Christos Dimitrakakis

October 7, 2020

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### What is it?

► Meritocracy.



- ► Meritocracy.
- Proportionality and representation.

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- ► Equal treatment.

- ► Meritocracy.
- Proportionality and representation.
- ► Equal treatment.
- ► Non-discrimination.

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## Example 1 (College admissions)

- ► Student *A* has a grade 4/5 from Gota Highschool.
- ▶ Student *B* has a grade 5/5 from Vasa Highschool.

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## Example 2 (Additional information)

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### Solutions

Admit everybody?

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- Admit everybody?
- Admit randomly?

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### Solutions

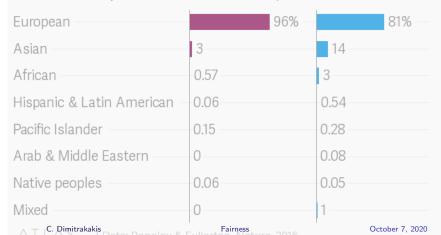
- Admit everybody?
- Admit randomly?
- Use prediction of individual academic performance?

# Proportional representation

## Little progress is being made to improve diversity in genomics

Share of samples in genetic studies, by ancestry

■373 studies, up to 2009 ■2,511 studies, up to 2016



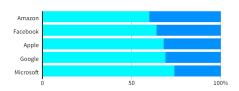
## Hiring decisions

### Dominated by men

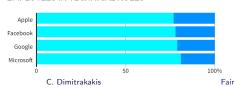
Top U.S. tech companies have yet to close the gender gap in hiring, a disparity most pronounced among technical staff such as software developers where men far outnumber women. Amazon's experimental recruiting engine followed the same pattern, learning to penalize resumes including the word "women's" until the company discovered the problem.

#### GLOBAL HEADCOUNT

■ Male ■ Female



#### **EMPLOYEES IN TECHNICAL ROLES**







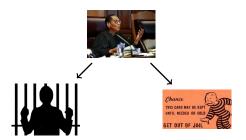
### Fairness and information

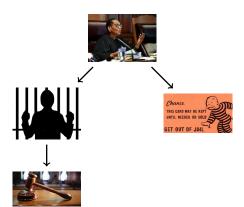
# Example 3 (College admissions data)

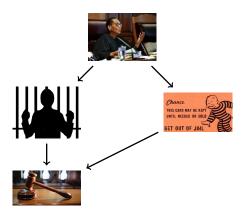
School	Male	Female
Α	62%	82%
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Average	45%	38%

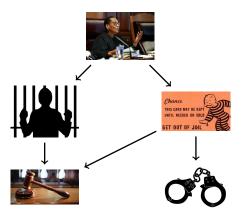


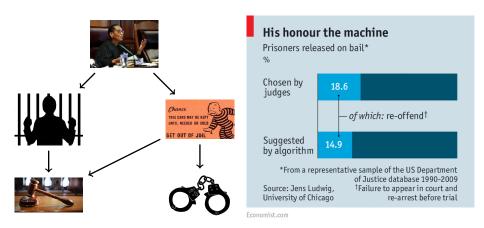










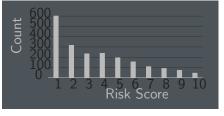


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# Whites get lower scores than blacks<sup>1</sup>





Black White

Figure: Apparent bias in risk scores towards black versus white defendants.

# But scores equally accurately predict recidivsm<sup>2</sup>

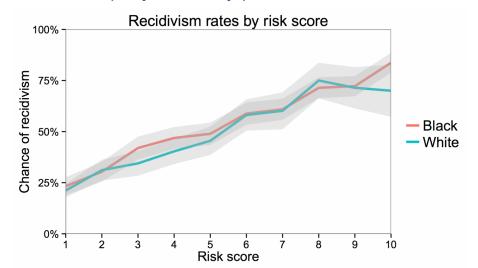


Figure: Recidivism rates by risk score.

# But non-offending blacks get higher scores

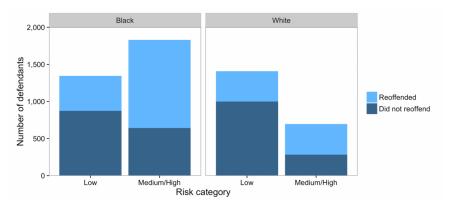


Figure: Score breakdown based on recidivism rates.

## Graphical models and independence

- Why is it not possible to be fair in all respects?
- Different notions of conditional independence.
- Can only be satisfied rarely simultaneously.

# Graphical models

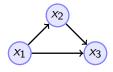


Figure: Graphical model (directed acyclic graph) for three variables.

### Joint probability

Let P is a probability measure on  $(\Omega, \Sigma)$ . Then let the random variable  $x = (x_1, \ldots, x_n)$  so that  $x : \Omega \to X$ ,  $X = \prod_i X_i$ . The joint probability of x can be written in terms of the underlying probability measure P:

$$\mathbb{P}(\boldsymbol{x} \in A) = P(\{\omega \in \Omega \mid \boldsymbol{x}(\omega) \in A\}).$$

### Factorisation

$$\mathbb{P}(x) = \mathbb{P}(x_B \mid x_C) \mathbb{P}(x_C), \qquad B_7 \mathcal{C} \subset [n]$$
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## Graphical models

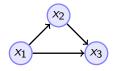


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### Factorisation

So we can write any joint distribution as

# Directed graphical models

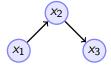


Figure: Graphical model for the factorisation  $\mathbb{P}(x_3 \mid x_2) \mathbb{P}(x_2 \mid x_1) \mathbb{P}(x_1)$ .

## Conditional independence

We say  $x_i$  is conditionally independent of  $x_B$  given  $x_D$  and write  $x_i \mid x_D \perp \!\!\! \perp x_B$  iff

$$\mathbb{P}(x_i, x_B \mid x_D) = \mathbb{P}(x_i \mid x_D) \, \mathbb{P}(x_B \mid x_D).$$

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## Example 4 (Smoking and lung cancer)

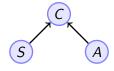


Figure: Smoking and lung cancer graphical model, where *S*: Smoking, *C*: cancer, *A*: asbestos exposure.

### Explaining away

Even though S,A are independent, they become dependent once you know  ${\it C}$ 

## Example 5 (Time of arrival at work)

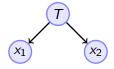


Figure: Time of arrival at work graphical model where T is a traffic jam and  $x_1$  is the time John arrives at the office and  $x_2$  is the time Jane arrives at the office.

### Conditional independence

Even though  $x_1, x_2$  are correlated, they become independent once you know T.

## Example 6 (Treatment effects)

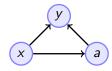
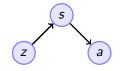


Figure: Kidney treatment model, where x: severity, y: result, a: treatment applied

	Treatment A	Treatment B
Small stones	87	270
Large stones	263	80
Severity	Treatment A	Treatment B
Small stones )	93%	87%
Large stones	73%	69%
Average	78%	83%

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## Example 7 (School admission)



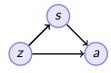
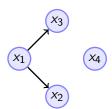


Figure: School admission graphical model, where z: gender, s: school applied to, a: whether you were admitted.

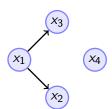
School	Male	Female
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Average	45%	38%□

### Exercise 1



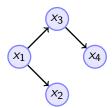
Factorise the following graphical model.

### Exercise 1



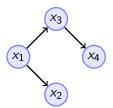
Factorise the following graphical model.

$$\mathbb{P}(x) = \mathbb{P}(x_1) \, \mathbb{P}(x_2 \mid x_1) \, \mathbb{P}(x_3 \mid x_1) \, \mathbb{P}(x_4)$$



Factorise the following graphical model.

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Factorise the following graphical model.

$$\mathbb{P}(\boldsymbol{x}) = \mathbb{P}(x_1) \, \mathbb{P}(x_2 \mid x_1) \, \mathbb{P}(x_3 \mid x_1) \, \mathbb{P}(x_4 \mid x_3)$$

What dependencies does the following factorisation imply?

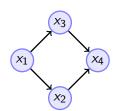
$$\mathbb{P}(x) = \mathbb{P}(x_1) \, \mathbb{P}(x_2 \mid x_1) \, \mathbb{P}(x_3 \mid x_1) \, \mathbb{P}(x_4 \mid x_2, x_3)$$

$$\begin{array}{c} x_3 \\ x_1 \\ x_2 \\ \end{array}$$

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### Deciding conditional independence

There is an algorithm for deciding conditional independence of any two variables in a graphical model.

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# Inference and prediction in graphical models

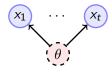


Figure: Inference and prediction in a graphical model

Inference of latent variables

$$\mathbb{P}(\theta \mid x_1,\ldots,x_t)$$

- Model parameters.
- System states.

# Inference and prediction in graphical models

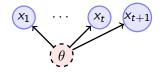


Figure: Inference and prediction in a graphical model

Prediction

$$\mathbb{P}(x_{t+1} \mid x_1, \dots, x_t) = \int_{\Theta} \mathbb{P}(x_{t+1} \mid \theta) d \mathbb{P}(\theta \mid x_1, \dots, x_t)$$

Predictions are testable.

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# Coin tossing, revisited

## Example 8

The Beta-Bernoulli prior



Figure: Graphical model for a Beta-Bernoulli prior

$$\theta \sim \mathcal{B}eta(\xi_1, \xi_2),$$
 i.e.  $\xi$  are Beta distribution parameters (3.1)  $x \mid \theta \sim \mathcal{B}ernoulli(\theta),$  i.e.  $P_{\theta}(x)$  is a Bernoulli (3.2)

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### Example 9

The *n*-meteorologists problem (continuation of Exercise ??)

- Meteorological models  $\mathcal{M} = \{\mu_1, \dots, \mu_n\}$
- Rain predictions at time t:  $p_{t,u} \triangleq P_u(x_t = rain)$ .
- ▶ Prior probability  $\xi(\mu) = 1/n$  for each model.
- Decision a, resulting in utility  $U(a, x_{t+1})$

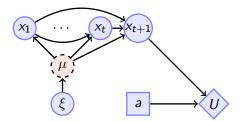


Figure: Inference, prediction and decisions in a graphical model.

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# Measuring independence

### Theorem 10

If  $x_i \mid x_D \perp \!\!\! \perp x_B$  then

$$\mathbb{P}(x_i \mid x_B, x_D) = \mathbb{P}(x_i \mid x_D)$$

# Example 11

$$\|\mathbb{P}(a \mid y, z) - \mathbb{P}(a \mid y)\|_1$$

which for discrete a, y, z is:

$$\max_{i,j} \| \mathbb{P}(a \mid y = i, z = j) - \mathbb{P}(a \mid y = i) \|_{1} = \max_{i,j} \| \sum_{k} \mathbb{P}(a = k \mid y = i, z = j) - \mathbb{P}(a \mid y = i,$$

# Measuring independence

#### Theorem 10

If  $x_i \mid x_D \perp \!\!\! \perp x_B$  then

$$\mathbb{P}(\mathsf{x}_i \mid x_B, x_D) = \mathbb{P}(\mathsf{x}_i \mid x_D)$$

This implies

$$\mathbb{P}(\mathsf{x}_i \mid x_B = b, x_D) = \mathbb{P}(\mathsf{x}_i \mid x_B = b', x_D)$$

so we can measure independence by seeing how the distribution of  $x_i$ changes when we vary  $x_B$ , keeping  $x_D$  fixed.

Example 11

$$\|\mathbb{P}(a \mid y, z) - \mathbb{P}(a \mid y)\|_1$$

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### Example 12

An alternative model for coin-tossing This is an elaboration of Example ?? for hypothesis testing.

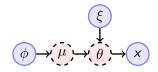


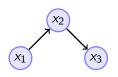
Figure: Graphical model for a hierarchical prior

- $\mu_1$ : A Beta-Bernoulli model with  $\mathcal{B}eta(\xi_1, \xi_2)$
- $\mu_0$ : The coin is fair.

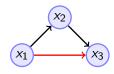
$$\theta \mid \mu = \mu_0 \sim \mathcal{D}(0.5),$$
 i.e.  $\theta$  is always 0.5 (3.3)  $\theta \mid \mu = \mu_1 \sim \mathcal{B}eta(\xi_1, \xi_2),$  i.e.  $\theta$  has a Beta distribution (3.4)

$$x \mid \theta \sim \mathcal{B}ernoulli(\theta),$$
 i.e.  $P_{\theta}(x)$  is Bernoulli (

# Bayesian testing of independence



(a)  $\Theta_0$  assumes independence



(b)  $\Theta_1$  does not assume independence

### Example 13

Assume data  $D = \{x_1^t, x_2^t, x_3^t \mid t = 1, ..., T\}$  with  $x_i^t \in \{0, 1\}$ .

$$P_{\theta}(D) = \prod P_{\theta}(x_3^t \mid x_2^t) P_{\theta}(x_2^t \mid x_1^t) P_{\theta}(x_1^t), \qquad \theta \in \Theta_0$$
 (3.6)

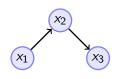
$$P_{\theta}(D) = \prod P_{\theta}(x_3^t \mid x_2^t, x_1^t) P_{\theta}(x_2^t \mid x_1^t) P_{\theta}(x_1^t), \qquad \theta \in \Theta_1$$
 (3.7)

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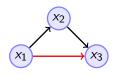
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# Bayesian testing of independence



(a)  $\Theta_0$  assumes independence



(b)  $\Theta_1$  does not assume independence

### Example 13

$$\theta_{1} \triangleq P_{\theta}(x_{1}^{t} = 1) \qquad (\mu_{0}, \mu_{1}) 
\theta_{2|1}^{i} \triangleq P_{\theta}(x_{2}^{t} = 1 \mid x_{1}^{t} = i) \qquad (\mu_{0}, \mu_{1}) 
\theta_{3|2}^{j} \triangleq P_{\theta}(x_{3}^{t} = 1 \mid x_{2}^{t} = j) \qquad (\mu_{0}) 
\theta_{3|2,1}^{i,j} \triangleq P_{\theta}(x_{3}^{t} = 1 \mid x_{2}^{t} = j, x_{1}^{t} = i) \qquad (\mu_{1})$$

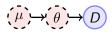


Figure: Hierarchical model.

$$\mu_i \sim \phi$$
 (3.6)

$$\mu_{i} \sim \phi \tag{3.6}$$

$$\theta \mid \mu = \mu_{i} \sim \xi_{i} \tag{3.7}$$

### Marginal likelihood

$$\mathbb{P}_{\phi}(D) = \phi(\mu_0) \, \mathbb{P}_{\mu_0}(D) + \phi(\mu_1) \, \mathbb{P}_{\mu_1}(D) \tag{3.8}$$

$$\mathbb{P}_{\mu_i}(D) = \int_{\Theta_i} P_{\theta}(D) \, \mathrm{d}\xi_i(\theta). \tag{3.9}$$

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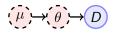


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## Model posterior

$$\phi(\mu \mid D) = \frac{\mathbb{P}_{\mu}(D)\phi(\mu)}{\sum_{i} \mathbb{P}_{\mu_{i}}(D)\phi(\mu_{i})}$$
(3.8)

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## Monte-Carlo approximation

$$\int_{\Theta} P_{\theta}(D) \, \mathrm{d}\xi(\theta) \approx \frac{1}{N} \sum_{n=1}^{N} P_{\theta_n}(D) + O(1/\sqrt{N}), \qquad \theta_n \sim \xi \tag{3.9}$$

## Importance sampling

$$\int_{\Omega} P_{\theta}(D) \, \mathrm{d}\xi(\theta) \tag{3.10}$$

## Monte-Carlo approximation

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### Importance sampling

$$\int_{\Theta} P_{\theta}(D) \, \mathrm{d}\xi(\theta) = \int_{\Theta} P_{\theta}(D) \frac{\mathrm{d}\psi(\theta)}{\mathrm{d}\psi(\theta)} \, \mathrm{d}\xi(\theta)$$

(3.10)

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(3.10)

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 (3.10)

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## Sequential updating of the marginal likelihood

$$\mathbb{P}_{\xi}(D)$$

Example 14 (Beta-Bernoulli)

$$\mathbb{P}_{\xi}(x_t = 1 \mid x_1, \dots, x_{t-1}) = \frac{\alpha_t}{\alpha_t + \beta_t},$$

with 
$$\alpha_t = \alpha_0 + \sum_{n=1}^{t-1} x_n$$
,  $\beta_t = \beta_0 + \sum_{n=1}^{t-1} (1-x_n)$  October 7, 2020 30 / 41

## Sequential updating of the marginal likelihood

$$\mathbb{P}_{\xi}(D) = \mathbb{P}_{\xi}(x_1, \dots, x_T)$$

(3.14)

Example 14 (Beta-Bernoulli)

$$\mathbb{P}_{\xi}(x_t = 1 \mid x_1, \dots, x_{t-1}) = \frac{\alpha_t}{\alpha_t + \beta_t},$$

with  $\alpha_t = \alpha_0 + \sum_{n=1}^{t-1} x_n$ ,  $\beta_t = \beta_0 + \sum_{n=1}^{t-1} (1-x_n)$  October 7, 2020 30 / 41

$$\mathbb{P}_{\xi}(D) = \mathbb{P}_{\xi}(x_1, \dots, x_T) 
= \mathbb{P}_{\xi}(x_2, \dots, x_T \mid x_1) \mathbb{P}_{\xi}(x_1)$$
(3.11)

(3.14)

Example 14 (Beta-Bernoulli)

$$\mathbb{P}_{\xi}(x_t = 1 \mid x_1, \dots, x_{t-1}) = \frac{\alpha_t}{\alpha_t + \beta_t},$$

with  $\alpha_t = \alpha_0 + \sum_{n=1}^{t-1} x_n$ ,  $\beta_t = \beta_0 + \sum_{n=1}^{t-1} (1-x_n)$  October 7, 2020 30 / 41

## Sequential updating of the marginal likelihood

$$\mathbb{P}_{\xi}(D) = \mathbb{P}_{\xi}(x_1, \dots, x_T)$$

$$= \mathbb{P}_{\xi}(x_2, \dots, x_T \mid x_1) \, \mathbb{P}_{\xi}(x_1)$$

$$= \prod_{t=1}^T \mathbb{P}_{\xi}(x_t \mid x_1, \dots, x_{t-1})$$
(3.11)

(3.14)

$$\mathbb{P}_{\xi}(x_t = 1 \mid x_1, \dots, x_{t-1}) = \frac{\alpha_t}{\alpha_t + \beta_t},$$

with  $\alpha_t = \alpha_0 + \sum_{n=1}^{t-1} x_n$ ,  $\beta_t = \beta_0 + \sum_{n=1}^{t-1} (1-x_n)$  October 7, 2020 30 / 41

## Sequential updating of the marginal likelihood

 $\mathbb{P}_{\varepsilon}(D) = \mathbb{P}_{\varepsilon}(x_1, \dots, x_T)$ 

$$= \mathbb{P}_{\xi}(x_{2}, \dots, x_{T} \mid x_{1}) \, \mathbb{P}_{\xi}(x_{1})$$

$$= \prod_{t=1}^{T} \mathbb{P}_{\xi}(x_{t} \mid x_{1}, \dots, x_{t-1})$$

$$= \prod_{t=1}^{T} \int_{\Theta} P_{\theta_{n}}(x_{t}) \, \mathrm{d} \, \underline{\xi}(\theta \mid x_{1}, \dots, x_{t-1})$$
(3.12)
$$(3.13)$$

(3.11)

Example 14 (Beta-Bernoulli)

$$\mathbb{P}_{\xi}(x_t = 1 \mid x_1, \dots, x_{t-1}) = \frac{\alpha_t}{\alpha_t + \beta_t},$$

with 
$$\alpha_t = \alpha_0 + \sum_{n=1}^{t-1} x_n$$
,  $\beta_t = \beta_0 + \sum_{n=1}^{t-1} (1-x_n)$  October 7, 2020 30 / 41

# Further reading

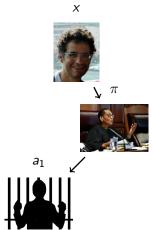
## Python sources

- A simple python measure of conditional independence src/fairness/ci\_test.py
- A simple test for discrete Bayesian network src/fairness/DirichletTest.py
- Using the PyMC package https://docs.pymc.io/notebooks/Bayes\_factor.html

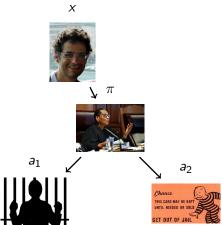
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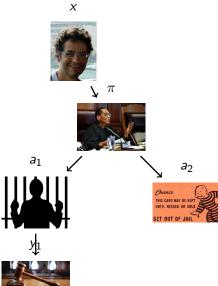
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 $\pi(a \mid x)$  (policy)

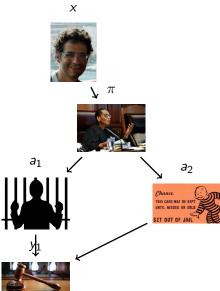


 $\pi(a \mid x)$  (policy)



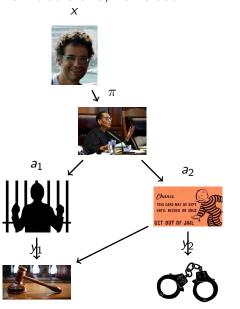
 $\pi(a \mid x)$  (policy)

 $\mathbb{P}(y \mid a, x)$  (outcome)



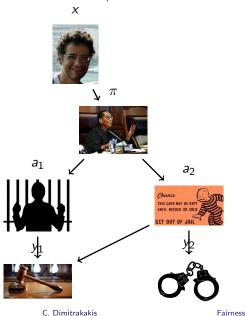
$$\pi(a \mid x)$$
 (policy)

$$\mathbb{P}(y \mid a, x) \qquad \text{(outcome)}$$



$$\pi(a \mid x)$$
 (policy)

$$\mathbb{P}(y \mid a, x) \qquad \text{(outcome)}$$

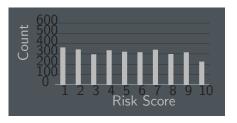


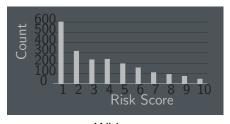
$$\pi(a \mid x)$$
 (policy)

$$\mathbb{P}(y \mid a, x)$$
 (outcome)

$$U(a, y)$$
 (utility)

## Independence





Black

ck White

Figure: Apparent bias in risk scores towards black versus white defendants.

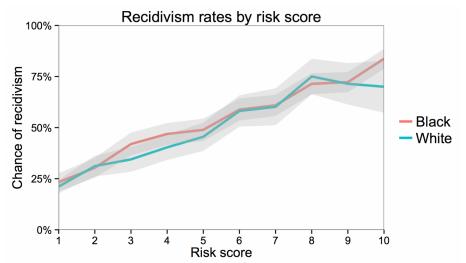
$$\mathbb{P}^{\pi}_{\theta}(a \mid z) = \mathbb{P}^{\pi}_{\theta}(a)$$

(non-discrimination)

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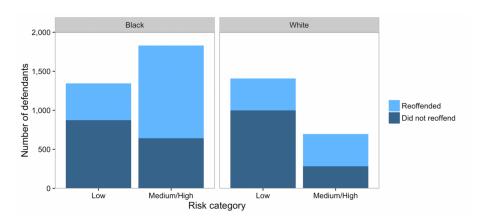
- Result.
- a Assigned score.
- Race.

$$\mathbb{P}^{\pi}(y \mid a, z) = \mathbb{P}^{\pi}(y \mid a)$$

$$\mathbb{P}^{\pi}(a \mid y, z) = \mathbb{P}^{\pi}(a \mid y)$$

(calibration) (balance)

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- y Result.
- a Assigned score.
- z Race.

$$\mathbb{P}^{\pi}(y \mid a, z) = \mathbb{P}^{\pi}(y \mid a)$$

$$\mathbb{P}^{\pi}(y \mid a, z) = \mathbb{P}^{\pi}(y \mid a)$$
 (calibration)  
 $\mathbb{P}^{\pi}(a \mid y, z) = \mathbb{P}^{\pi}(a \mid y)$  (balance)

(balance)

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### Meritocratic decision

$$a_t(\theta, x_t) \in \arg\max_{a} \mathbb{E}_{\theta}(U \mid a, x_t) = \int_{\mathcal{Y}} U(a_t, y) \mathbb{P}_{\theta}(y \mid a_t, x_t)$$
 (4.1)

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## Smooth fairness

$$D[\pi(a \mid x), \pi(a \mid x')] \le \rho(x, x').$$
 (4.2)

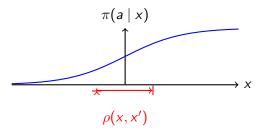


Figure: A Lipschitz function

### The constrained maximisation problem

$$\max_{\pi} \big\{ U(\pi) \; \big| \; \rho(x,x') \leq \epsilon \big\}_{\text{\tiny Decomp}} \quad \text{\tiny October 7, 2020} \quad \text{\tiny $36/41$}$$

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### Fairness metrics: balance

$$F_{\text{balance}}(\theta, \pi) \triangleq \sum_{y, z, a} | \mathbb{P}_{\theta}^{\pi}(a \mid y, z) - \mathbb{P}_{\theta}^{\pi}(a \mid y) |^{2}$$
 (4.4)

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### Fairness metrics: balance

$$F_{\text{balance}}(\theta, \pi) \triangleq \sum_{y, z, a} | \mathbb{P}_{\theta}^{\pi}(a \mid y, z) - \mathbb{P}_{\theta}^{\pi}(a \mid y) |^{2}$$
 (4.4)

Utility: Classification accuracy

$$U(\theta,\pi) = \mathbb{P}^{\pi}_{\theta}(y_t = a_t)$$

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Fairness metrics: balance

$$F_{\text{balance}}(\theta, \pi) \triangleq \sum_{y, z, a} | \mathbb{P}_{\theta}^{\pi}(a \mid y, z) - \mathbb{P}_{\theta}^{\pi}(a \mid y) |^{2}$$
 (4.4)

Utility: Classification accuracy

$$U(\theta,\pi) = \mathbb{P}^{\pi}_{\theta}(y_t = a_t)$$

Use  $\lambda$  to trade-off utility and fairness

$$V(\lambda, \theta, \pi) = (1 - \lambda) \underbrace{U(\theta, \pi)}_{\text{unfairness}} - \lambda \underbrace{F(\theta, \pi)}_{\text{unfairness}}$$
(4.5)

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## Model uncertainty

### $\theta$ is unknown

#### Theorem 15

A decision rule in the form of a lottery, i.e.

$$\pi(a\mid x)=p_a$$

can be the only way to satisfy balance for all possible  $\theta$ .

#### Possible solutions

- $\blacktriangleright$  Marginalize over  $\theta$  ("expected" model)
- Use Bayesian reasoning

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Let  $\lambda$  represent the trade-off between utility and fairness.

$$V(\lambda, \theta, \pi) = \lambda \underbrace{U(\theta, \pi)}_{\text{tairness violation}} - \underbrace{(1 - \lambda)F(\theta, \pi)}_{\text{fairness violation}}$$
(4.6)

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## The Bayesian decision problem

## The Bayesian value of a policy

$$V(\lambda, \xi, \pi) = \int_{\Theta} V(\lambda, \theta, \pi) \, \mathrm{d}\xi(\theta). \tag{4.7}$$

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### Online resources

- COMPAS analysis by propublica https://github.com/propublica/compas-analysis
- ▶ Open policing database https://openpolicing.stanford.edu/

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# Learning outcomes

## Understanding

- Graphical models and conditional independence.
- Fairness as independence and meritocracy.

### Skills

- Specify a graphical model capturing dependencies between variables.
- Testing for conditional independence.
- Verify if a policy satisfies a fairness condition.

#### Reflection

- ► How should we be fair with respect to sensitive attributes?
- Balancing the needs of individuals, the decision maker and society?
- Does having more data available make it easier to achieve fairness?
- What is the relation to game theory and welfare economics?