evaluation and expected result

We briefly describe the expected results which correspond to each major observation we make in the main paper:

1. **(Subsampling)** The curves should trend towards a lower error rate as the number of subsampled clients increases. Best HPs should be a horizontal line below each curve.
2. **(Budget)** The curves should trend towards a lower error rate as training rounds increases. There should be a noticeable gap between the 1 client and 100% client curves.
3. **(Data Heterogeneity)** Curves with iid data ($p = 1$) should have a higher error rate than those with iid data ($p = 0$).
4. **(Systems Heterogeneity)** On CIFAR10 and Reddit, curves with a larger value of b should have a larger error rate.
5. **(Privacy)** Curves with a smaller value of ϵ should have a larger error rate.
6. **(HPO Degradation)** RS and TPE should degrade less than HB and BOHB do when applying subsampling (1%) and DP evaluation ($\epsilon = 100$).
7. **(Proxy Data)** The scatter plots for CIFAR10/FEMNIST and StackOverflow/Reddit should show a positive correlation between a configuration's error rate on the two datasets.
8. **(Proxy Data vs. Noisy Eval)** Tuning with the best proxy dataset should outperform tuning with subsampling (1%) and DP evaluation ($\epsilon = 1$).

E.7 Methodology

Submission, reviewing and badging methodology:

- <http://cTuning.org/ae/submission-20190109.html>

- <http://cTuning.org/ae/reviewing-20190109.html>
- <https://www.acm.org/publications/policies/artifact-review-badging>