

# 10-301/601: Introduction to Machine Learning

## Lecture 29: Algorithmic Bias

Henry Chai

8/7/23

# Front Matter

- Announcements
  - Quiz 10: Ensemble Methods on 8/8 (tomorrow!)
    - Recitation after the quiz – don't forget to respond to the [final practice problem poll](#)
  - Final on 8/11, this Friday!
    - Today and Wednesday's lectures are out-of-scope for the Final
    - OH in lieu of recitation on 8/10 (Thursday)
  - Course evals are now open!
- Recommended Supplementary Material
  - Solon Barocas and Mortiz Hardt's 2017 NeurIPS tutorial on Fairness in ML: <https://vimeo.com/248490141>

# Are Face-Detection Cameras Racist?

By Adam Rose | Friday, Jan. 22, 2010

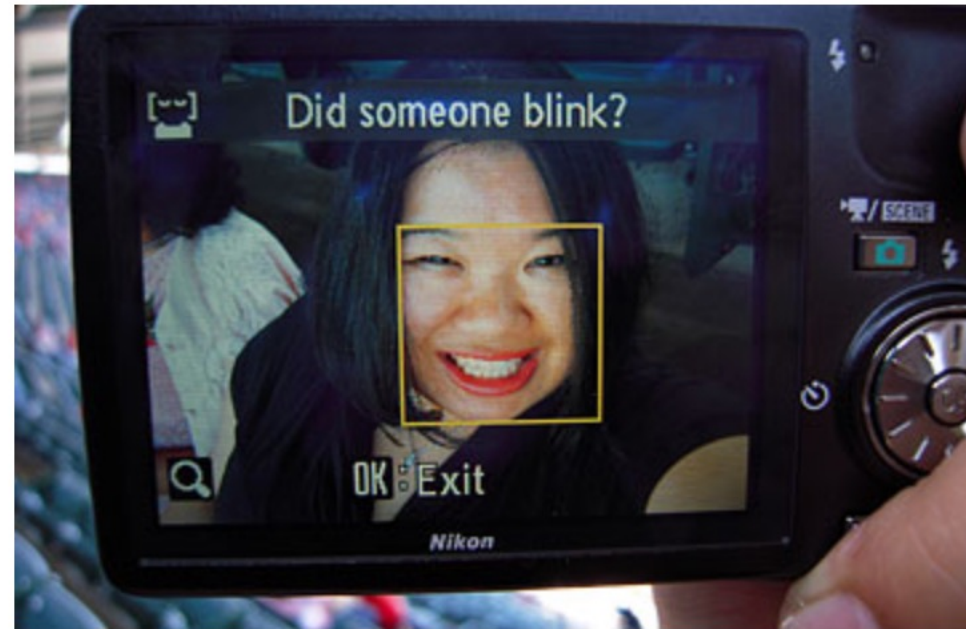
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Read Later

When Joz Wang and her brother bought their mom a Nikon Coolpix S630 digital camera for Mother's Day last year, they discovered what seemed to be a malfunction. Every time they took a portrait of each other smiling, a message flashed across the screen asking, "Did someone blink?" No one had. "I thought the camera was broken!" Wang, 33, recalls. But when her brother posed with his eyes open so wide that he looked "bug-eyed," the messages stopped.

Wang, a Taiwanese-American strategy consultant who goes by the Web handle "jozjozjoz," thought it was funny that the camera had difficulties figuring out when her family had their eyes open.



Joz Wang

## IS THE IPHONE X RACIST? APPLE REFUNDS DEVICE THAT CAN'T TELL CHINESE PEOPLE APART, WOMAN CLAIMS

BY **CHRISTINA ZHAO** ON 12/18/17 AT 12:24 PM EST

“A Chinese woman [surname Yan] was offered two refunds from Apple for her new iPhone X... [it] was unable to tell her and her other Chinese colleague apart.”

“Thinking that a faulty camera was to blame, the store operator gave [Yan] a refund, which she used to purchase another iPhone X. But the new phone turned out to have the same problem, prompting the store worker to offer her another refund ... It is unclear whether she purchased a third phone”

“As facial recognition systems become more common, Amazon has emerged as a frontrunner in the field, courting customers around the US, including police departments and Immigration and Customs Enforcement (ICE).”

## Gender and racial bias found in Amazon's facial recognition technology (again)

*Research shows that Amazon's tech has a harder time identifying gender in darker-skinned and female faces*

By [James Vincent](#) | Jan 25, 2019, 9:45am EST

# Word embeddings and analogies

- <https://lamiyowce.github.io/word2viz/>

# Machine Bias

There's software used across the country to predict future criminals. And it's biased against blacks.

by Julia Angwin, Jeff Larson, Surya Mattu and Lauren Kirchner, ProPublica

May 23, 2016

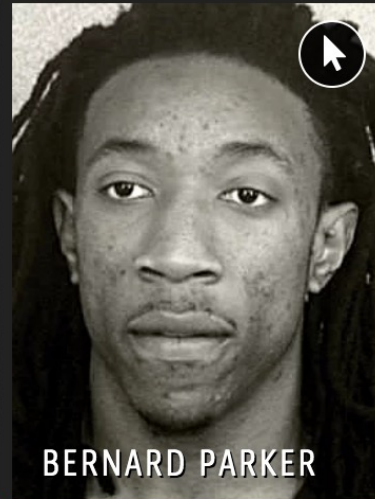
## Two Drug Possession Arrests



DYLAN FUGETT

LOW RISK

3



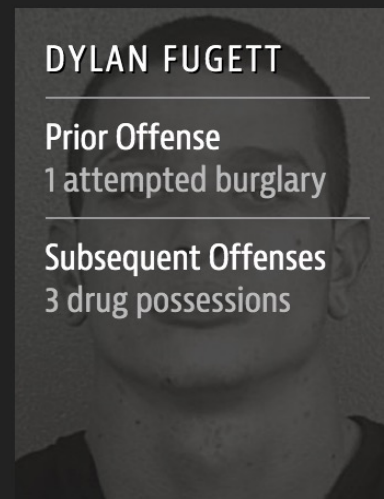
BERNARD PARKER

HIGH RISK

10

Fugett was rated low risk after being arrested with cocaine and marijuana. He was arrested three times on drug charges after that.

## Two Drug Possession Arrests



DYLAN FUGETT

Prior Offense

1 attempted burglary

Subsequent Offenses

3 drug possessions

LOW RISK

3

Fugett was rated low risk after being arrested with cocaine and marijuana. He was arrested three times on drug charges after that.



BERNARD PARKER

Prior Offense

1 resisting arrest  
without violence

Subsequent Offenses

None

HIGH RISK

10

# Different Types of Errors

	True label	Predicted label
True positive (TP)	+1	+1
False positive (FP)	-1	+1
True negative (TN)	-1	-1
False negative (FN)	+1	-1



# How We Analyzed the COMPAS Recidivism Algorithm

by Jeff Larson, Surya Mattu, Lauren Kirchner and Julia Angwin

May 23, 2016

	All Defendants		Black Defendants		White Defendants			
	Low	High	Low	High	Low	High		
Survived	2681	1282	Survived	990	805	Survived	1139	349
Recidivated	1216	2035	Recidivated	532	1369	Recidivated	461	505
FP rate: 32.35			FP rate: 44.85			FP rate: 23.45		
FN rate: 37.40			FN rate: 27.99			FN rate: 47.72		

This is one possible definition of unfairness.

We'll explore a few others and see how they relate to one another.

# Running Example

- Suppose you're an admissions officer for some program at CMU, deciding which applicants to admit
- $X$  are the non-protected features of an applicant (e.g., standardized test scores, GPA, etc...)
- $A$  is a protected feature (e.g., gender), usually categorical, i.e.,  $A \in \{a_1, \dots, a_C\}$
- $h(X, A) \in \{+1, -1\}$  is your model's prediction, usually corresponding to some decision or action (e.g.,  $+1 =$  admit to CMU)
- $Y \in \{+1, -1\}$  is the true, underlying target variable, usually some latent or hidden state (e.g.,  $+1 =$  this applicant would be "successful" at CMU)

# Attempt 1: Fairness through Unawareness

- Idea: build a model that only uses the non-protected features,  $X$
- Achieves some notion of “individual fairness”
  - “Similar” individuals will receive “similar” predictions
  - Two individuals who are identical except for their protected feature  $A$  would receive the same predictions
- Problem: the non-protected features  $X$  might be affected by/dependent on  $A$ 
  - In general,  $X$  and  $A$  are *not* independent

# Healthcare risk algorithm had 'significant racial bias'

It reportedly underestimated health needs for black patients.



Jon Fingas, @jonfingas  
10.26.19 in [Medicine](#)

“While it [the algorithm] didn't directly consider ethnicity, its emphasis on medical costs as bellwethers for health led to the code routinely underestimating the needs of black patients. A sicker black person would receive the same risk score as a healthier white person simply because of how much they could spend.”

# Three Definitions of Fairness

- **Independence:**
- **Separation:**
- **Sufficiency:**

# Three Definitions of Fairness

- Independence:  $h(X, A) \perp A$
- Separation:
- Sufficiency:

# Independence

- Probability of being accepted is the same for all genders

$$P(h(X, A) = +1 | A = a_i) = P(h(X, A) = +1 | A = a_j) \forall a_i, a_j$$

or more generally,

$$P(h(X, A) = +1 | A = a_i) \approx P(h(X, A) = +1 | A = a_j) \forall a_i, a_j$$

$$\frac{P(h(X, A) = +1 | A = a_i)}{P(h(X, A) = +1 | A = a_j)} \geq 1 - \epsilon \forall a_i, a_j \text{ for some } \epsilon$$

# Achieving Fairness

- Pre-processing data
- Additional constraints during training
- Post-processing predictions



# Achieving Independence

- Massaging the dataset: strategically flip labels so that  $Y \perp A$  in the training data

$X$	$A$	$Y$	Score	$Y'$
...	+1	+1	0.98	+1
	+1	+1	0.89	+1
	+1	+1	0.61	-1
	+1	-1	0.30	-1
	-1	+1	0.96	+1
	-1	-1	0.42	+1
	-1	-1	0.31	-1
	-1	-1	0.02	-1

# Achieving Independence

- Reweighting the dataset: weight the training data points so that under the implied distribution,  $Y \perp A$

$X$	$A$	$Y$	Score	$\Omega$
...	+1	+1	0.98	1/12
	+1	+1	0.89	1/12
	+1	+1	0.61	1/12
	+1	-1	0.30	1/4
	-1	+1	0.96	1/4
	-1	-1	0.42	1/12
	-1	-1	0.31	1/12
	-1	-1	0.02	1/12

# Independence

- Probability of being accepted is the same for all genders

$$P(h(X, A) = +1 | A = a_i) = P(h(X, A) = +1 | A = a_j) \forall a_i, a_j$$

or more generally,

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$$\frac{P(h(X, A) = +1 | A = a_i)}{P(h(X, A) = +1 | A = a_j)} \geq 1 - \epsilon \forall a_i, a_j \text{ for some } \epsilon$$

- Problem: permits laziness, i.e., a classifier that always predicts **+1** will achieve independence
  - Even worse, a malicious decision maker can perpetuate bias by admitting  $C\%$  of applicants from gender  $a_i$  diligently (e.g., according to a model) and admitting  $C\%$  of applicants from all other genders at random

# Three Definitions of Fairness

- **Independence:**  $h(X, A) \perp A$ 
  - Probability of being accepted is the same for all genders
  - Permits laziness/is susceptible to adversarial decisions
- **Separation:**
- **Sufficiency:**

# Three Definitions of Fairness

- **Independence:**  $h(X, A) \perp A$ 
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- **Separation:**  $h(X, A) \perp A \mid Y$
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# Separation

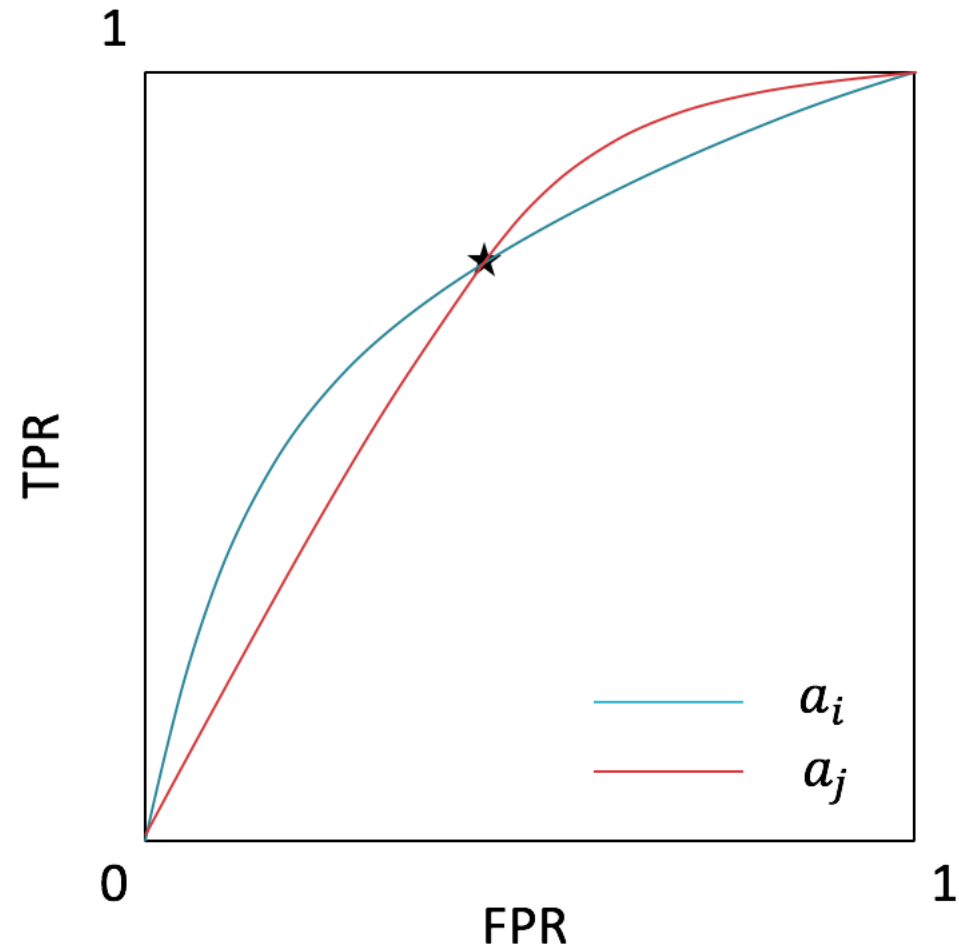
- Predictions and protected features can be correlated to the extent justified by the (latent) target variable

$$\begin{aligned} & P(h(X, A) = +1 | Y = +1, A = a_i) \\ &= P(h(X, A) = +1 | Y = +1, A = a_j) \text{ \& } \\ & P(h(X, A) = +1 | Y = -1, A = a_i) \\ &= P(h(X, A) = +1 | Y = -1, A = a_j) \forall a_i, a_j \end{aligned}$$

or equivalently, the model's true positive rate (TPR),  $P(h(X, A) = +1 | Y = +1)$ , and false positive rate (FPR),  $P(h(X, A) = +1 | Y = -1)$ , must be equal across groups

- Natural relaxations care about only one of these two

# Achieving Separation



- ROC curve plots TPR against FPR at different prediction thresholds,  $\tau$ :  
 $h(X, A) = \mathbb{1}(\text{SCORE} \geq \tau)$
- Can achieve separation by using different thresholds for different groups, corresponding to where their ROC curves intersect

# Separation

- Predictions and protected features can be correlated to the extent justified by the ~~(latent) target variable~~ training data

$$\begin{aligned} & P(h(X, A) = +1 | Y = +1, A = a_i) \\ &= P(h(X, A) = +1 | Y = +1, A = a_j) \ \& \\ & P(h(X, A) = +1 | Y = -1, A = a_i) \\ &= P(h(X, A) = +1 | Y = -1, A = a_j) \ \forall a_i, a_j \end{aligned}$$

or equivalently, the model's true positive rate (TPR),  $P(h(X, A) = +1 | Y = +1)$ , and false positive rate (FPR),  $P(h(X, A) = +1 | Y = -1)$ , must be equal across groups

- Natural relaxations care about only one of these two
- Problem: our only access to the target variable is through historical data so separation can perpetuate existing bias.



# Three Definitions of Fairness

- **Independence:**  $h(X, A) \perp A$ 
  - Probability of being accepted is the same for all genders
  - Permits laziness/is susceptible to adversarial decisions
- **Separation:**  $h(X, A) \perp A \mid Y$ 
  - All “good” applicants are accepted with the same probability, regardless of gender
  - Perpetuates existing biases in the training data
- **Sufficiency:**

# Three Definitions of Fairness

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  - All “good” applicants are accepted with the same probability, regardless of gender
  - Perpetuates existing biases in the training data
- **Sufficiency:**  $Y \perp A \mid h(X, A)$

# Sufficiency

- Knowing the prediction is *sufficient* for decorrelating the (latent) target variable and the protected feature

$$\begin{aligned} & P(Y = +1 | h(X, A) = +1, A = a_i) \\ &= P(Y = +1 | h(X, A) = +1, A = a_j) \ \& \\ & P(Y = +1 | h(X, A) = -1, A = a_i) \\ &= P(Y = +1 | h(X, A) = -1, A = a_j) \ \forall a_i, a_j \end{aligned}$$

If a model uses some score to make predictions, then that score is *calibrated* if

$$P(Y = +1 | \text{SCORE}) = \text{SCORE}$$

# Sufficiency

- Knowing the prediction is *sufficient* for decorrelating the (latent) target variable and the protected feature

$$\begin{aligned} & P(Y = +1 | h(X, A) = +1, A = a_i) \\ &= P(Y = +1 | h(X, A) = +1, A = a_j) \ \& \\ & P(Y = +1 | h(X, A) = -1, A = a_i) \\ &= P(Y = +1 | h(X, A) = -1, A = a_j) \ \forall a_i, a_j \end{aligned}$$

If a model uses some score to make predictions, then that score is *calibrated across groups* if

$$P(Y = +1 | \text{SCORE}, A = a_i) = \text{SCORE} \ \forall a_i$$

A model being calibrated across groups implies sufficiency

- In general, most off-the-shelf ML models can achieve sufficiency without intervention

# Three Definitions of Fairness

- **Independence:**  $h(X, A) \perp A$ 
  - Probability of being accepted is the same for all genders
  - Permits laziness/is susceptible to adversarial decisions
- **Separation:**  $h(X, A) \perp A \mid Y$ 
  - All “good”/”bad” applicants are accepted with the same probability, regardless of gender
  - Perpetuates existing biases in the training data
- **Sufficiency:**  $Y \perp A \mid h(X, A)$ 
  - For the purposes of predicting  $Y$ , the information contained in  $h(X, A)$  is “sufficient”,  $A$  becomes irrelevant

# Many Definitions of Fairness (Barocas et al., 2019)

Name	Closest relative	Note
Statistical parity	Independence	Equivalent
Group fairness	Independence	Equivalent
Demographic parity	Independence	Equivalent
Conditional statistical parity	Independence	Relaxation
Darlington criterion (4)	Independence	Equivalent
Equal opportunity	Separation	Relaxation
Equalized odds	Separation	Equivalent
Conditional procedure accuracy	Separation	Equivalent
Avoiding disparate mistreatment	Separation	Equivalent
Balance for the negative class	Separation	Relaxation
Balance for the positive class	Separation	Relaxation
Predictive equality	Separation	Relaxation
Equalized correlations	Separation	Relaxation
Darlington criterion (3)	Separation	Relaxation
Clearly model	Sufficiency	Equivalent
Conditional use accuracy	Sufficiency	Equivalent
Predictive parity	Sufficiency	Relaxation
Calibration within groups	Sufficiency	Equivalent
Darlington criterion (1), (2)	Sufficiency	Relaxation

# Three Definitions of Fairness

- **Independence:**  $h(X, A) \perp A$ 
  - Probability of being accepted is the same for all genders
  - Permits laziness/is susceptible to adversarial decisions
- **Separation:**  $h(X, A) \perp A \mid Y$ 
  - All “good”/”bad” applicants are accepted with the same probability, regardless of gender
  - Perpetuates existing biases in the training data
- **Sufficiency:**  $Y \perp A \mid h(X, A)$ 
  - For the purposes of predicting  $Y$ , the information contained in  $h(X, A)$  is “sufficient”,  $A$  becomes irrelevant

# Three Incompatible Definitions of Fairness

- Independence:  $h(X, A) \perp A$ 
  - Probability of being accepted is the same for all genders
  - Permits laziness/is susceptible to adversarial decisions
- Separation:  $h(X, A) \perp A \mid Y$ 
  - All “good”/”bad” applicants are accepted with the same probability, regardless of gender
  - Perpetuates existing biases in the training data
- Sufficiency:  $Y \perp A \mid h(X, A)$ 
  - For the purposes of predicting  $Y$ , the information contained in  $h(X, A)$  is “sufficient”,  $A$  becomes irrelevant

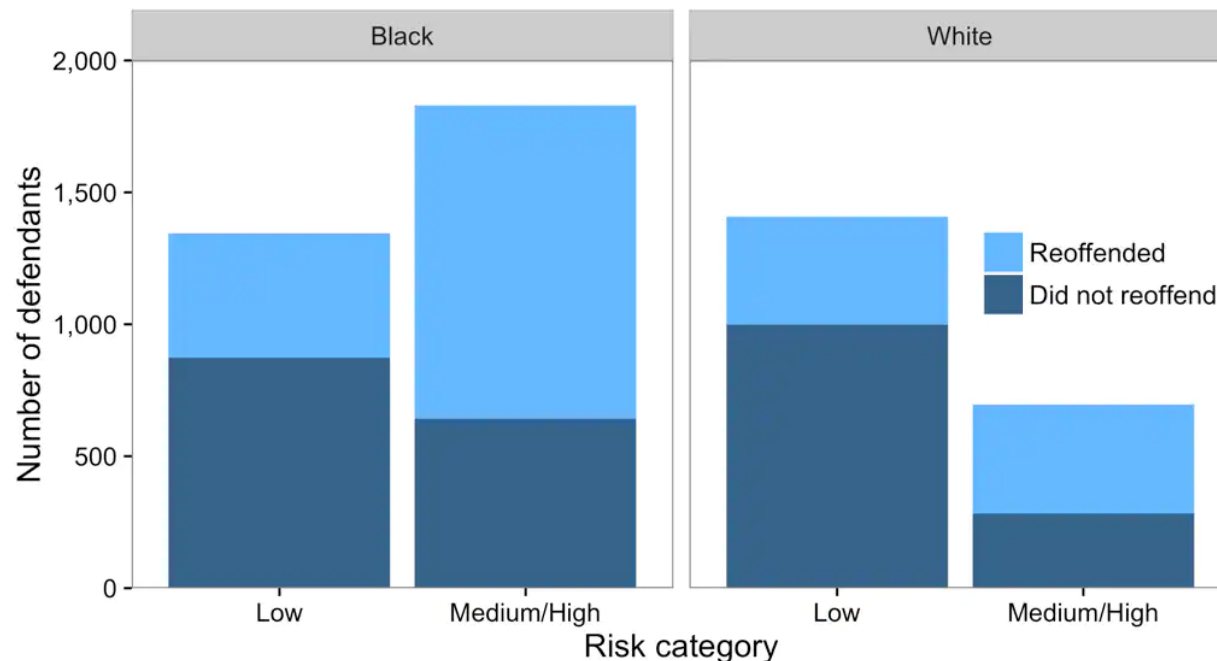
Any pair of these conditions are mutually exclusive in almost all situations!



# A computer program used for bail and sentencing decisions was labeled biased against blacks. It's actually not that clear.

By Sam Corbett-Davies, Emma Pierson, Avi Feller and Sharad Goel

October 17, 2016

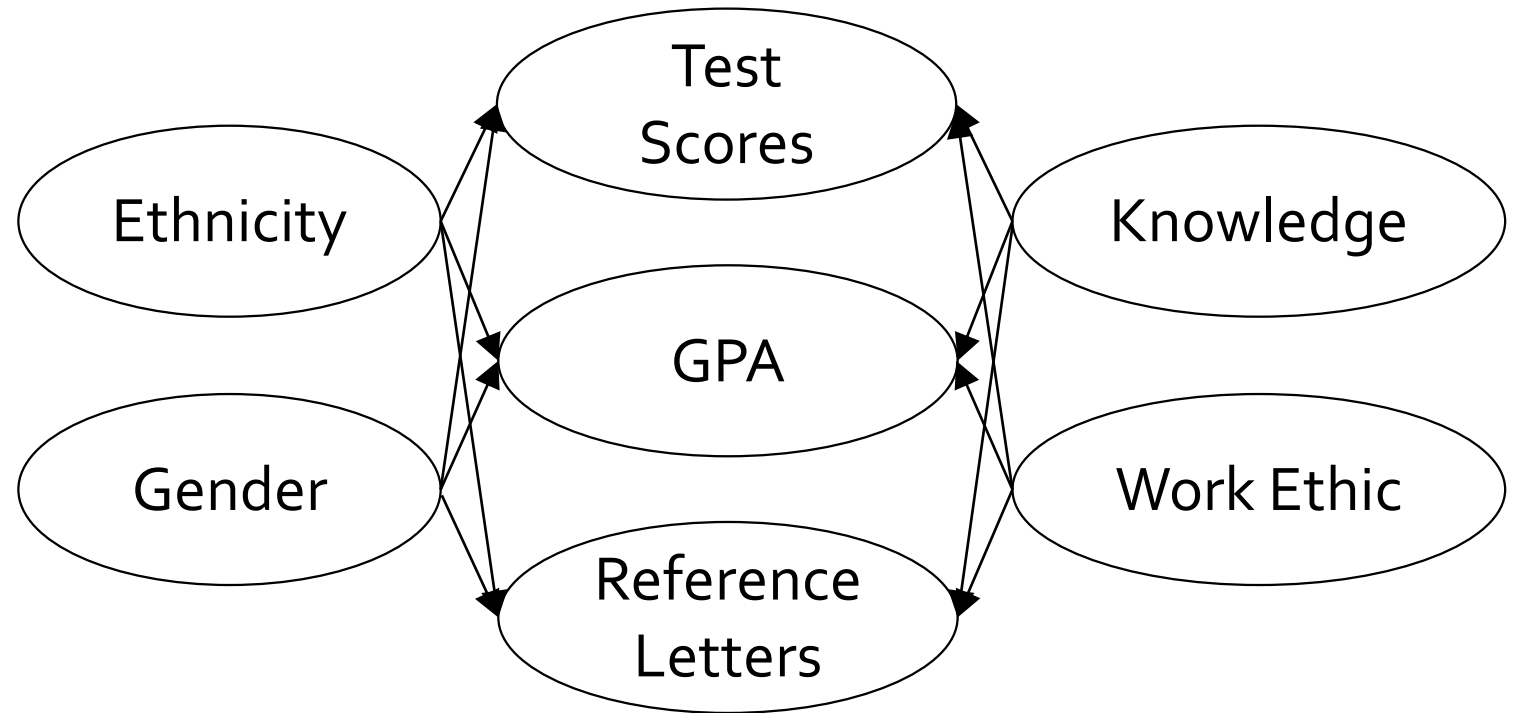


- Within each risk category, the proportion of defendants who reoffend is approximately the same regardless of race; this is Northpointe's definition of fairness.
- The overall recidivism rate for black defendants is higher than for white defendants (52 percent vs. 39 percent).
- Black defendants are more likely to be classified as medium or high risk (58 percent vs. 33 percent). While Northpointe's algorithm does not use race directly, many attributes that predict reoffending nonetheless vary by race. For example, black defendants are more likely to have prior arrests, and since prior arrests predict reoffending, the algorithm flags more black defendants as high risk even though it does not use race in the classification.
- Black defendants who don't reoffend are predicted to be riskier than white defendants who don't reoffend; this is ProPublica's criticism of the algorithm.

The key — but often overlooked — point is that the last two disparities in the list above are mathematically guaranteed given the first two observations.

# Yet another Definition of Fairness (Kusner et al., 2017)

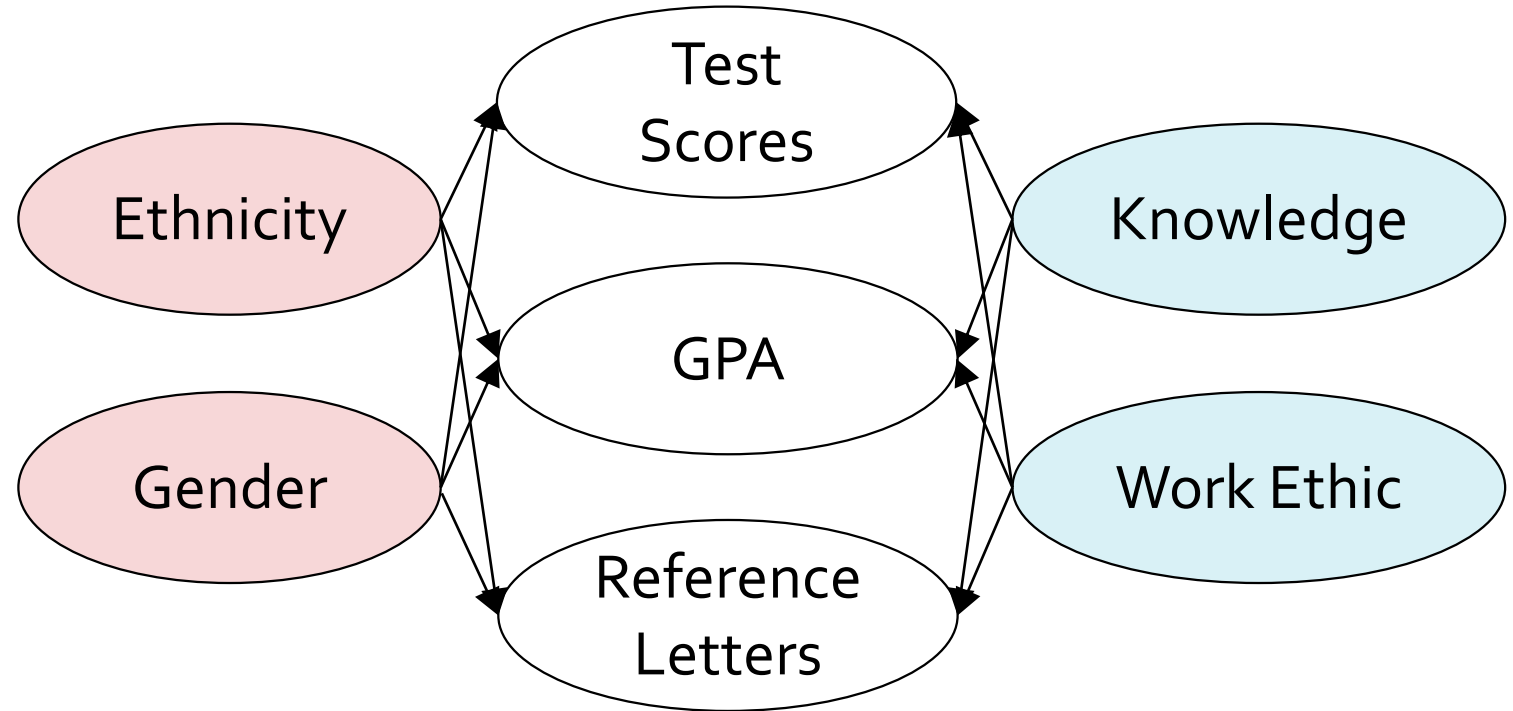
- (Causal) Bayesian networks to the rescue!



- Counterfactual fairness: an applicant's probability of acceptance should not change if we were to change their gender

# Yet another Definition of Fairness (Kusner et al., 2017)

- (Causal) Bayesian networks to the rescue!



- Counterfactual fairness: any predictor that only relies on non-descendent of  $A$  will be counterfactually fair
- Problem: how on earth do we specify this (causal) DAG?

# Key Takeaways

- High-profile cases of algorithmic bias are increasingly common as machine learning is applied more broadly in a variety of contexts
- Various definitions of fairness
  - Independence:  $h(X, A) \perp A$
  - Separation:  $h(X, A) \perp A \mid Y$
  - Sufficiency:  $Y \perp A \mid h(X, A)$ 
    - In all but the simplest of cases, any two of these three are mutually exclusive
- Counterfactual fairness via (causal) Bayesian networks