DP-ADMM: ADMM-based Distributed Learning with Differential Privacy
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Abstract—Alternating Direction Method of Multipliers (ADMM) is a widely used tool for machine learning in distributed settings, where a machine learning model is trained over distributed data sources through an interactive process of local computation and message passing. Such an iterative process could cause privacy concerns of data owners. The goal of this paper is to provide differential privacy for ADMM-based distributed machine learning. Prior approaches on differentially private ADMM exhibit low utility under high privacy guarantee and often assume the objective functions of the learning problems to be smooth and strongly convex. To address these concerns, we propose a novel differentially private ADMM-based distributed learning algorithm called DP-ADMM, which combines an approximate augmented Lagrangian function with time-varying Gaussian noise addition in the iterative process to achieve higher utility for general objective functions under the same differential privacy guarantee. We also apply the moments accountant method to bound the end-to-end privacy loss. The theoretical analysis shows that DP-ADMM can be applied to a wider class of distributed learning problems, is provably convergent, and offers an explicit utility-privacy tradeoff. To our knowledge, this is the first paper to provide explicit convergence and utility properties for differentially private ADMM-based distributed learning algorithms. The evaluation results demonstrate that our approach can achieve good convergence and model accuracy under high end-to-end differential privacy guarantee.

Index Terms—Machine learning, ADMM, distributed algorithms, privacy, differential privacy, and moments accountant.

I. INTRODUCTION

DISTRIBUTED machine learning is a widely adopted approach due to the high demand of large-scale and distributed data processing. It allows multiple entities to keep their datasets unexposed, and meanwhile to collaborate in a common learning objective (usually formulated as a regularized empirical risk minimization problem) by iterative local computation and message passing. Therefore, distributed machine learning helps to reduce the computational burden, improve both the robustness and the scalability of data processing. As pointed out in recent studies [1], [2], existing approaches to decentralizing an optimization problem mainly consist of subgradient-based algorithms [3]–[5]. Alternating Direction Method of Multipliers (ADMM) based algorithms [6]–[10], and composite of sub-gradient descent and ADMM [11]. It has been shown that ADMM-based algorithms converge at the rate of $O(1/T)$ while subgradient-based algorithms typically converge at the rate of $O(1/\sqrt{T})$, where $T$ is the number of iterations [12]. Therefore, ADMM has become a popular method used to design distributed versions of a machine learning algorithm [6], [10], [13], [14], and our work focuses on ADMM-based distributed algorithms.

With ADMM, the learning problem is divided into several sub-problems solved by each agent independently and locally, and only intermediate parameters need to be shared. However, the iterative process of ADMM could have privacy leakage, and the adversary could obtain the sensitive information from the shared model parameters as shown in [15], [16]. Thus, we aim to limit the privacy leakage during the iterative process using differential privacy. Differential privacy is a widely used privacy definition [17]–[19] and can be guaranteed in ADMM through adding noise to the exchanged messages. However, in existing studies on ADMM-based distributed learning with differential privacy [11], [2], [20], noise addition would disrupt the learning process and severely degrade the performance of the trained model, especially when large noise is needed to guarantee small privacy loss. Besides, their privacy-preserving algorithms only apply to the learning problems with both smoothness and strongly convexity assumptions. Such weaknesses and limitations motivate us to explore further in this area.

In this paper, we mainly focus on using ADMM to enable distributed learning while guaranteeing differential privacy and propose a novel differentially private ADMM-based distributed learning algorithm called DP-ADMM, which has good convergence properties, low computational cost, an explicit and improved utility-privacy tradeoff, and can be applied to a wider class of distributed learning problems. The key algorithmic feature of DP-ADMM is the combination of an approximate augmented Lagrangian function and time-varying Gaussian noise addition in the iterative process, which enables the algorithm to be noise-resistant and convergent. The moments accountant method [21] is used to analyze the end-to-end privacy guarantee of DP-ADMM. We also rigorously analyze the convergence rate and utility bound of DP-ADMM. To our knowledge, this is the first paper to provide explicit convergence and utility properties for differentially private ADMM-based distributed learning algorithm.

The main contributions of this paper are summarized as follows:

1) We design a novel differentially private ADMM-based distributed learning algorithm called DP-ADMM, which combines an approximate augmented Lagrangian function with time-varying Gaussian noise addition in the
iterative process to achieve higher utility for more general objective functions than prior work under the same differential privacy guarantee.

2) Different from previous studies providing only per-iteration differential privacy guarantee, we use moments accountant method to bound the total privacy loss and provide a tighter end-to-end differential privacy guarantee for DP-ADMM.

3) We provide rigorous convergence and utility analysis of the proposed DP-ADMM. To our knowledge, this is the first paper to provide explicit convergence and utility properties for differentially private ADMM-based distributed learning algorithm.

4) We conduct extensive simulations based on real-world datasets to validate the effectiveness of DP-ADMM in the distributed learning setting.

The rest of the paper is organized as follows. In Section II we present the problem setting and definition of standard ADMM and the associated privacy concern. In Section III we describe a differentially private standard ADMM-based algorithm and propose our DP-ADMM. In Section IV and Section V we theoretically analyze the privacy guarantee and convergence and utility properties of DP-ADMM, respectively. The numerical performance results of DP-ADMM based on real-world datasets are described in Section VI. Section VII discusses the related work, and Section VIII concludes the paper.

II. PROBLEM STATEMENT

In this section, we first introduce the problem setting and learning objective. Then we present the standard ADMM-based distributed learning algorithm, and discuss the associated privacy concern. A summary of notations used in this paper is listed in Table I.

A. Problem Setting

We consider a set of agents \([n] := \{1, \ldots, n\}\) and a central aggregator. Each agent \(i \in [n]\) has a private training dataset \(\mathcal{D}_i := \{\{a_{i,j}, b_{i,j}\} \in \mathcal{A} \times \mathcal{B} : \forall j \in [m_i] := \{1, \ldots, m_i\}\}\), where \(m_i\) is the total number of training samples in the dataset, \(a_{i,j} \in \mathcal{A}\) is the \(d\)-dimensional feature vector of the \(j\)-th training sample, and \(b_{i,j} \in \mathcal{B}\) is the corresponding label of the \(j\)-th training sample. The sets \(\mathcal{A} \subseteq \mathbb{R}^d\) and \(\mathcal{B} \subseteq \mathbb{R}^p\) are the feature space and label space, respectively. In this paper, we consider a star network topology where each agent can communicate with the central aggregator and the aggregator is responsible for message passing and aggregation. Note that our approach can be generalized to other network topologies where agents are connected with their neighbors without a central aggregator, as discussed in [1], [2], [20].

The goal of our problem is to train a supervised learning model on the aggregated dataset \(\{\mathcal{D}_i\}_{i \in [n]}\), which enables predicting the label for any new data feature vector. The learning objective can be formulated as the following regularized empirical risk minimization problem:

\[
\min_{\mathbf{w}} \sum_{i=1}^{n} \sum_{j=1}^{m_i} \frac{1}{m_i} \ell(a_{i,j}, b_{i,j}, \mathbf{w}) + \lambda R(\mathbf{w}),
\]  

where \(\mathbf{w} \in \mathcal{W} \subseteq \mathbb{R}^d\) is the learned machine learning model, \(\ell(\cdot) : \mathcal{A} \times \mathcal{B} \times \mathcal{W} \to \mathbb{R}\) is the loss function used to measure the quality of the trained classifier, \(R(\cdot)\) refers to the regularizer introduced to prevent overfitting, and \(\lambda > 0\) is the regularization parameter controlling the impact of the regularizer.

In this paper, we assume that the loss function \(\ell(\cdot)\) and the regularizer \(R(\cdot)\) are both convex but not necessarily smooth. Throughout this paper, we use \(\ell(\cdot)\) and \(R(\cdot)\) to denote the sub-gradient of \(\ell(\cdot)\) and \(R(\cdot)\) respectively. When we consider smooth functions, we use \(\nabla \ell(\cdot)\) and \(\nabla R(\cdot)\) instead.

B. ADMM-Based Distributed Learning Algorithm

To apply ADMM, we re-formulate the problem (1) as:

\[
\min_{\{\mathbf{w}_i\}_{i \in [n]}} \sum_{i=1}^{n} \left( \sum_{j=1}^{m_i} \frac{1}{m_i} \ell(a_{i,j}, b_{i,j}, \mathbf{w}_i) + \frac{\lambda}{n} R(\mathbf{w}_i) \right),
\]  

s.t. \(\mathbf{w}_i = \mathbf{w}, i = 1, \ldots, n,
\]

where \(\mathbf{w}_i \in \mathcal{W} \subseteq \mathbb{R}^d\) is the local classifier, and \(\mathbf{w} \in \mathcal{W} \subseteq \mathbb{R}^d\) is the global one. The objective function (2a) is decoupled and each agent only needs to minimize the sub-problem associated

| Table I: List of notations |
|---------------------------|
| \(\mathcal{D}_i\)  | Dataset of agent \(i\) |
| \(a_{i,j}\)  | Feature vector |
| \(\ell(\cdot)\)  | Loss function |
| \(R(\cdot)\)  | Regularizer |
| \(\lambda\)  | Regularizer parameter |
| \(\ell(\cdot)\)  | Subgradient of loss function |
| \(\tilde{R}(\cdot)\)  | Subgradient of regularizer |
| \(\mathbf{w}\)  | Global classifier |
| \(\mathbf{w}_i\)  | Local classifier from agent \(i\) |
| \(\gamma_i\)  | Dual variable from agent \(i\) |
| \(\rho\)  | Penalty parameter |
| \(\tilde{L}(\cdot)\)  | Augmented Lagrangian function |
| \(\tilde{L}_{\rho,k}(\cdot)\)  | Approximate augmented Lagrangian function |
| \(\tilde{w}^k\)  | Primal variable from agent \(i\) in \(k^{\text{th}}\) iteration |
| \(\tilde{w}^{k+1}\)  | Noisy version of \(\tilde{w}^k\) after perturbation |
| \(\gamma_k\)  | Dual variable from agent \(i\) in \(k^{\text{th}}\) iteration |
| \(\sigma_i^k\)  | Global variable in \(k^{\text{th}}\) iteration |
| \(\xi_i^k\)  | Sampled noise from agent \(i\) in \(k^{\text{th}}\) iteration |
| \(\sigma_i^k\)  | Constant variance of Gaussian mechanism |
| \(\eta_i^k\)  | Time-varying step size in \(k^{\text{th}}\) iteration |
| \(\sigma_i^{k+1}\)  | Time-varying variance of Gaussian mechanism |
| \(c_{\mathbf{w}}\)  | \(L_2\)-norm of the optimal classifier |
| \(\mathbf{w}\)  | Optimal classifier |
| \(\nabla \ell(\cdot)\)  | Derivative of \(\ell(\cdot)\) |
| \(\nabla R(\cdot)\)  | Derivative of \(R(\cdot)\) |
| \(\nabla^2 \ell(\cdot)\)  | Second-order derivative of \(\ell(\cdot)\) |
| \(\nabla^2 R(\cdot)\)  | Second-order derivative of \(R(\cdot)\) |
| \(\mathcal{D}_i\)  | Neighbouring dataset of \(\mathcal{D}_i\) |
with his dataset. Constraints (28) enforce that all the local classifiers reach consensus finally.

In standard ADMM, the augmented Lagrangian function associated with the problem (2) is:

\[ \mathcal{L}_p^i(w, \{w_i\}_{i \in [n]}, \{\gamma_i\}_{i \in [n]}) = \sum_{i=1}^{n} \left( \sum_{j=1}^{m_i} \frac{1}{n} \ell(a_{i,j}, b_{i,j}, w_i) + \frac{\lambda}{n} R(w_i) \right) \]

\[ \left. - \langle \gamma_i, w_i - w \rangle + \frac{\rho}{2} \| w_i - w \|^2 \right), \]

where \( \{\gamma_i\}_{i \in [n]} \in \mathbb{R}^{d \times n} \) are the dual variables associated with constraints (25) and \( \rho > 0 \) is the penalty parameter. The standard ADMM solves the problem in a Gauss-Seidel manner by minimizing \( \mathcal{L}_p^i(w, \{w_i\}_{i \in [n]}, \{\gamma_i\}_{i \in [n]}) \) and \( w \) alternatively followed by a dual update of \( \{\gamma_i\}_{i \in [n]} \) and is shown in Algorithm 1 where \( \mathcal{L}_p^i(w, w, \gamma_i) \) is defined by

\[ \mathcal{L}_p^i(w, w, \gamma_i) = \sum_{j=1}^{m_i} \frac{1}{n} \ell(a_{i,j}, b_{i,j}, w_i) + \frac{\lambda}{n} R(w_i) \]

\[ \left. - \langle \gamma_i, w_i - w \rangle + \frac{\rho}{2} \| w_i - w \|^2 \right). \]

Algorithm 1 ADMM-Based Distributed Algorithm

1: Initialize \( w^0, \{w_i^0\}_{i \in [n]}, \{\gamma_i^0\}_{i \in [n]} \);
2: for \( k = 1, 2, \ldots, T \) do
3: for \( i = 1, 2, \ldots, n \) do
4: \( w_i^k \leftarrow \text{argmin}_{w_i} \mathcal{L}_p^i(w, w^{k-1}, \gamma_i^{k-1}) \);
5: end for
6: \( w^k \leftarrow \frac{1}{n} \sum_{i=1}^{n} w_i^k - \frac{1}{n} \sum_{i=1}^{n} \gamma_i^{k-1} / \rho \);
7: for \( i = 1, 2, \ldots, n \) do
8: \( \gamma_i^k \leftarrow \gamma_i^{k-1} - \rho (w_i^k - w_i^k) \);
9: end for
10: end for

C. Privacy Concern

Although the individual dataset \( D_i \) of each agent \( i \) is kept local in Algorithm 1 the intermediate parameters \( \{w_i^k\}_{i \in [n], k \in [T]} \) need to be shared with the aggregator, which may reveal the agent’s private information as demonstrated by model inversion attacks (22). Thus, we need to develop privacy-preserving methods to control such information leakage.

The main goal of this paper is to provide privacy protection against inference attacks from an adversary, who tries to infer sensitive information about the agents’ private datasets from the shared messages. We assume that the adversary can neither intrude into the local datasets nor have access to the datasets directly. The adversary could be an outsider who eavesdrops the shared messages, or the honest-but-curious aggregator who follows the protocol honestly but tends to infer the sensitive information. We do not assume any trusted third party, thus a privacy-preserving mechanism should be applied locally by each agent to provide privacy protection.

In order to provide privacy guarantee against such attacks, we define our privacy model formally by the notion of differential privacy (17–19). Specifically, we adopt the \((\epsilon, \delta)\)-differential privacy defined as follows:

Definition 1 ((\(\epsilon, \delta\))-Differential Privacy). A randomized mechanism \( \mathcal{M} \) is \((\epsilon, \delta)\)-differentially private if for any two neighbouring datasets \( D \) and \( D' \) differing in only one tuple, and for all \( \mathcal{O} \subseteq \text{range}(\mathcal{M}) \):

\[ \Pr[\mathcal{M}(D) = \mathcal{O}] \leq e^\epsilon \cdot \Pr[\mathcal{M}(D') = \mathcal{O}] + \delta, \]

which means, with probability of at least \( 1 - \delta \), the ratio of the probability distributions for two neighboring datasets is bounded by \( e^\epsilon \).

In Definition 1, \( \delta \) and \( \epsilon \) indicate the strength of privacy protection from the mechanism. With any given \( \delta \), a privacy-preserving mechanism with a smaller \( \epsilon \) gives better privacy protection. Gaussian mechanism is a common randomization method used to guarantee \((\epsilon, \delta)\)-differential privacy.

III. ADMM with Differential Privacy

In this section, we achieve differential privacy under the framework of ADMM. First, we introduce an intuitive method by directly combining standard ADMM and primal variable perturbation (PVP) and discuss the weaknesses of this method. Then we propose our new approach of achieving differential privacy in ADMM with an improved utility-privacy tradeoff.

A. ADMM with Primal Variable Perturbation (PVP)

As described in Section II, we need to use a local privacy-preserving mechanism in order to guarantee \((\epsilon, \delta)\)-differential privacy for each agent. An intuitive way to achieve this goal is to combine the primal variable perturbation mechanism (PVP) and standard ADMM directly as proposed in (20). Specifically, as given in Algorithm 2 at the \( k \)-th iteration, after obtaining the local primal variable \( w_i^k \), we apply Gaussian mechanism with a pre-defined variance \( \sigma_i^2 \) to perturb it and share the noisy primal variable \( \tilde{w}_i^k \) which can guarantee differential privacy. According to (19, 24), by assuming the smoothness of loss function \( l(\cdot) \), strongly convexity of regularizer \( R(\cdot) \), and \( \| l' (\cdot) \| \) is bounded by \( c_1 \), the \( l_2 \) sensitivity of minimizing (3) w.r.t. \( w_i^k \) is \( \frac{2\sigma_i}{\| w_i^k \| + \rho} \) as proved in Appendix A. Therefore, the noise magnitude \( \sigma_i = (2c_1 \sqrt{2\ln(1.25/\delta)})/(m_i(\lambda/n + \rho)\epsilon) \) can achieve \((\epsilon, \delta)\)-differential privacy in each iteration.

However, the added noise from the output perturbation would disrupt the learning process, break the convergence property of the iterative process, and lead to a trained model with poor performance. This is especially the case when the privacy budget is small. Specifically, when the iteration number \( k \) is large, the learned model would keep changing dramatically due to the existence of large noise. Besides, the above perturbation method can only be applied when the loss function is smooth and the regularizer is strongly convex (20, 24). In order to address such problems, we need to consider an alternative way for preserving differential privacy of ADMM-based distributed learning algorithms.
Algorithm 2 ADMM with PVP
1: Initialize $w^0$, $\{w^0\}_{i \in [n]}$, and $\{\gamma^0_i\}_{i \in [n]}$.
2: for $k = 1, 2, \ldots, T$ do
3:     for $i = 1, 2, \ldots, n$ do
4:         $w^k_i \leftarrow \argmin_{w_i} \hat{L}_{p,k}^i(w_i, w^{k-1}, \gamma^k_i)$.
5:         $\tilde{w}^k_i \leftarrow w^k_i + N(0, \sigma^2_{t,k} I_d)$.
6:     end for
7:     $w^k \leftarrow \sum_{i=1}^n \tilde{w}^k_i - \frac{1}{n} \sum_{i=1}^n \gamma^k_{i-1} / \rho$.
8:     for $i = 1, 2, \ldots, n$ do
9:         $\gamma^k_i \leftarrow \gamma^k_{i-1} - \rho(\tilde{w}^k_i - w^k_i)$.
10: end for
11: end for

Algorithm 3 DP-ADMM
1: Initialize $w^0$, $\{\tilde{w}_i^0\}_{i \in [n]}$, and $\{\gamma^0_i\}_{i \in [n]}$.
2: for $k = 1, 2, \ldots, T$ do
3:     for $i = 1, 2, \ldots, n$ do
4:         $w^k_i \leftarrow \argmin_{w_i} \hat{L}_{p,k}^i(w_i, \tilde{w}_i^{k-1}, w^{k-1}, \gamma^k_i)$.
5:         $\xi^k_i \leftarrow N(0, \sigma^2_{t,k} I_d)$.
6:         $\tilde{w}^k_i \leftarrow \tilde{w}^k_i + \xi^k_i$.
7:     end for
8:     $w^k \leftarrow \sum_{i=1}^n \tilde{w}^k_i - \frac{1}{n} \sum_{i=1}^n \gamma^k_{i-1} / \rho$.
9:     for $i = 1, 2, \ldots, n$ do
10:         $\gamma^k_i \leftarrow \gamma^k_{i-1} - \rho(\tilde{w}^k_i - w^k_i)$.
11: end for
12: end for

B. Our Approach
Our approach is inspired by the intuition that it is not necessary to solve the problem up to a very high precision in each iteration in order to guarantee the overall convergence. In our approach, instead of using the exact augmented Lagrangian function, we employ its first-order approximation with a scalar $l_2$-norm prox-function. Here we define:

\[
\hat{L}_{p,k}(w_i, \tilde{w}^{k-1}_i, w^{k-1}, \gamma^k_{i-1}) = \frac{1}{m_i} \sum_{j=1}^{m_i} \ell(a_{i,j}, b_{i,j}, \tilde{w}^{k-1}_i) + \frac{\lambda}{n} R(\tilde{w}^{k-1}_i) + \frac{\rho}{n} \|w_i - \tilde{w}^{k-1}_i\|^2 + \|w_i - w^{k-1}\|^2, \tag{4}
\]

where $\eta_k$ is the time-varying step size and decreases as the iteration number $k$ increases. The proposed approximate augmented Lagrangian function used in our approach is:

\[
\hat{L}_{p,k}(\{w_i\}_{i \in [n]}, \{\tilde{w}_i^{k-1}\}_{i \in [n]}, \{w^{k-1}\}, \{\gamma^k_{i-1}\}_{i \in [n]}) = \sum_{i=1}^{m_i} \hat{L}_{p,k}^i(w_i, \tilde{w}^{k-1}_i, w^{k-1}, \gamma^k_{i-1}). \tag{5}
\]

We minimize (5) in a Gauss-Seidel manner and add zero-mean Gaussian noise with time-varying variance $\sigma_{t,k}^2$ that decreases as the iteration number $k$ increases.

The resulting ADMM steps that provide differential privacy are as follows:

\[
w^k_i = \argmin_{w_i} \hat{L}_{p,k}^i(w_i, \tilde{w}_i^{k-1}, w^{k-1}, \gamma^k_i), \tag{6a}
\]

\[
\tilde{w}^k_i = \tilde{w}_i^k + N(0, \sigma^2_{t,k} I_d), \tag{6b}
\]

\[
w^k = \frac{1}{n} \sum_{i=1}^{n} \tilde{w}^k_i - \frac{1}{n} \sum_{i=1}^{n} \gamma^k_{i-1} / \rho, \tag{6c}
\]

\[
\gamma^k_i = \gamma^k_{i-1} - \rho(\tilde{w}^k_i - w^k_i), \tag{6d}
\]

where (6c) is computed at the aggregator while (6a), (6b) and (6d) are performed at each agent.

The details are given in Algorithm 3. The central aggregator firstly initializes the global variable $w^0$, and the agents also initialize their noisy primal variables $\{\tilde{w}_i^0\}_{i \in [n]}$ and dual variables $\{\gamma^0_i\}_{i \in [n]}$. At the beginning of each iteration $k$, each agent $i$ first samples a zero-mean Gaussian noise $\xi^k_i$ with variance $\sigma^2_{t,k}$ and update the noisy primal variables $\{\tilde{w}_i^k\}_{i \in [n]}$ based on (6a) and (6b). Then the aggregator receives the noisy primal variables $\{\tilde{w}_i^k\}_{i \in [n]}$ and the dual variables $\{\gamma^k_i\}_{i \in [n]}$ from agents, and uses them to update the global variable $w^k$ according to (6c). After that, agents receive the updated global variable $w^k$ from the aggregator and continue to update the dual variables $\{\gamma^k_i\}_{i \in [n]}$. The iterative process will continue until reaching $T$ iterations.

Algorithm 3 is different from Algorithm 2 in three perspectives. Firstly, the approximate augmented Lagrangian function (5) used in this approach replaces the objective function with its first-order approximation at $\tilde{w}_i^{k-1}$, which is similar to the stochastic mirror descent [25]. This approximation enforces the smoothness of the Lagrangian function and makes it easy to solve (6a). Even when the objective function is non-smooth, we can still get a closed-form solution to (6a), which achieves fast computation. More importantly, this approximation can lead to a bounded $l_2$ sensitivity in differential privacy guarantee without the limitation that the objective function should be smooth and strongly convex. Thus our approach can be applied to any convex problems.

Secondly, similar to linearized ADMM [26, 27], there is an $l_2$-norm prox-function $\|w_i - \tilde{w}_i^{k-1}\|^2$ but scaled by $1/2\eta_k$ added in (5), where the step size $\eta_k$ decreases when the iteration number $k$ increases. Such additional part can guarantee the consistency between the updated model $w^k$ and the previous one, especially when $k$ is large. Thus, as $k$ increases, the updated model would change more slowly. Note that the time-varying step-size $\eta_k$ is significant for the overall convergence guarantee. In Section V, we will define $\eta_k$ and show its importance in algorithmic convergence.

Lastly, the variance $\sigma_{t,k}^2$ of Gaussian mechanism used in Algorithm 3 is time-varying rather than constant as adopted in most prior studies [21]. It decreases when the iteration number $k$ increases. The motivation of using Gaussian mechanism
with time-varying variance is to mitigate the negative effect from noise and guarantee the convergence property of our approach. As explained, the added noise would disrupt the learning process. By using the Gaussian mechanism with time-varying variance, the added noise will decrease when the iteration number $k$ increases. Therefore, the negative affect from the added noise will be mitigated, enabling the updates to be stable.

IV. PRIVACY GUARANTEE

In this section, we analyze the privacy guarantee of the proposed DP-ADMM. In DP-ADMM, the shared messages $\{\tilde{w}^k_i\}_{k=1, \ldots, T}$ may reveal the sensitive information $D_i$ of agent $i$. Thus, we need to demonstrate that DP-ADMM guarantees differential privacy with outputs $\{\tilde{w}^k_i\}_{k=1, \ldots, T}$. We first estimate the $l_2$ sensitivity of the shared parameters $w^k_i$, then analyze the privacy leakage for each iteration, and finally compute the end-to-end differential privacy guarantee across $T$ iterations using the moments accountant method.

Here we define $w^k_i, D_i$, and $w^k_i, D'_i$ to be

$$w^k_i, D_i = -\left(\sum_{j=1}^{m_i} \frac{1}{m_i} \ell(a_{ij}, b_{ij}, \tilde{w}^{k-1}_i) + \frac{\lambda}{n} R'(\tilde{w}^{k-1}_i) - \gamma^{k-1}_i - \rho w^{k-1} - \tilde{w}^{k-1} / \eta^k_i / (\rho + 1 / \eta^k_i)\right).$$

$$w^k_i, D'_i = -\left(\sum_{j=1}^{m_i-1} \frac{1}{m_i} \ell(a_{ij}, b_{ij}, \tilde{w}^{k-1}_i) + \frac{1}{m_i} \ell(a'_{ij}, b'_{ij}, \tilde{w}^{k-1}_i) + \frac{\lambda}{n} R'(\tilde{w}^{k-1}_i) - \gamma^{k-1}_i - \rho w^{k-1} - \tilde{w}^{k-1} / \eta^k_i / (\rho + 1 / \eta^k_i)\right).$$

We can easily prove that $w^k_i, D_i$ and $w^k_i, D'_i$ are the solutions to (6a) w.r.t. $D_i$ and $D'_i$, by computing the derivative of $\ell_{p,k}(w_i, \tilde{w}^{k-1}_i, \gamma^{k-1}_i) - \gamma^{k-1}_i - \rho w^{k-1} - \tilde{w}^{k-1} / \eta^k_i / (\rho + 1 / \eta^k_i)$:

$$\nabla \ell_{p,k}(w_i, \tilde{w}^{k-1}_i, \gamma^{k-1}_i) = \sum_{j=1}^{m_i} \frac{1}{m_i} \ell'(a_{ij}, b_{ij}, \tilde{w}^{k-1}_i) + \frac{\lambda}{n} R'(\tilde{w}^{k-1}_i) - \gamma^{k-1}_i + \rho(w_i - w^{k-1}) + \frac{1}{\eta^k_i}(w_i - \tilde{w}^{k-1}_i),$$

and letting $\nabla \ell_{p,k}(w_i, \tilde{w}^{k-1}_i, \gamma^{k-1}_i) = 0$, since $\ell_{p,k}(w_i, \tilde{w}^{k-1}_i, \gamma^{k-1}_i)$ is a quadratic function w.r.t. $w_i$ and therefore convex.

A. $l_2$-norm Sensitivity

We apply Gaussian mechanism to add noise whose magnitude is calibrated by the $l_2$-norm sensitivity. Note that compared with Algorithm 2 and the related work [11, 2], the derivation of the sensitivity in our proposed algorithm does not require the assumption of smoothness and strong convexity of the objective function due to the first-order approximation of Lagrangian function.

**Lemma 1.** Assume that $\|\ell(\cdot)\| \leq c_1$. Then the $l_2$-norm sensitivity of $w^k_i$ is given by:

$$\Delta_{i, 2} = \max_{D_i, D'_i} \|w^k_i, D_i - w^k_i, D'_i\| = \frac{2c_1}{m_i(\rho + 1 / \eta^k_i)}.$$

**Proof.** With $w^k_i, D_i$ and $w^k_i, D'_i$, the $l_2$ sensitivity of $w^k_i$ is:

$$\max_{D_i, D'_i} \|w^k_i, D_i - w^k_i, D'_i\| = \max_{D_i, D'_i} \left(\frac{1}{m_i} \ell(a_{ij}, b_{ij}, \tilde{w}^{k-1}_i) - \frac{1}{m_i} \ell(a'_{ij}, b'_{ij}, \tilde{w}^{k-1}_i)\right) / (\rho + 1 / \eta^k_i),$$

where $D_i$ and $D'_i$ are neighboring datasets. Since $\|\ell(\cdot)\|$ is bounded by $c_1$, the sensitivity of $w^k_i$ is given by $2c_1 / m_i(\rho + 1 / \eta^k_i).$

**Lemma 1** shows that the sensitivity of $w^k_i$ is affected by the time-varying $\eta^k_i$. When we set $\eta^k_i$ to decrease with increasing $k$, the sensitivity becomes smaller with larger $k$, then the noise added would be smaller when $\epsilon$ is fixed. Thus, the updates would be stable with large $k$ in spite of the existence of the noise.

B. $(\epsilon, \delta)$-Differential Privacy Guarantee

In this section, we prove that each iteration of Algorithm 3 guarantees $(\epsilon, \delta)$-differential privacy.

**Theorem 1.** Assume that $\|\ell(\cdot)\| \leq c_1$. Let $\epsilon \in (0, 1]$ be arbitrary and $\xi^k_i$ be the noise sampled from Gaussian mechanism with variance $\sigma^2_{i,k}$ where

$$\sigma_{i,k} = \frac{2c_1 \sqrt{2 \ln (1.25 / \delta)}}{m_i \epsilon(\rho + 1 / \eta^k_i)},$$

then each iteration of DP-ADMM guarantees $(\epsilon, \delta)$-differential privacy. Specifically, for any neighboring datasets $D_i$ and $D'_i$, for any output $\tilde{w}^k_i$, the following inequality always holds:

$$\Pr(\tilde{w}^k_i | D_i) \leq e^\epsilon \cdot \Pr(\tilde{w}^k_i | D'_i) + \delta.$$

**Proof.** The privacy loss from $\tilde{w}^k_i$ is calculated as

$$\ln \Pr(\tilde{w}^k_i | D_i) = \ln \Pr_{\tilde{w}^k_i, D'_i} + \frac{\xi^k_i}{P(\xi^k_i)} = \ln \frac{P(\xi^k_i)}{P(\xi^k_i, D'_i)}.$$

Since $\xi^k_i$ is sampled from $N(0, \sigma^2_{i,k})$,

$$\ln \frac{P(\xi^k_i)}{P(\xi^k_i, D'_i)} = \frac{\|\xi^k_i\|^2 - \|\xi^k_i - \xi^k_i, D'_i\|^2}{2\sigma^2_{i,k}}.$$

$$= \frac{\|\xi^k_i\|^2 - \|\xi^k_i, D'_i - w^k_i, D'_i\|^2}{2\sigma^2_{i,k}}.$$

$$= \frac{2c_1 \|w^k_i, D_i - w^k_i, D'_i\|^2}{m_i(\rho + 1 / \eta^k_i)}.$$

Since $\|\ell(\cdot)\| \leq c_1$, the $l_2$-norm sensitivity can be calculated by:

$$\max_{D_i, D'_i} \|w^k_i, D_i - w^k_i, D'_i\| = \frac{2c_1}{m_i(\rho + 1 / \eta^k_i)}.$$
Thus, let \( \sigma_{i,k} = \frac{2c_1 \sqrt{2 \ln(1.25/\delta_i^2)}/m_i \epsilon (\rho + 1/\eta_i^k)}{m_i \epsilon (\rho + 1/\eta_i^k)} \), by combining (9) and (10), we have
\[
\ln \frac{P(\tilde{w}^k_i | D_i)}{P(\tilde{w}^k_i | D_i^c)} = \frac{2c_1 \|w^k_{i,D_i} - w^k_{i,D_i^c}\| + \|w^k_{i,D_i} - w^k_{i,D_i^c}\|^2}{2\sigma_{i,k}^2} \\
\leq \frac{\xi_k^m (\rho + 1/\eta_i^k) + c_1}{4 \ln(1.25/\delta_i^2) c_i/\epsilon^2}.
\]

When \( |\xi_k^m| \leq \frac{4 \ln(1.25/\delta_i^2) c_i}{m_i (\rho + 1/\eta_i^k)} - \frac{c_1}{m_i (\rho + 1/\eta_i^k)} \), \( \ln P(\tilde{w}^k_i | D_i) \) is bounded by \( \epsilon \). Next, we need to prove that \( P(\xi_k^m) > \frac{4 \ln(1.25/\delta_i^2) c_i}{m_i (\rho + 1/\eta_i^k)} - \frac{c_1}{m_i (\rho + 1/\eta_i^k)} \leq \delta \), which requires \( P(\xi_k^m) > \frac{4 \ln(1.25/\delta_i^2) c_i}{m_i (\rho + 1/\eta_i^k)} - \frac{c_1}{m_i (\rho + 1/\eta_i^k)} \leq \delta/2 \). According to the tail bound of normal distribution \( \mathcal{N}(0, \sigma_{i,k}^2) \),
\[
P(\xi_k^m > r) \leq \frac{\sigma_{i,k}}{\sqrt{2\pi}} e^{-r^2/2\sigma_{i,k}^2}.
\]

Let \( r = \frac{4 \ln(1.25/\delta_i^2) c_i}{m_i (\rho + 1/\eta_i^k)} - \frac{c_1}{m_i (\rho + 1/\eta_i^k)} \). We have:
\[
P(\xi_k^m > r) \leq \frac{2 \sqrt{2 \ln(1.25/\delta_i^4/\epsilon^2)}}{(4 \ln(1.25/\delta_i^2) - \epsilon) \sqrt{2\pi}} \exp\left(-\frac{(4 \ln(1.25/\delta_i^2) - \epsilon)^2}{8 \ln(1.25/\delta_i^2)}\right).
\]

When \( \delta \) is small \((\leq 0.01)\) and let \( \epsilon \leq 1 \), we have
\[
\frac{\sqrt{2 \ln(1.25/\delta_i^2)2}}{(4 \ln(1.25/\delta_i^2) - \epsilon) \sqrt{2\pi}} \leq \frac{1}{\sqrt{2\pi}}
\]

And since:
\[
-\frac{(4 \ln(1.25/\delta_i^2) - \epsilon)^2}{8 \ln(1.25/\delta_i^2)} \leq -\frac{(4 \ln(1.25/\delta_i^2) - 1)^2}{8 \ln(1.25/\delta_i^2)} \leq -2 \ln(1.25/\delta_i^2) + \frac{8}{9} < \ln(\sqrt{2\pi}/\delta_i^2),
\]

with (11) and (12), we have:
\[
P(\xi_k^m > \frac{4 \ln(1.25/\delta_i^2) c_i}{m_i (\rho + 1/\eta_i^k)} - \frac{c_1}{m_i (\rho + 1/\eta_i^k)}) \leq \frac{\sqrt{2 \ln(1.25/\delta_i^2)2}}{(4 \ln(1.25/\delta_i^2) - \epsilon) \sqrt{2\pi}} \exp\left(-\frac{(4 \ln(1.25/\delta_i^2) - \epsilon)^2}{8 \ln(1.25/\delta_i^2)}\right) \leq \frac{1}{\sqrt{2\pi}} \exp\left(\frac{(4 \ln(1.25/\delta_i^2) - \epsilon)^2}{2 \ln(1.25/\delta_i^2)}\right) \leq \delta/2.
\]

So far we have proved: \( P(\xi_k^m > \frac{4 \ln(1.25/\delta_i^2) c_i}{m_i (\rho + 1/\eta_i^k)} - \frac{c_1}{m_i (\rho + 1/\eta_i^k)}) \leq \delta/2 \) thus \( P(\xi_k^m) > \frac{4 \ln(1.25/\delta_i^2) c_i}{m_i (\rho + 1/\eta_i^k)} - \frac{c_1}{m_i (\rho + 1/\eta_i^k)} \) \( \leq \delta \).

Thus, we obtain the result:
\[
P(\tilde{w}^k_i | D_i) = P(w^k_{i,D_i} + \xi_k^i : \xi_k^i \in A_1) + P(w^k_{i,D_i} + \xi_k^i : \xi_k^i \in A_2) < \epsilon \cdot P(\tilde{w}^k_i | D_i) + \delta.
\]

\[\square\]

C. Total Privacy Leakage

We have proved that each iteration of the proposed algorithm is \((\epsilon, \delta)\)-differentially private. Here we focus on the total privacy leakage of our algorithm. Since Algorithm 3 is a \(T\)-fold adaptive algorithm, we follow prior studies [21, 28] and use the moments accountant method to analyze the total privacy leakage.

**Theorem 2** (Advanced Composition Theorem). Assume \( \|\ell(\cdot)\| \leq c_1 \). Let \( \epsilon \in (0, 1] \) be arbitrary and \( \xi_k^m \) be sampled from Gaussian mechanism with variance \( \sigma_{i,k}^2 \), where
\[
\sigma_{i,k} = \frac{2c_1 \sqrt{2 \ln(1.25/\delta_i^2)}/m_i \epsilon (\rho + 1/\eta_i^k)}{m_i \epsilon (\rho + 1/\eta_i^k)}.
\]

Then Algorithm 3 guarantees \((\tau, \delta)\)-differential privacy, where \( \tau = c_0 \sqrt{T} \epsilon \) for some constant \( c_0 \).

**Proof.** See Appendix 3 \(\square\)

V. Convergence Analysis

In this section, we analyze the convergence of the proposed DP-ADMM. Let \( w^* \) denote the optimal solution of problem (2). Firstly, we analyze the convergence property based on the general assumption that the objective function is convex and non-smooth. Secondly, we refine the convergence property under the stricter assumption that the objective function is smooth.

We define the following notations to be used for the analysis:
\[
c_w := \|w^*\|, \quad f_t(w_i) := \sum_{j=1}^{m_i} \frac{1}{m_i} \ell(a_{i,j}, b_{i,j}, w_i) + \frac{\lambda}{n} R(w_t),
\]
\[
\tilde{w} := \frac{1}{T} \sum_{k=1}^{T} w^k, \quad \tilde{f}(w^k) := \frac{1}{T} \sum_{k=1}^{T} f_t(w^k), \quad w^k := \frac{1}{T} \sum_{k=1}^{T} w^k,
\]
\[
\tilde{u} := \frac{1}{T} \sum_{k=1}^{T} u^k, \quad \tilde{u} := \frac{1}{T} \sum_{k=1}^{T} u^k.
\]

We show that DP-ADMM achieves an \( O(1/\sqrt{T}) \) rate of convergence in terms of both the objective value and the constraint violation: \( \sum_{i=1}^{n} (f_i(w^k) - f_i(w^*) + \beta \|w^k_i - w_i^*\|) \), where \( \sum_{i=1}^{n} (f_i(w^k) - f_i(w^*)) \) represents the distance between the current objective value and the optimal value while \( \sum_{i=1}^{n} \beta \|w^k_i - w_i^*\| \) measures the difference between the local model and the global one. Thus \( \sum_{i=1}^{n} (f_i(w^k) - f_i(w^*) + \beta \|w^k_i - w_i^*\|) = 0 \) means that our training result converges to the optimal one and all local models reach consensus.
A. Non-Smooth Convex Objective Function

In this section, we analyze the convergence when the objective function is convex but non-smooth. We first analyze a single iteration of our algorithm in Lemma 2 and then give the final convergence result of DP-ADMM in Theorem 3.

Lemma 2. For any $k \geq 1$, we have:

$$
\sum_{i=1}^{n} \left( f_i(\tilde{w}_i^{k-1}) - f_i(w_i) + (u_i^k - u_i)^T F(u_i^k) \right)
$$

$$
\leq \sum_{i=1}^{n} \left( \eta^k \langle \eta^k, w_i - \tilde{w}_i^{k-1} \rangle + \frac{1}{2\eta^k} \| w_i - \tilde{w}_i^{k-1} \|^2 - \| w_i - \tilde{w}_i^k \|^2 \right)
$$

Proof. See Appendix [D] \hfill \Box

Based on Lemma 2, we give the following convergence theorem.

Theorem 3. Assume $\|\ell(\cdot)\| \leq c_1$, and $\|R(\cdot)\| \leq c_2$. Let

$$
\eta^k = \frac{c}{\sqrt{2n}} \left( \frac{(c_1 + \lambda c_4/n)^2 + 8d \ln(1.25/\delta)}{m_i \sigma^2} \right)^{1/2}.
$$

For any $t \geq 1$ and $\beta$, we have:

$$
E \left[ \sum_{i=1}^{n} \left( f_i(w_i) - f_i(w^*) + \beta \| w_i - w^* \|^2 \right) \right] 
\leq \sum_{i=1}^{n} \frac{4c_w \sqrt{d \ln(1.25/\delta) c_1} + n \eta^2 (c_1 + \lambda c_4/n)^2}{m_i \sqrt{t}}
$$

$$
+ \frac{n \rho c_w^2 + \beta^2}{2t}.
$$

Proof. See Appendix [E] \hfill \Box

B. Smooth Convex Objective Function

In this section, we refine Theorem 3 under the stricter assumption that $\ell(\cdot)$ and $R(\cdot)$ are both smooth. Here, we replace the definition of $\tilde{w}_i^k$ to $\tilde{w}_i^k = \frac{1}{t} \sum_{k=0}^{t-1} \tilde{w}_i^k$ by $w_i^* = \frac{1}{t} \sum_{k=1}^{t} \tilde{w}_i^k$. Similar to Section V-A, we first focus on a single iteration and then give the final convergence result.

Lemma 3. Assume $\ell(\cdot)$ and $R(\cdot)$ are convex and smooth, $\|\nabla^2 \ell(\cdot)\| \leq c_3$, and $\|\nabla^2 R(\cdot)\| \leq c_4$. For any $k \geq 1$, we have:

$$
\sum_{i=1}^{n} \left( f_i(\tilde{w}_i^k) - f_i(w_i) + (u_i^k - u_i)^T F(u_i^k) \right)
$$

$$
\leq \sum_{i=1}^{n} \left( \eta^k \langle \eta^k, w_i - \tilde{w}_i^{k-1} \rangle + \frac{1}{2\eta^k} \| w_i - \tilde{w}_i^{k-1} \|^2 - \| w_i - \tilde{w}_i^k \|^2 \right)
$$

Proof. See Appendix [F] \hfill \Box

Based on Lemma 3, we give the following theorem.

Theorem 4. Assume $\ell(\cdot)$ and $R(\cdot)$ are convex and smooth, $\|\nabla^2 \ell(\cdot)\| \leq c_3$, and $\|\nabla^2 R(\cdot)\| \leq c_4$. Let $\eta^k = \sqrt{\frac{(c_3 + \lambda c_4/n + 2c_3 \sqrt{d \ln(1.25/\delta)}/m_i c_w})}{t} - \frac{\rho c_w^2 + \beta^2}{2t}$. For any $t \geq 1$ and $\beta$, we have:

$$
E \left[ \sum_{i=1}^{n} \left( f_i(w_i) - f_i(w^*) + \beta \| w_i - w^* \|^2 \right) \right] 
\leq \sum_{i=1}^{n} \frac{4c_w \sqrt{d \ln(1.25/\delta) c_1} + n \eta^2 (c_3 + \lambda c_4/n)^2}{m_i \sqrt{t}}
$$

$$
+ \frac{n \rho c_w^2 + \beta^2}{2t} + \frac{1}{2} \frac{n \beta^2}{t^2}.
$$

Proof. See Appendix [F] \hfill \Box

VI. PERFORMANCE EVALUATION

In this section, we evaluate the performance of DP-ADMM with both non-smooth objectives and smooth objectives by considering logistic regression problems with $l_1$-norm and $l_2$-norm regularizers, respectively.

Dataset. We evaluate our approach on a real-world dataset: Adult dataset [29] from UCI Machine Learning Repository. Adult dataset includes 48,842 instances. Each instance has 14 attributes such as age, sex, education, occupation, marital status, and native country, and is associated with a label representing whether the income is above $50,000 or not. Before the simulation, we firstly preprocess the data by removing all the instances with missing value, converting the categorical attribute into a binary vector, normalizing columns to guarantee the maximum value of each column is 1, normalizing rows to enforce its $l_2$ norm to be less than 1, and converting the labels $\{> 50k, < 50k\}$ into $\{+1, -1\}$. After this, we obtain 45,222 entries with 104-dimension feature vector (d = 104) and a label belonging to $\{+1, -1\}$. In each simulation, we sample 40,000 instances for training, and the remaining 5,222 instances for testing. In the training process, we divide the training data into $N$ groups randomly, and thus each group contains 40000/n data points ($m_i = 40000/n$).

Baseline algorithms. We compare our DP-ADMM (Algorithm 3) with four baseline algorithms: (1) non-private centralized approach, (2) ADMM algorithm (Algorithm 1), (3)
ADMM algorithm with PVP (Algorithm 2), and (4) ADMM with dual variable perturbation (DVP) in [20]. We evaluate the accuracy and effectiveness of our approach by comparing it with the four baseline algorithms.

Setup. We set up the simulation by MATLAB in an Intel(R) Core(TM) 3.40 GHz computer with 16 GB RAM. In the simulation, we set the total iteration number \( T = 100 \) and the penalty parameter \( \rho = 0.1 \), and choose the optimal regularizer parameter \( \lambda/n \) to be \( 10^{-6} \) by 10-cross-validation in non-private setting. We focus on the settings with strong privacy guarantee and thus we set privacy budget per iteration \( \epsilon = \{0.01, 0.05, 0.1, 0.2\} \) and \( \delta = \{10^{-5}, 10^{-4}, 10^{-5}, 10^{-6}\} \), and use moments accountant method to obtain the corresponding total privacy loss \( \tau \). In each simulation, we run it for 10 times to get the averaged result.

Evaluations. We consider logistic regression problem in a distributed setting and evaluate our approach for logistic regression problems with \( l_1 \)-norm and \( l_2 \)-norm regularizers respectively, in terms of convergence, accuracy, and computation cost. The loss function of logistic regression is described as follows:

\[
\ell(a_{i,j}, b_{i,j}, w_i) = \log(1 + \exp(-b_{i,j}w_i^T a_{i,j}))
\]

The convergence properties are evaluated with respect to the augmented objective value, which measures the loss as well as the constraint penalty and is defined as \( \sum_{i=1}^{n} f_i(w_i^d) + \rho \|w_i - \bar{w}_i\| \). We evaluate the accuracy by empirical loss \( \frac{1}{n} \sum_{i=1}^{n} \frac{1}{m_i} \sum_{j=1}^{m_i} f(a_{i,j}, b_{i,j}, w_i^d) \), and classification error rate. We measure the computation cost using the running time of training.

A. \( l_1 \)-Regularized Logistic Regression

We obtain the DP-ADMM steps for \( l_1 \) regularized logistic regression by:

\[
w_i^k = \frac{1}{m_i} \sum_{j=1}^{m_i} \frac{b_{i,j}a_{i,j}}{1 + \exp(b_{i,j}w_i^k - a_{i,j})} - \frac{\lambda}{n} \cdot \text{sgn}(\tilde{w}_i^{k-1}) + \gamma_i^k - \rho \tilde{w}_i^k + \tilde{w}_i^{k-1}/\rho \quad (\rho + 1/\eta_i^k),
\]

\[
\tilde{w}_i^k = \tilde{w}_i^k + N(0, \sigma_i^2 I^d),
\]

\[
w_i^k = \frac{1}{n} \sum_{i=1}^{n} \tilde{w}_i^k - \frac{1}{n} \sum_{i=1}^{n} \gamma_i^{k-1}/\rho,
\]

\[
\gamma_i^k = \gamma_i^{k-1} - \rho (\tilde{w}_i^k - w_i^k),
\]

where \( \text{sgn}(\cdot) \) is the sign function.
Since the $l_2$ regularized objective function is convex but non-smooth, we apply Theorem 3 to set $\eta_k$. Since we enforce $\|L(\gamma)\| \leq 1$ by data preprocessing, and $\|R(\cdot)\| \leq \sqrt{d}$ ($d = 104$), we set $c_1 = 1$, and $c_2 = \sqrt{104}$. We obtain $w^*$ by pre-training and set $c_w$ to be 23. According to Theorem 3, we set $\eta_k^* = \frac{2}{\sqrt{d}(1 + 10^{-6} \sqrt{104}/N)^2} + \frac{832 \ln(1.25/\delta)}{m^2} \cdot \gamma_{k-1}$.

Since PVP and DVP cannot be applied when the objective function is non-smooth, we only compare our approach and ADMM in this section. We first investigate the performance of our approach with different number of distributed data providers (total data size is fixed) and compare it with the centralized approach. Figure 1 shows that the accuracy of our training model would decrease if we consider larger number of agents. Since the size of local dataset is smaller for larger number of agents, more noise should be introduced to guarantee the same level of differential privacy, thus degrading the performance of training model. This is consistent with Theorem 1 that the noise magnitude is scaled by $\frac{1}{m_i}$ and indicated in Theorem 5 that smaller size of local dataset results in slower convergence. In following simulations, we consider the case when the number of agents $n$ equals 100. Figure 2 demonstrates the convergence properties of our approach by showing how the augmented objective value converges for different $\epsilon$ and $\delta$. It shows that our approach with larger $\epsilon$ and larger $\delta$ has better convergence, which is consistent with Theorem 3. Finally, we evaluate the accuracy of our approach by empirical loss and classification error rate by comparing with ADMM. Figure 3 shows the privacy-utility trade-off of our approach. When privacy leakage increases (larger $\epsilon$ and larger $\delta$), our approach achieves better utility.

### VII. Related Work

The existing literature related to our work could be categorized by: privacy-preserving empirical risk minimization, privacy-preserving distributed learning, and variants of ADMM.

**Privacy-preserving empirical risk minimization.** There have been tremendous research efforts on privacy-preserving empirical risk minimization [24, 30, 32]. Most of them focus on a centralized setting where sensitive data is collected and stored centrally, thus the privacy leakage comes from the final released training model. Chaudhuri et al. [24] propose two perturbation methods: output perturbation and objective perturbation to guarantee $\epsilon$-differential privacy. Bassily et al. [30] provide a systematic investigation of differentially private algorithms for convex empirical risk minimization and propose efficient algorithms with tighter error bound. Wang et al. [31] focus on a more general problem: non-convex problem, and propose a faster algorithm based on a proximal stochastic gradient method. Smith and Thakurta [32] explore the stability of the model selection problem, and propose two differentially private algorithms based on perturbation stability and subsampling stability respectively.

**Privacy-preserving distributed learning.** Preserving privacy in distributed learning is challenging due to frequent information exchange in the iterative process. Recently, much works have been done to develop privacy-preserving distributed learning algorithms. Some of them employ cryptography-based methods in the protocol to hide the private information [33–35]. A recent work [35] uses partially homomorphic cryptography in ADMM-based distributed learning to preserve data privacy but the proposed approach cannot protect the information leakage of the private user data from the final learned models. In contrast, our approach provides differential privacy in the final learned machine learning models. Among the works on distributed learning
with differential privacy, most of them focus on subgradient-based algorithms [36–39] and only a few works consider ADMM-based methods [11, 21, 20]. Zhang and Zhu [20] proposed two perturbation methods: primal perturbation and dual perturbation to guarantee dynamic differential privacy in ADMM-based distributed learning. Zhang et al. [21] propose recycled ADMM to perturb the penalty parameter of ADMM to guarantee differential privacy. Zhang et al. [11] propose ADMM-based differentially private distributed learning algorithm, DP-ADMM, for a class of learning problems that can be formulated as convex regularized empirical risk minimization. By designing an approximate augmented Lagrangian function approximation and thus provides a better way to solve subproblems without closed-form solutions. Stochastic ADMM [40], [41] considers stochastic and composite objective functions caused by natural uncertainties in observations. Our DP-ADMM algorithm inherits the features of linearized ADMM and stochastic ADMM and guarantees strong differential privacy with good utility and low computation cost.

VIII. CONCLUSION

In this paper, we have proposed an improved ADMM-based differentially private distributed learning algorithm, DP-ADMM, for a class of learning problems that can be formulated as convex regularized empirical risk minimization. By designing an approximate augmented Lagrangian function...
and Gaussian mechanism with time-varying variance, our novel approach is noise-resistant, convergent and computation-efficient, especially under high privacy guarantee. We have also applied the moments accountant method to bound the end-to-end privacy loss of the proposed iterative algorithm. The theoretical convergence guarantee and utility bound of our approach are derived. The evaluations on real-world datasets have demonstrated the effectiveness of our approach in the setting under high privacy guarantee.

APPENDIX A

Lemma 4. Assume the objective function is smooth and \( R(\cdot) \) is 1-strongly convex, and \( \| \nabla R(\cdot) \| \leq c_1 \). The \( l_2 \) sensitivity in Algorithm 2 is defined by:

\[
\max_{D_i, D_i'} \| w_{i,D_i}^k - w_{i,D_i'}^k \| \leq \frac{2c_1}{(\lambda/n + \rho)m_i}.
\]

Proof. We define:

\[
L_{\rho}^{i,D_i}(w_i, w^{k-1}, \gamma_i^{k-1}) = \sum_{j=1}^{m_i} \frac{1}{m_i} \ell(a_{i,j}, b_{i,j}, w_i) + \lambda n R(w_i) - \langle \gamma_i^{k-1}, w_i - w^{k-1} \rangle + \rho/2 \| w_i - w^{k-1} \|_2^2,
\]

and

\[
L_{\rho}^{i,D_i'}(w_i, w^{k-1}, \gamma_i^{k-1}) = \sum_{j=1}^{m_i} \frac{1}{m_i} \ell(a_{i,j}, b_{i,j}, w_i) + \frac{1}{m_i} \ell(a_{i,m_i}, b_{i,m_i}, w_i) + \lambda n R(w_i) - \langle \gamma_i^{k-1}, w_i - w^{k-1} \rangle + \rho/2 \| w_i - w^{k-1} \|_2^2.
\]

Thus, we have:

\[
w_{i,D_i}^k = \arg\min_{w_i} L_{\rho}^{i,D_i}(w_i, w^{k-1}, \gamma_i^{k-1}),
\]

\[
w_{i,D_i'}^k = \arg\min_{w_i} L_{\rho}^{i,D_i'}(w_i, w^{k-1}, \gamma_i^{k-1}).
\]

Since we assume that \( R(\cdot) \) is 1-strongly convex, then \( L_{\rho}^{i,D_i}(w_i, w^{k-1}, \gamma_i^{k-1}) \) and \( L_{\rho}^{i,D_i'}(w_i, w^{k-1}, \gamma_i^{k-1}) \) are both \((\lambda/n + \rho)\)-strongly convex. We define:

\[
L(w_i) = \nabla L_{\rho}^{i,D_i}(w_i, w^{k-1}, \gamma_i^{k-1}) - \nabla L_{\rho}^{i,D_i'}(w_i, w^{k-1}, \gamma_i^{k-1}).
\]

From the Lemma 14 of [22], we have the inequality:

\[
L(w_{i,D_i})^T (w_{i,D_i}^k - w_{i,D_i'}^k) \geq (\lambda/n + \rho) \| w_{i,D_i}^k - w_{i,D_i'}^k \|_2^2.
\]

According to the Cauchy-Schwarz inequality, we can get:

\[
\| w_{i,D_i}^k - w_{i,D_i'}^k \| \cdot \| L(w_{i,D_i}^k) \| \geq L(w_{i,D_i}^k)^T (w_{i,D_i}^k - w_{i,D_i'}^k) \geq (\lambda/n + \rho) \| w_{i,D_i}^k - w_{i,D_i'}^k \|_2^2.
\]

By dividing both sides of the above inequality by \((\lambda/n + \rho)\), we can get:

\[
\| w_{i,D_i}^k - w_{i,D_i'}^k \| \leq \frac{L(w_{i,D_i}^k)}{(\lambda/n + \rho)}.
\]

APPENDIX B

Proof of Theorem 2

Proof. We use the log moments of the privacy loss and their linear composability to get a tight bound of the total privacy loss. The \( \tau \)th log moment of the privacy loss of agent \( i \) for \( k \)th iteration: \( \alpha_i^k(\tau) \) could be defined by the log moment generating function at \( \tau \):

\[
\alpha_i^k(\tau) = \log \left( \mathbb{E}_{\mathcal{D}_i} \left[ \left( \frac{P[w_i^k|D_i]}{P[w_i|D_i]} \right)^\tau \right] \right).
\]

In \( k \)th iteration of Algorithm 3, we employ Gaussian mechanism with variance \( \sigma_{i,k}^2 \) to achieve \((\epsilon, \delta)\)-differential privacy guarantee. We use \( \mu_0 \) to denote the probability density function (pdf) of \( N(0, \sigma_{i,k}^2) \), and \( \mu_1 \) to denote the pdf of \( N(m_i(\rho/1)e^{\tau/2}, \sigma_{i,k}^2) \). We obtain the bound of \( \alpha_i^k(\tau) \) by \( \alpha_i^k(\tau) = \log \left( \max(E_1, E_2) \right) \), where

\[
E_1 = \mathbb{E}_{\mathcal{D}_i} \left[ \left( \frac{\mu_0(z)}{\mu_1(z)} \right)^\tau \right] \quad \text{and} \quad E_2 = \mathbb{E}_{\mathcal{D}_i} \left[ \left( \frac{\mu_1(z)}{\mu_0(z)} \right)^\tau \right].
\]

Since,

\[
\mathbb{E}_{\mathcal{D}_i} \left[ \left( \frac{\mu_0(z)}{\mu_1(z)} \right)^\tau \right] = \exp \left( \frac{\tau(\tau + 1)e^{\tau/2}}{4\ln(1.25/\delta)} \right),
\]

\[
\mathbb{E}_{\mathcal{D}_i} \left[ \left( \frac{\mu_1(z)}{\mu_0(z)} \right)^\tau \right] = \exp \left( \frac{\tau(\tau + 1)e^{\tau/2}}{4\ln(1.25/\delta)} \right),
\]

we have:

\[
\alpha_i^k(\tau) = \frac{\tau(\tau + 1)e^{\tau/2}}{4\ln(1.25/\delta)}.
\]

According to Theorem 2 (linear composability) in [21], we have the \( \tau \)th log moment of the overall privacy loss from \( i \):

\[
\alpha_i(\tau) = \sum_{k=1}^{T} \alpha_i^k(\tau) = T \frac{\tau(\tau + 1)e^{\tau/2}}{4\ln(1.25/\delta)}.
\]

We aim to prove that our proposed algorithm DP-ADMM (Algorithm 3) achieves \((\epsilon, \delta)\)-differential privacy. According to Theorem 2 (tail bound) in [21], we have:

\[
\delta = \min_{\tau \in \mathbb{Z}^+} \exp(\alpha_i(\tau) - \tau \tau) = \min_{\tau \in \mathbb{Z}^+} \exp(\frac{T \tau(\tau + 1)e^{\tau/2}}{4\ln(1.25/\delta)} - \tau \tau).
\]

Since \( \delta \in (0, 1) \), there exists a positive integer \( \tau \) to make

\[
T \frac{\tau(\tau + 1)e^{\tau/2}}{4\ln(1.25/\delta)} - \tau \tau < 0.
\]

Furthermore, \( T \frac{\tau(\tau + 1)e^{\tau/2}}{4\ln(1.25/\delta)} - \tau \tau \) is a
quadratic function w.r.t. \( \tau \). Thus, if there is a solution to the above minimization problem, we must have: when \( \tau = 1 \),

\[
T_e = \frac{\tau (\tau + 1)e^2}{4 \ln(1.25/\delta)} - \tau e^2 = \frac{T e^2}{2 \ln(1.25/\delta)} - \tau < 0.
\]

Therefore, we obtain:

\[
\frac{T e^2}{2 \ln(1.25/\delta)} < \tau. \tag{19}
\]

The minimum of \( T_e \frac{e(x+1)e^2}{4 \ln(1.25/\delta)} - 2 \tau e^2 = \frac{T e^2}{16 \ln(1.25/\delta)} + \frac{\tau}{2} - \frac{T e^2 \ln(1.25/\delta)}{T e^2} \) when \( x \in \mathbb{R} \). Thus:

\[
\ln(\delta) = \min_{\tau \in \mathbb{Z}^+} \left( \frac{T e^2}{16 \ln(1.25/\delta)} + \frac{\tau}{2} - \frac{T e^2 \ln(1.25/\delta)}{T e^2} \right) \geq \frac{3 \tau}{8} + \frac{T e^2 \ln(1.25/\delta)}{T e^2} \leq \frac{T e^2 \ln(1.25/\delta)}{T e^2}, \tag{20}
\]

From (19) and (20), we obtain:

\[
\ln(1/\delta) \leq \frac{3 \tau}{8} + \frac{T e^2 \ln(1.25/\delta)}{T e^2} \leq \frac{T e^2 \ln(1.25/\delta)}{T e^2},
\]

which leads to the following inequality:

\[
\tau \geq \sqrt{T \ln(1/\delta)} / \tau e^2.
\]

Thus, there exists a constant \( c_0 \), the overall privacy loss \( \tau \) satisfies:

\[
\tau = c_0 \sqrt{T e}.
\]

**APPENDIX C**

**Lemma 5.** Assume \( g(\cdot) \) is a convex differentiable function. \( s \geq 0 \) is a scalar. For any vector \( x \in \mathbb{R}^d \) and \( y \in \mathbb{R}^d \), we denote their Bregman divergence as \( D(x, y) = h(x) - h(y) - \langle \nabla h(y), x - y \rangle \), where \( h(\cdot) \) is a continuously differentiable real-valued and strictly convex function. If we define:

\[
x^* := \arg \min_x g(x) + sD(x, y),
\]

then

\[
\nabla g(x^*) + s \nabla D(x^*, y), x - x^* \geq 0.
\]

**Proof.** According to the optimality condition,

\[
\langle \nabla g(x^*) + s \nabla D(x^*, y), x - x^* \rangle \geq 0.
\]

Then,

\[
\nabla g(x^*), x^* - x \leq s(\nabla D(x^*, y), x - x^*) = s(\nabla h(x^*) - \nabla h(y), x - x^*) = s[D(x, y) - D(x, x^*) - D(x^*, y)].
\]

Thus,

\[
f_i(\tilde{w}_i^{k-1}) - f_i(w_i) \leq \langle f_i(\tilde{w}_i^{k-1}), \tilde{w}_i^{k-1} - w_i \rangle.
\]

**APPENDIX D**

**Proof of Lemma 2**

**Proof.** Due to the convexity of \( f_i(\cdot) \), we have:

\[
f_i(\tilde{w}_i^k) - f_i(w_i) \leq \langle f_i(\tilde{w}_i^k), \tilde{w}_i^k - w_i \rangle.
\]
Lastly, based on Young’s inequality, we have:
\[
\langle f_i'(\tilde{w}^{k-1}_i) - (\rho + 1/\eta^k_i)\xi^k_i, \tilde{w}^{k-1}_i - \tilde{w}^k_i \rangle \\
\leq \frac{\eta^k_i}{2} \| f_i'(\tilde{w}^{k-1}_i) - (\rho + 1/\eta^k_i)\xi^k_i \|^2 \\
+ \frac{1}{2\eta^k_i} \| \tilde{w}^k_i - \tilde{w}^{k-1}_i \|^2 .
\] (26)

Combining (23), (24), (25), and (26), we have:
\[
f_i(\tilde{w}^k_i) - f_i(w_i) + \langle \tilde{w}^k_i - w_i, -\gamma^k_i \rangle \\
\leq \frac{\eta^k_i}{2} \| f_i'(\tilde{w}^{k-1}_i) - (\rho + 1/\eta^k_i)\xi^k_i \|^2 \\
- \langle (\rho + 1/\eta^k_i)\xi^k_i, w_i - \tilde{w}^{k-1}_i \rangle \\
+ \frac{1}{2\eta^k_i} (\| w_i - \tilde{w}^{k-1}_i \|^2 - \| w_i - \tilde{w}^k_i \|^2) \\
+ \frac{\rho}{2} (\| w_i - w^{k-1}_i \|^2 - \| w_i - w^k_i \|^2) + \frac{1}{2\rho} \| \gamma^k_i - \gamma^{k-1}_i \|^2 .
\] (27)

Next, according to our algorithm where \( \gamma^k_i = \gamma^{k-1}_i - \rho(\tilde{w}^k_i - w^k_i) \), we have:
\[
\sum_{i=1}^{n} \langle w^k_i - w_i, \gamma^k_i \rangle \\
= \langle w^k_i - w_i, \sum_{i=1}^{n} (\gamma^{k-1}_i - \rho\tilde{w}^k_i) \rangle + N\rho w^k = 0 .
\] (28)

And also, we could obtain:
\[
\langle \gamma^k_i - \gamma_i, \tilde{w}^k_i - w^k_i \rangle \\
= \frac{1}{\rho} (\gamma^k_i - \gamma_i) (\gamma^{k-1}_i - \gamma^k_i) \\
= \frac{1}{2\rho} (\| \gamma_i - \gamma^{k-1}_i \|^2 - \| \gamma_i - \gamma^k_i \|^2 - \| \gamma^k_i - \gamma^{k-1}_i \|^2 ) .
\] (29)

Thus, combining (27), (28) and (29), we obtain the result in the Lemma 2:
\[
\sum_{i=1}^{n} \left( \frac{\eta^k_i}{2} \| f_i'(\tilde{w}^{k-1}_i) - (\rho + 1/\eta^k_i)\xi^k_i \|^2 \\
- \langle (\rho + 1/\eta^k_i)\xi^k_i, w_i - \tilde{w}^{k-1}_i \rangle \\
+ \frac{1}{2\eta^k_i} (\| w_i - \tilde{w}^{k-1}_i \|^2 - \| w_i - \tilde{w}^k_i \|^2) \\
+ \frac{\rho}{2} (\| w_i - w^{k-1}_i \|^2 - \| w_i - w^k_i \|^2) \\
+ \frac{1}{2\rho} (\| \gamma_i - \gamma^{k-1}_i \|^2 - \| \gamma_i - \gamma^k_i \|^2) \right) \\
\leq \frac{1}{n} \sum_{i=1}^{n} \left( \frac{\eta^k_i}{2} \| f_i'(\tilde{w}^{k-1}_i) - (\rho + 1/\eta^k_i)\xi^k_i \|^2 \\
- \langle (\rho + 1/\eta^k_i)\xi^k_i, w_i - \tilde{w}^{k-1}_i \rangle \\
+ \frac{1}{2\eta^k_i} (\| w_i - \tilde{w}^{k-1}_i \|^2 - \| w_i - \tilde{w}^k_i \|^2) \\
+ \frac{\rho}{2} (\| w_i - w^{k-1}_i \|^2 - \| w_i - w^k_i \|^2) \\
- \langle (\rho + 1/\eta^k_i)\xi^k_i, w_i - \tilde{w}^{k-1}_i \rangle \\
+ \frac{1}{2\rho} (\| \gamma_i - \gamma^{k-1}_i \|^2 - \| \gamma_i - \gamma^k_i \|^2) \right) .
\]

\[ \square \]

**APPENDIX E**

**Proof of Theorem 5**

*Proof.* According to the convexity of \( f_i(\cdot) \) and the monotonicity of the operator \( F(\cdot) \), we have:
\[
\sum_{i=1}^{n} \left( f_i(w^*_i) - f_i(w_i) + \langle -\gamma^k_i, \tilde{w}^k_i - w^*_i \rangle \right) \\
\leq \frac{1}{t} \sum_{i=1}^{n} \left( f_i(\tilde{w}^{k-1}_i) - f_i(w_i) + \langle \gamma^k_i, \tilde{w}^k_i - w^*_i \rangle \right) \\
= \frac{1}{t} \sum_{k=1}^{t} \sum_{i=1}^{n} \left( f_i(\tilde{w}^{k-1}_i) - f_i(w_i) + \langle -\gamma^k_i, \tilde{w}^k_i - w^*_i \rangle \right) \\
+ \langle \gamma^k_i, w^k_i - w^* \rangle + \langle \gamma^k_i - \gamma_i, \tilde{w}^k_i - w^k_i \rangle .
\]

We apply Lemma 2 and let \( (w^*_i, w^*) \) be the optimal solution in the above inequality. We get:
\[
\sum_{i=1}^{n} \left( f_i(\tilde{w}^*_i) - f_i(w^*_i) + \langle -\gamma^k_i, \tilde{w}^*_i - w^*_i \rangle + \langle \gamma^k_i - \gamma_i, \tilde{w}^k_i - w^k_i \rangle \right) \\
\leq \frac{1}{t} \sum_{i=1}^{n} \left( f_i(\tilde{w}^{k-1}_i) - f_i(w_i) + \langle -\gamma^k_i, \tilde{w}^k_i - w^*_i \rangle \right) \\
- \langle (\rho + 1/\eta^k_i)\xi^k_i, w_i - \tilde{w}^{k-1}_i \rangle \\
+ \frac{1}{2\rho} (\| \gamma_i - \gamma^k_i \|^2) \\
= \frac{1}{t} \sum_{k=1}^{t} \sum_{i=1}^{n} \left( \frac{\eta^k_i}{2} \| f_i'(\tilde{w}^{k-1}_i) - (\rho + 1/\eta^k_i)\xi^k_i \|^2 \\
+ \frac{1}{2\eta^k_i} (\| w_i - \tilde{w}^{k-1}_i \|^2 - \| w_i - \tilde{w}^k_i \|^2) \\
+ \frac{\rho}{2} (\| w_i - w^{k-1}_i \|^2 - \| w_i - w^k_i \|^2) \\
+ \frac{1}{2\rho} (\| \gamma_i - \gamma^{k-1}_i \|^2 - \| \gamma_i - \gamma^k_i \|^2) \right) \\
+ \frac{\rho}{2} (\| w_i - w^{k-1}_i \|^2 - \| w_i - w^k_i \|^2) \\
- \langle (\rho + 1/\eta^k_i)\xi^k_i, w_i - \tilde{w}^{k-1}_i \rangle \\
+ \frac{1}{2\rho} (\| \gamma_i - \gamma^{k-1}_i \|^2 - \| \gamma_i - \gamma^k_i \|^2) \right) .
\]

The above inequality holds for all \( \gamma_i \), thus it also holds for \( \gamma_i \in \{ \gamma_i : \| \gamma_i \| \leq \beta \} \). By letting \( \gamma_i \) be the optimal solution, we have the maximum of the left side:
\[
\max_{\{ \gamma_i : \| \gamma_i \| \leq \beta \}} \sum_{i=1}^{n} \left( f_i(\tilde{w}^*_i) - f_i(w^*_i) + \langle -\gamma^k_i, \tilde{w}^*_i - w^*_i \rangle \right) \\
= \max_{\{ \gamma_i : \| \gamma_i \| \leq \beta \}} \sum_{i=1}^{n} \left( f_i(\tilde{w}^*_i) - f_i(w^*_i) - \gamma_i(\tilde{w}^*_i - w^*_i) \right) \\
= \max_{\{ \gamma_i : \| \gamma_i \| \leq \beta \}} \sum_{i=1}^{n} \left( f_i(w^*_i) - f_i(w_i) - \gamma_i(w^*_i - w^*_i) \right) \\
= \sum_{i=1}^{n} \left( f_i(w^*_i) - f_i(w_i) + \beta(\| w^*_i - w^*_i \|) \right) .
\]
And we also get the maximum of the right side:
\[
\sum_{i=1}^{n} \frac{1}{t} \sum_{k=1}^{t} \frac{n^k}{2} \| f'(\tilde{w}_i^{-1}) - (\rho + 1/n^k) \xi_i^k \|^2 \\
- \sum_{i=1}^{n} \langle (\rho + 1/n^k) \xi_i^k, w_i^* - \tilde{w}_i^{-1} \rangle \\
+ \frac{1}{t} \sum_{i=1}^{n} \frac{c_w^2}{2n_i^2} + \frac{pm}{2t} \rho^2 + \max_{(\gamma_i, n_i^k) \in \beta} \frac{1}{t} \sum_{i=1}^{n} \| \gamma_i - \gamma_i^k \|^2 \\
= \sum_{i=1}^{n} \frac{1}{t} \sum_{k=1}^{t} \frac{n^k}{2} \| f'(\tilde{w}_i^{-1}) - (\rho + 1/n^k) \xi_i^k \|^2 \\
- \sum_{i=1}^{n} \langle (\rho + 1/n^k) \xi_i^k, w_i^* - \tilde{w}_i^{-1} \rangle \\
+ \frac{1}{t} \sum_{i=1}^{n} \frac{c_w^2}{2n_i^2} + \frac{pm}{2t} \rho^2 + \frac{n \beta^2}{2t}.
\]
Thus, we obtain the inequality:
\[
\sum_{i=1}^{n} \left( f_i(w_i^*) - f_i(w_i) + \beta \| w_i^* - w_i \|^2 \right) \\
\leq \sum_{i=1}^{n} \frac{1}{t} \sum_{k=1}^{t} \frac{n^k}{2} \| f'(\tilde{w}_i^{-1}) - (\rho + 1/n^k) \xi_i^k \|^2 \\
- \sum_{i=1}^{n} \langle (\rho + 1/n^k) \xi_i^k, w_i^* - \tilde{w}_i^{-1} \rangle \\
+ \frac{1}{t} \sum_{i=1}^{n} \frac{c_w^2}{2n_i^2} + \frac{pm}{2t} \rho^2 + \frac{n \beta^2}{2t}.
\]
(30)

Since we assume \( \| f'(. \) \| \leq c_1 \) and \( \| R(\cdot) \| \leq c_2 \),
\[
\begin{align*}
\mathbb{E} \left[ \| f'(\tilde{w}_i^{-1}) - (\rho + 1/n_i^k) \xi_i^k \|^2 \right] &= \mathbb{E} \left[ \| f'(\tilde{w}_i^{-1}) \|^2 + \langle f'(\tilde{w}_i^{-1}), (\rho + 1/n_i^k) \xi_i^k \rangle + \langle (\rho + 1/n_i^k) \xi_i^k, (\rho + 1/n_i^k) \xi_i^k \rangle \right] \\
&= \| f'(\tilde{w}_i^{-1}) \|^2 + d(\rho + 1/n_i^k)^2 \sigma_i^2 \cdot k+1 \\
&\leq (c_1 + \lambda c_4/n) + 8dc_2^2 \ln (1.25/\delta) 
\end{align*}
\]
With \( \mathbb{E} \left[ \langle (\rho + 1/n_i^k) \xi_i^k, w_i - \tilde{w}_i^{-1} \rangle \right] = 0 \) and \( n_i^k = \frac{t}{\sqrt{2}} \left( (c_1 + \lambda c_4/n)^2 + 8dc_2^2 \ln (1.25/\delta) \right)^{-\frac{1}{2}} \), by taking expectation of the inequality (30), we obtain:
\[
\begin{align*}
\mathbb{E} \left[ \sum_{i=1}^{n} \left( f_i(w_i^*) - f_i(w_i) + \beta \| w_i^* - w_i \|^2 \right) \right] \\
\leq \sum_{i=1}^{n} \frac{1}{t} \mathbb{E} \left[ \sum_{k=1}^{t} \frac{n_i^k}{2} \| f'(\tilde{w}_i^{-1}) - (\rho + 1/n_i^k) \xi_i^k \|^2 \right] \\
+ \sum_{i=1}^{n} \mathbb{E} \left[ \langle (\rho + 1/n_i^k) \xi_i^k, w_i - \tilde{w}_i^{-1} \rangle \right] \\
+ \frac{1}{t} \sum_{i=1}^{n} \frac{c_w^2}{2n_i^2} + \frac{pm}{2t} \rho^2 + \frac{n \beta^2}{2t}.
\end{align*}
\]
(32)
which leads to the result in the theorem:
\[
\begin{align*}
\mathbb{E} \left[ \sum_{i=1}^{n} \left( f_i(w_i^*) - f_i(w_i) + \beta \| w_i^* - w_i \|^2 \right) \right] \\
= \sum_{i=1}^{n} \frac{1}{t} \sum_{k=1}^{t} \frac{c_w^2}{2\sqrt{2t}} \sqrt{c_1 + \lambda c_2/n + 8dc_2^2 \ln (1.25/\delta)} \\
+ \sum_{i=1}^{n} \frac{1}{t} \sum_{k=1}^{t} \frac{c_w^2}{2\sqrt{2t}c_w} \sqrt{c_1 + \lambda c_2/n + 8dc_2^2 \ln (1.25/\delta)} \\
+ \frac{np}{2t} \rho^2 + \frac{n \beta^2}{2t} \\
= \sum_{i=1}^{n} \frac{c_w^2}{2\sqrt{2t}} \sqrt{c_1 + \lambda c_2/n + 8dc_2^2 \ln (1.25/\delta)} \\
+ \frac{np}{2t} \rho^2 + \frac{n \beta^2}{2t} \\
\leq \sum_{i=1}^{n} \sqrt{2c_w} \sqrt{c_1 + \lambda c_2/n + 8dc_2^2 \ln (1.25/\delta)} \\
+ \frac{n(p\rho^2 + \beta^2 / \rho)}{2t}.
\end{align*}
\]

\[\square\]

\section*{Appendix F}

\textbf{Proof of Lemma 3}

\textbf{Proof.}\ As we assume that \( \ell(\cdot) \) and \( R(\cdot) \) are smooth and convex, \( \| \nabla^2 \ell(\cdot) \| \leq c_3 \) and \( \| \nabla^2 R(\cdot) \| \leq c_4 \), thus we have \( \| \nabla^2 f_i(\cdot) \| = \| \nabla^2 \ell(\cdot) + \frac{1}{n} \nabla^2 R(\cdot) \| \leq c_3 + \lambda c_4/n \) is bounded. We have:
\[
\| \nabla f_i(x) - \nabla f_i(y) \| \leq (c_3 + \lambda c_4/n) \| x - y \|.
\]
Thus, \( f_i(\cdot) \) is \((c_3 + \lambda c_4/n)\)-Lipschitz smooth. According to the quadratic upper bound property of Lipschitz smooth, we have:
\[
f_i(\tilde{w}_i^k) \leq f_i(\tilde{w}_i^{k+1}) + \langle \nabla f_i(\tilde{w}_i^k), \tilde{w}_i^{k+1} - \tilde{w}_i^k \rangle \\
+ c_3 + \lambda c_4/n \| \tilde{w}_i^{k+1} - \tilde{w}_i^k \|^2 \\
= f_i(\tilde{w}_i^k) + \langle (\rho + 1/n_i^k) \xi_i^k, \tilde{w}_i^{k+1} - \tilde{w}_i^k \rangle \\
+ \langle \nabla f_i(\tilde{w}_i^k) - (\rho + 1/n_i^k) \xi_i^k, \tilde{w}_i^{k+1} - \tilde{w}_i^k \rangle \\
+ c_3 + \lambda c_4/n \| \tilde{w}_i^{k+1} - \tilde{w}_i^k \|^2.
\]
(33)
Due to the convexity of \( f_i(\cdot) \), we have:
\[
f_i(\tilde{w}_i^k) - f_i(w_i) \leq \langle \nabla f_i(\tilde{w}_i^k), \tilde{w}_i^k - w_i \rangle.
\]
(34)
According to (33) and (34), we have:
\[
\begin{align*}
f_i(\tilde{w}_i^k) - f_i(w_i) &\leq \langle \nabla f_i(\tilde{w}_i^k) - (\rho + 1/n_i^k) \xi_i^k, \tilde{w}_i^k - w_i \rangle \\
&+ \langle (\rho + 1/n_i^k) \xi_i^k, \tilde{w}_i^k - \tilde{w}_i^k \rangle \\
&+ c_3 + \lambda c_4/n \| \tilde{w}_i^k - \tilde{w}_i^{k+1} \|^2 + \langle \tilde{w}_i^k - w_i, -\gamma_i^k \rangle.
\end{align*}
\]
(35)
which leads to:

\[
\begin{align*}
& f_i(\bar{w}_i^k) - f_i(w_i) + \langle \bar{w}_i^k - w_i, -\gamma_i^k \rangle \\
& \leq \langle \nabla f_i(\bar{w}_i^{k-1}), \bar{w}_i^{k-1} - w_i \rangle + \langle \bar{w}_i^k - w_i, -\gamma_i^k \rangle \\
& + \langle \nabla f_i(\bar{w}_i^{k-1}) - (\rho + 1/\eta^k)\xi_i^k, w_i - \bar{w}_i^{k-1} \rangle \\
& + \langle (\rho + 1/\eta^k)\xi_i^k, \bar{w}_i^k - \bar{w}_i^{k-1} \rangle \\
& + \frac{c_3 + \lambda c_4/n}{2}\|\bar{w}_i^k - \bar{w}_i^{k-1}\|^2 \\
& + \langle \nabla f_i(\bar{w}_i^k) - (\rho + 1/\eta^k)\xi_i^k, \bar{w}_i^k - w_i \rangle \\
& = -\langle (\rho + 1/\eta^k)\xi_i^k, w_i - \bar{w}_i^k \rangle \\
& + \langle (\rho + 1/\eta^k)\xi_i^k, \bar{w}_i^k - \bar{w}_i^{k-1} \rangle \\
& + \frac{c_3 + \lambda c_4/n}{2}\|\bar{w}_i^k - \bar{w}_i^{k-1}\|^2 \\
& + \langle \nabla f_i(\bar{w}_i^k) - (\rho + 1/\eta^k)\xi_i^k, \bar{w}_i^k - w_i \rangle \\
& + \langle \bar{w}_i^k - w_i, (\rho(w_i - \bar{w}_i^k) - \gamma_i^k) \rangle.
\end{align*}
\]

Based on Young’s inequality,

\[
\begin{align*}
\langle (\rho + 1/\eta^k)\xi_i^k, \bar{w}_i^k - \bar{w}_i^{k-1} \rangle \\
\leq \frac{1}{2(1/\eta^k - (c_3 + \lambda c_4/n))}\|\rho + 1/\eta^k\xi_i^k\|^2 \\
+ \frac{1}{2}\|\bar{w}_i^k - \bar{w}_i^{k-1}\|^2 - \|w_i - \bar{w}_i^k\|^2 \\
+ \frac{\rho}{2}\|\bar{w}_i^k - \bar{w}_i^{k-1}\|^2 - \|w_i - \bar{w}_i^k\|^2 \\
+ \frac{1}{2\rho}\|\gamma_i^k - \gamma_i^{k-1}\|^2.
\end{align*}
\]

Combining (24), (25), (36) and (37), we have:

\[
\begin{align*}
f_i(\bar{w}_i^k) - f_i(w_i) + \langle \bar{w}_i^k - w_i, -\gamma_i^k \rangle \\
& \leq -\langle (\rho + 1/\eta^k)\xi_i^k, w_i - \bar{w}_i^k \rangle \\
& + \frac{1}{2(1/\eta^k - (c_3 + \lambda c_4/n))}\|\rho + 1/\eta^k\xi_i^k\|^2 \\
& + \frac{1}{2}\|\bar{w}_i^k - \bar{w}_i^{k-1}\|^2 - \|w_i - \bar{w}_i^k\|^2 \\
& + \frac{\rho}{2}\|\bar{w}_i^k - \bar{w}_i^{k-1}\|^2 - \|w_i - \bar{w}_i^k\|^2 \\
& + \frac{1}{2}\|\gamma_i^k - \gamma_i^{k-1}\|^2.
\end{align*}
\]

Combining (38), (28) and (29), we get the result as desired:

\[
\begin{align*}
& \sum_{i=1}^n \left( f_i(\bar{w}_i^k) - f_i(w_i) + (u_i^k - u_i)^T F(u_i^{k+1}) \right) \\
& = \frac{1}{n} \sum_{i=1}^n \left( f_i(\bar{w}_i^k) - f_i(w_i) + \langle \gamma_i^k, w_i - \bar{w}_i^k \rangle + \langle \gamma_i^k, \bar{w}_i^k - w_i \rangle \right) \\
& \leq \frac{1}{n} \sum_{i=1}^n \left( \frac{1}{2(1/\eta^k - (c_3 + \lambda c_4/n))}\|\rho + 1/\eta^k\xi_i^k\|^2 \\
& + \frac{1}{2}\|\bar{w}_i^k - \bar{w}_i^{k-1}\|^2 - \|w_i - \bar{w}_i^k\|^2 \\
& + \frac{\rho}{2}\|\bar{w}_i^k - \bar{w}_i^{k-1}\|^2 - \|w_i - \bar{w}_i^k\|^2 \\
& - \langle (\rho + 1/\eta^k)\xi_i^k, w_i - \bar{w}_i^k \rangle \\
& + \frac{1}{2}\|\gamma_i^k - \gamma_i^{k-1}\|^2 - \|\gamma_i^k - \gamma_i^{k-1}\|^2 \right).
\end{align*}
\]

**APPENDIX G**

**PROOF OF THEOREM 4**

*Proof.* According to the convexity of $f_i(\cdot)$ and the monotonicity of $F(\cdot)$:

\[
\begin{align*}
& \sum_{i=1}^n \left( f_i(\bar{w}_i^k) - f_i(w_i) + (u_i^k - u_i)^T F(u_i^k) \right) \\
& \leq \frac{1}{t} \sum_{k=1}^t \sum_{i=1}^n \left( f_i(\bar{w}_i^k) - f_i(w_i) + (u_i^k - u_i)^T F(u_i^k) \right) \\
& = \frac{1}{t} \sum_{k=1}^t \left( f_i(\bar{w}_i^k) - f_i(w_i) + \langle -\gamma_i^k, \bar{w}_i^k - w_i \rangle \right) \\
& + \langle \gamma_i^k, w_i - w_i^* \rangle + \langle \gamma_i^k - \gamma_i^*, \bar{w}_i^k - w_i^* \rangle.
\end{align*}
\]

By applying Lemma 3 and letting $(w_i, w)$ be the optimal solution $(w_i^*, w^*)$, we have:

\[
\begin{align*}
& \sum_{i=1}^n \left( f_i(\bar{w}_i^k) - f_i(w_i^*) \right) + \langle -\gamma_i^*, w_i - w_i^* \rangle \\
& + \langle \gamma_i^*, w_i - w_i^* \rangle + \langle \gamma_i^* - \gamma_i^*, w_i - w_i^* \rangle \leq \frac{1}{t} \sum_{i=1}^n \sum_{k=1}^t \left( \|\rho + 1/\eta^k\xi_i^k\|^2 \right) \\
& - \langle (\rho + 1/\eta^k)\xi_i^k, w_i^* - \bar{w}_i^{k-1} \rangle \\
& + \frac{1}{t} \sum_{i=1}^n \left( \frac{2/\eta^k}{\|w_i^* - \bar{w}_i^k\|^2 + \|w_i^* - w_i^0\|^2 + 1/2\rho\|\gamma_i^* - \gamma_i^0\|^2} \right) \\
& = \frac{1}{t} \sum_{i=1}^n \left( \|\rho + 1/\eta^k\xi_i^k\|^2 \right) \\
& - \langle (\rho + 1/\eta^k)\xi_i^k, w_i^* - \bar{w}_i^{k-1} \rangle \\
& + \frac{1}{t} \sum_{i=1}^n \frac{c_w^2}{2\eta^k} + \frac{\rho n}{2t}\|\gamma_i^* - \gamma_i^0\|^2 \\
& - \frac{1}{t} \sum_{i=1}^n \frac{1}{2}\|\gamma_i^* - \gamma_i^0\|^2.
\end{align*}
\]

The above inequality holds for all $\gamma_i$; thus it also holds for $\gamma_i \in \{\gamma_i : \|\gamma_i\| \leq \beta\}$. By letting $\gamma_i$ be the optimum, we have

\[
\begin{align*}
& \max_{\gamma_i : \|\gamma_i\| \leq \beta} \sum_{i=1}^n \left( f_i(\bar{w}_i^k) - f_i(w_i^*) + \langle -\gamma_i^*, w_i - w_i^* \rangle \right) \\
& + \langle \gamma_i^*, w_i - w_i^* \rangle + \langle \gamma_i^* - \gamma_i^*, w_i - w_i^* \rangle \leq \frac{1}{t} \sum_{i=1}^n \sum_{k=1}^t \left( f_i(\bar{w}_i^k) - f_i(w_i) \right) \\
& - \langle \gamma_i^*, w_i - w_i^* \rangle \leq \sum_{i=1}^n \left( f_i(\bar{w}_i^k) - f_i(w_i) + \beta\|\bar{w}_i^k - w_i^*\|^2 \right).
\end{align*}
\]

Since $E[\langle (\rho + 1/\eta^k)\xi_i^k, w_i - \bar{w}_i^{k-1} \rangle] = 0$ and $E\|\rho + 1/\eta^k\xi_i^k\|^2 = d\sigma_i^2 (\rho + 1/\eta^k)^2 = 2d\ln(1.25/\delta)/4\sqrt{d}k\sigma^2 c_w^2$, by taking expectation of (39) and letting $\eta_i^k = (c_3 + \lambda c_4/n + 2c_1\sqrt{d}\ln(1.25/\delta)/(cm_w\sigma_w^2))^{-1}$, we obtain...
the result:
\[
E \left[ \sum_{i=1}^{n} \left( f_i(w_i^t) - f_i(w^*_i) + \beta \|w_i^t - w_i\|^2 \right) \right] \\
\leq E \left[ \sum_{i=1}^{n} \sum_{k=1}^{t} \frac{\| (\rho + 1/n^k) \xi_k \|^2}{2(1/n^k - (c_3 + \lambda c_4/n))} + \sum_{i=1}^{n} E \left[ \| (\rho + 1/n^k) \xi_k \|, w_i - \hat{w}_i^{k-1} \right] \right] \\
+ \frac{1}{t} \sum_{i=1}^{n} \sum_{k=1}^{t} \frac{2d \ln(1.25/\delta)}{4c^2/\rho^2} \\
+ \sum_{i=1}^{n} \frac{c_3^2(c_3 + \lambda c_4/n + \sqrt{4k \ln(1.25/\delta)}/2c_1/(\ell c_w))}{2} \\
+ \frac{n \rho}{2t} \frac{1}{\rho^2} + \frac{n \beta^2}{t} + \frac{n \beta^2}{2t} + \frac{n \beta^2}{t} \\
\leq \sum_{i=1}^{n} \frac{c_3^2(c_3 + \lambda c_4/n + \sqrt{4k \ln(1.25/\delta)}/2c_1/(\ell c_w))}{2t} \\
+ \frac{n \rho}{2t} \frac{1}{\rho^2} + \frac{n \beta^2}{t} + \frac{n \beta^2}{t} \frac{1}{\rho^2} \\
\]

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