Fairness-aware GNN Link Prediction

AIM5056_41 Machine learning with Graphs

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Proposed Method

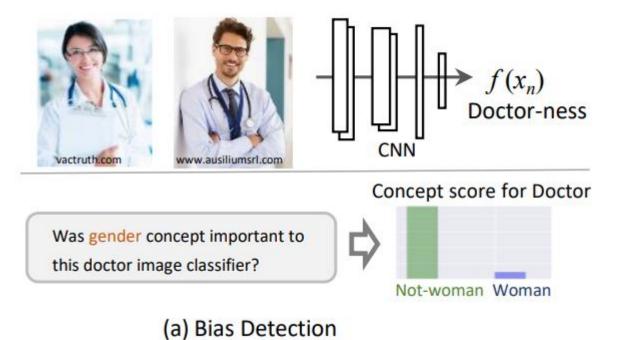
- ✓ Step 1. Fair drop
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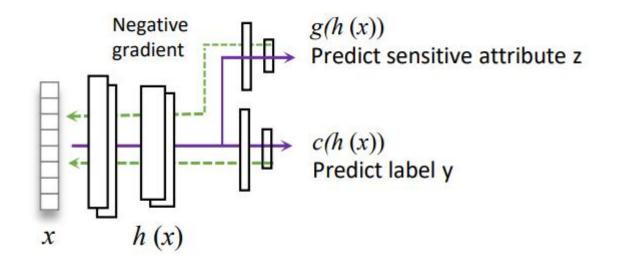
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Conclusion



What is the sensitive attribute?





(b) Bias Mitigation

NEWS Home > Technology > Machine Learning

Al recruitment tool pulled by Amazon for sex bias

Recruitment software was not favourable towards women

by: Rene Millman 10 Oct 2018

The AI tech was first developed at Amazon in 2014 as a way of quickly filtering out most candidates and providing the firm with the top five people. However, by 2015, it was realised that the system was not rating applicants in a gender-neutral way.

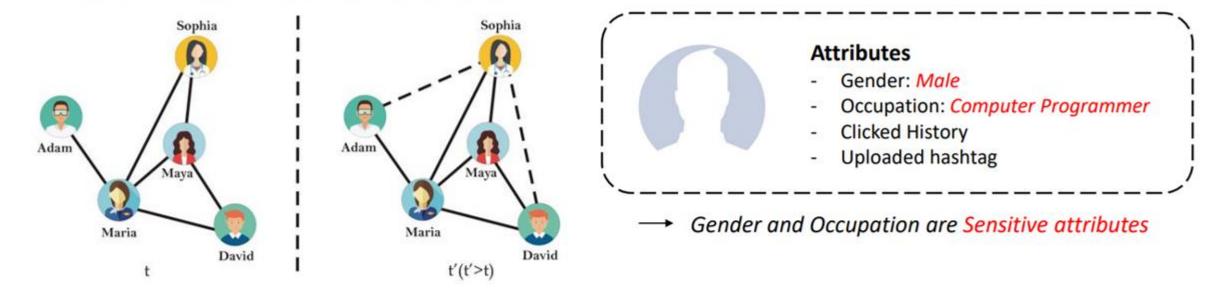
The problem lay in how the system was trained. It was fed CVs to detect patterns in recruiting over a 10-year period. Most of the applications came from men. According to a report from Reuters, the system taught itself that male candidates were preferable to women. It downgraded CVs if found words such as "women's" and penalised graduates of all-female colleges.

While Amazon recoded the software to make the Al neutral to these terms, this did not guarantee that the technology would find other methods of being discriminatory against women, the report said.



Problem Definition

Fairness-aware GNN Link Prediction



- Problem of current Link Prediction
 Current Graph Learning algorithm promotes links that lead to increased segregation with intrinsic bias
- Definition of Fairness

$$P(\hat{Y} = 1 | X^{(S)}) = P(\hat{Y} = 1)$$



Algorithm 1: Algorithmic routine for FairAdj

Input: vertex features X, adjacency matrix A, GNNs parameters θ , learning rates η_{θ} and $\eta_{\widetilde{A}}$ Normalize adjacency matrix $\widetilde{A} \leftarrow D^{-1}A$

Fix the elements with zero in \widetilde{A} and select the non-zero elements for optimization while θ or \widetilde{A} has not converged **do**

Output: Link predictive score between vertex v and $u \leftarrow \operatorname{sigmoid}(\operatorname{GNN}_{\theta}(v, \widetilde{A})^{\top}\operatorname{GNN}_{\theta}(u, \widetilde{A}))$

$$\max_{\theta} \quad \mathcal{L}_{\text{util}} := \mathbb{E}_{\text{GNN}_{\theta}(Z|X,\widetilde{A})}[\log p(A \mid Z)] - KL[\text{GNN}_{\theta}(Z \mid X, \widetilde{A}) || \mathcal{N}(0, 1)]. \tag{5}$$

KL-Divergence:

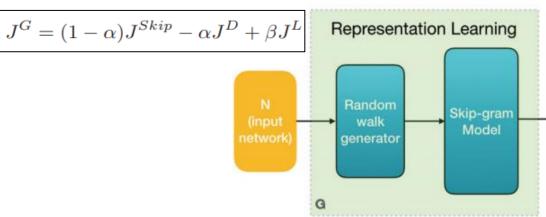
Punishes the discrepancy between latent distribution and a Gaussian prior

Intra links Inter links
$$\min_{\widetilde{A}} \quad \mathcal{L}_{\text{fair}} := \|\mathbb{E}_{v,u \sim U \times U}[\hat{a}_{vu} \mid S(v) = S(u)] - \mathbb{E}_{v,u \sim U \times U}[\hat{a}_{vu} \mid S(v) \neq S(u)]\|^{2},$$
 s.t. (1). $[\widetilde{A}]_{vu} = 0$, if $[A]_{vu} = 0$, (2). $\widetilde{A}\mathbb{1} = \mathbb{1}$, $\widetilde{A} \geq 0$, Restrictions (6)



Generator

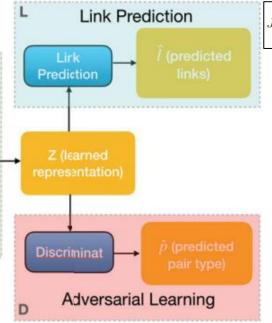
Learning the representation of a node with DeepWalk



$$J^{D} = -\frac{1}{|\mathcal{T}|} \sum_{(u,v)\in\mathcal{T}} \left[p_{uv} log(\hat{p}_{uv}) + (1 - p_{uv}) \log(1 - \hat{p}_{uv}) \right]$$

Link Prediction

Predict whether or not a link exists by looking at the representations of two given nodes



Discriminator

Given two node embeddings, predict whether these two nodes are intra-group or intergroup (making the generator more robust)



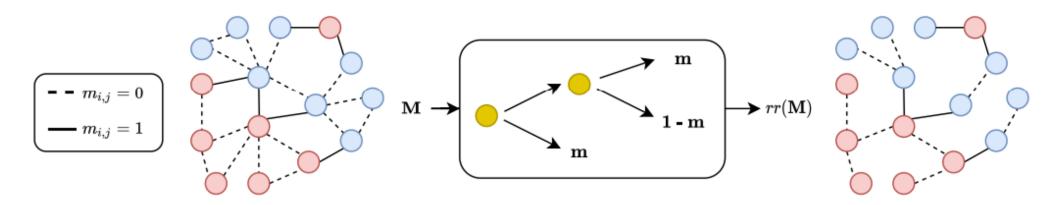


Fig. 1. Schematics of FairDrop. From left to right: (i) Construction of the sensitive attribute homophily mask (Section IV-A); (ii) Randomized response used to inject randomness and to regulate the bias imposed by the constraint (Section IV-B); (iii) Final graph obtained by dropping the connections according to the randomized mask (Section IV-C).

$$rr(m_{ij}) = \begin{cases} m_{ij} & \text{with probability : } \frac{1}{2} + \delta \\ 1 - m_{ij} & \text{with probability : } \frac{1}{2} - \delta \end{cases}$$

$$\mathbf{A}_{fair} = \mathbf{A} \circ rr(\mathbf{M})$$



Limitations of Recent Studies

- Conducted experiments under different environment set up
 - ✓ Metrics
 - ✓ Questionable choice on sensitive attribute selection
 - ✓ Arbitrary selection of datasets

CNELAP N2VECEMD CNEEMD N2VEC^{LAP} DEBAYES Metric N2VEC FAIRWALK CNE RANDOM $.88 \pm .01$ $.86 \pm .01$ $.53 \pm .01$ AUC $.75\pm.01$ $.75 \pm .01$ $.66 \pm .01$ $.73 \pm .01$ $.93 \pm .01$ $.91 \pm .02$ $.97 \pm .01$ $.96 \pm .01$ $.78 \pm .01$ $.94 \pm .01$ $.97 \pm .01$ $.64 \pm .04$ $.73 \pm .03$ $.94 \pm .04$ $.63 \pm .01$ POLBLOGS $.25 \pm .02$ $.53 \pm .05$ DI $.10 \pm .02$ $.20 \pm .01$ $.54 \pm .07$ $.03 \pm .02$ $.83 \pm .05$ $.19 \pm .03$ $.43 \pm .02$ $.75 \pm .02$ $.73 \pm .01$ $.77 \pm .10$ $.91 \pm .01$ $.89 \pm .01$ $.89 \pm .01$ $.90 \pm .01$ $.93 \pm .01$ $.90 \pm .04$ Cons. AUC $.98 \pm .01$ $.85 \pm .00$ $.96 \pm .00$ $.96 \pm .00$ $.99 \pm .01$ $.99 \pm .03$ $.99 \pm .01$ $.98 \pm .01$ $.49 \pm .04$ $.64 \pm .01$ $.61 \pm .01$ $.61 \pm .00$ $.63 \pm .00$ $.58 \pm .02$ $.57 \pm .02$ $.54\pm.03$ $.58 \pm .02$ $.56 \pm .02$ **FACEBOOK** $.83 \pm .00$ $.80 \pm .01$ $.80 \pm .00$ $.93 \pm .03$ $.91 \pm .03$ $.98 \pm .01$ $.99 \pm .05$ $.84 \pm .02$ DI $.80 \pm .01$ $.96 \pm .00$ $.94 \pm .00$ $.96 \pm .01$ $.96 \pm .00$ $.97 \pm .01$ $.96 \pm .00$ $.97 \pm .01$ $.97 \pm .00$ $.89 \pm .01$ $.98 \pm .01$ $.98 \pm .01$ $.78 \pm .03$ $.81 \pm .04$ $.98 \pm .01$ $.98 \pm .01$ $.77 \pm .03$ $.82 \pm .05$ $.54 \pm .01$ AUC $.52 \pm .01$ $.51\pm.02$ $.77 \pm .00$ $.77 \pm .01$ $.58 \pm .04$ $.58 \pm .02$ $.55 \pm .02$ $.51 \pm .02$ $.59 \pm .01$ DBLP $1.02 \pm .05$ $.04 \pm .01$ $\boldsymbol{1.29 \pm .04}$ $.98 \pm .05$ DI $.14 \pm .01$ $.14 \pm .01$ $1.26 \pm .04$ $.03 \pm .01$ $.43 \pm .03$ $.97\pm.01$ $.91 \pm .01$ $.91 \pm .01$ $.93 \pm .02$ $.95 \pm .01$ $.91 \pm .01$ $.90 \pm .02$ $.94 \pm .01$ $.86 \pm .01$ Cons.

Table 1: Statistic for datasets in experiments.

Dataset	# Vertex	# Edge	# Class	# Intra	# Inter	Intra Ratio	Inter Ratio	Dis. Ratio
Oklahoma97	3,111	73,230	2	46,368	26,862	1.92e-2	1.11e-2	1.73
UNC28	4,018	65,287	2	36,212	29,075	8.76e-3	7.38e-3	1.19
Facebook#1684	786	14,024	2	7,989	6,035	4.76e-2	4.30e-2	1.11
Cora	2,708	5,278	7	4,275	1,003	6.51e-3	3.30e-4	19.73
Citeseer	3,312	4,660	6	2,089	2,571	2.13e-3	5.70e-4	3.74
Pubmed	19,717	44,327	3	33,443	10,884	4.80e-4	9.00e-5	5.33

Table 2: Experimental results on UNC28.

Method	AUC ↑	AP↑	$\Delta_{ m DP}\downarrow$	$\Delta_{ ext{true}} \downarrow$	$\Delta_{\mathrm{false}}\downarrow$	$\Delta_{FNR}\downarrow$	$\Delta_{TNR}\downarrow$
VGAE node2vec Fairwalk	87.22 ± 0.30	$88.69 \pm 0.65 \\ 87.10 \pm 0.37 \\ 87.07 \pm 0.37$	2.75 ± 0.78	1.30 ± 0.53	1.05 ± 0.93	$\begin{array}{c} 7.62 \pm 0.84 \\ 12.56 \pm 1.12 \\ 12.71 \pm 1.11 \end{array}$	
FairAdj _{T2=5} FairAdj _{T2=20}		$\begin{array}{c} 87.75 \pm 0.65 \\ 87.80 \pm 0.65 \end{array}$				2.84 ± 0.74 2.76 ± 0.75	2.22 ± 0.68 2.16 ± 0.73

TABLE II
LINK PREDICTION ON CORA

	Accuracy ↑							$\Delta EO_s \downarrow$
GCN+EdgeDrop	82.4 ± 0.9	90.1 \pm 0.7	56.4 ± 2.4	36.5 ± 4.3	12.3 ± 2.6	15.4 ± 3.3	90.2 ± 2.7	100.0 ± 0.0
GAT+EdgeDrop	80.5 ± 1.2	88.3 ± 0.8	53.7 ± 2.5	37.1 ± 3.2	18.8 ± 3.6	22.5 ± 4.2	93.6 ± 2.9	100.0 ± 0.0
GCN+FairDrop	82.4 ± 0.9	90.1 ± 0.7	52.9 ± 2.5	31.0 ± 4.9	11.8 ± 3.2	14.9 ± 3.7	89.4 ± 3.4	100.0 ± 0.0
GAT+FairDrop	79.2 ± 1.2	87.8 ± 1.0	48.9 ± 2.8	31.9 ± 4.3	15.3 ± 3.2	18.1 ± 3.5	94.5 ± 2.0	100.0 ± 0.0



Project Goals

Goal

The **goal** of this project is to **evaluate** and **compare** the proposed methods using the **same datasets** and a fixed number of evaluation methods.

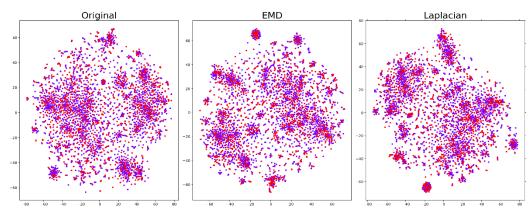
Contribution

- 1. Evaluate the effectiveness of proposed **fairness** evaluating Metrics, such as **Modred** [2], and examine its applicability to other models
- 2. By constructing the comparison table of recently proposed methods, we are going to make a foundation study to establish future research directions on fairness-aware link prediction



Limitations of Recent Studies

- Conducted experiments under different environment set up
 - ✓ Metrics
 - ✓ Questionable choice on sensitive attribute selection
 - ✓ Arbitrary selection of datasets



Twitch Node embeddings

$$\hat{h} = \frac{1}{C-1} \sum_{k=0}^{C-1} \left[h_k - \frac{|C_k|}{n} \right]_+$$

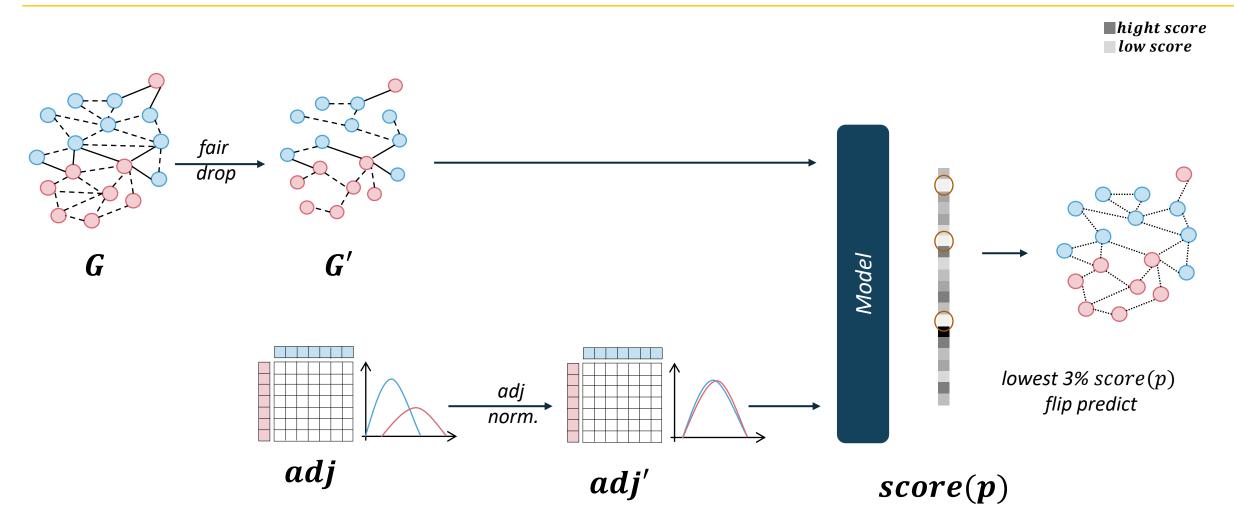
Table 5: Statistics for homophilic graph datasets. # C is the number of node classes.

Dataset	# Nodes	# Edges	# C	Edge hom.	\hat{h} (ours)
Cora	2,708	5,278	7	.81	.766
Citeseer	3,327	4,552	6	.74	.627
Pubmed	19,717	44,324	3	.80	.664
ogbn-arXiv	169,343	1,166,243	40	.66	.416
ogbn-products	2,449,029	61,859,140	47	.81	.459
oeis	226,282	761,687	5	.50	.532

Table 2: Statistics of our proposed non-homophilous graph datasets. # C is the number of distinct node classes. Note that our datasets come from more diverse applications areas and are much larger than those shown in Table 1, with up to 384x more nodes and 1398x more edges.

Dataset	# Nodes	# Edges	# Feat.	# C	Class types	Edge hom.	\hat{h} (ours)
Penn94	41,554	1,362,229	5	2	gender	.470	.046
pokec	1,632,803	30,622,564	65	2	gender	.445	.000
arXiv-year	169,343	1,166,243	128	5	pub year	.222	.272
snap-patents	2,923,922	13,975,788	269	5	time granted	.073	.100
genius	421,961	984,979	12	2	marked act.	.618	.080
twitch-gamers	168,114	6,797,557	7	2	mature content	.545	.090
wiki	1,925,342	303,434,860	600	5	views	.389	.107



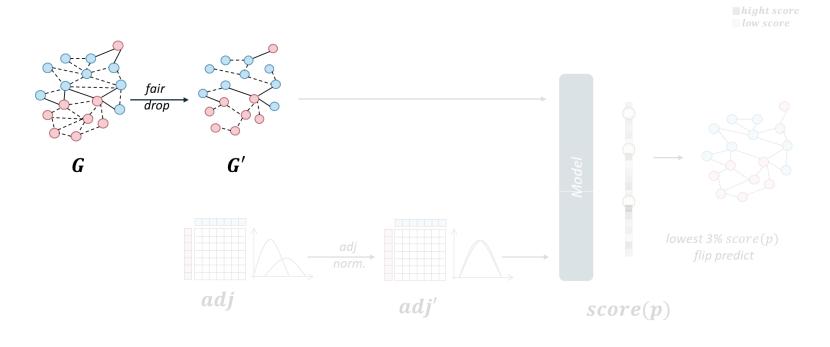




Algorithm 1: Fairness-aware GNN

```
Input: vertex features X, adjacency matrix A, Graph G, initialized with zeros M, \delta \in [0, \frac{1}{2}]
```

```
1: for edges (i, j) in G do
      m_{ij} = S[i] \neq S[j]
     if RANDOM \leq \frac{1}{2} + \delta then
        fd(m_{ij}) = m_{ij}
      else
         fd(m_{ij}) = 1 - m_{ij}
     end if
8: end for
9: A_{fair} = A \circ fd(M)
```

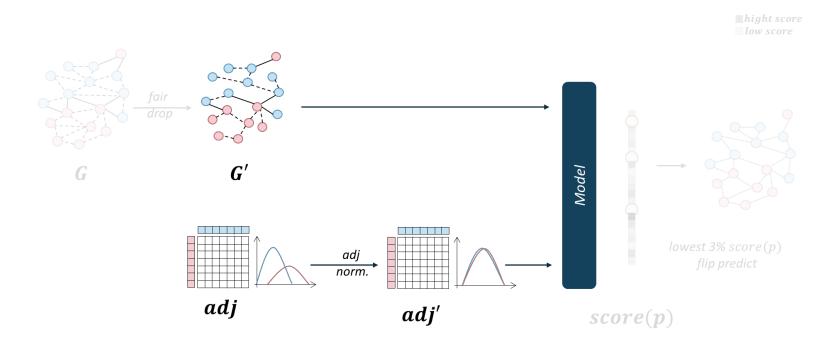




Algorithm 1: Fairness-aware GNN

Input: vertex features X, adjacency matrix A, Graph G, initialized with zeros M, $\delta \in [0, \frac{1}{2}]$

```
9: A_{fair} = A \circ fd(M)
10: A_{fairnorm} = D^{-1} A_{fair}
11: for epoch 1, 2, 3, ... e do
     P \leftarrow \text{GNN}(X, A_{fairnorm})
13: end for
```

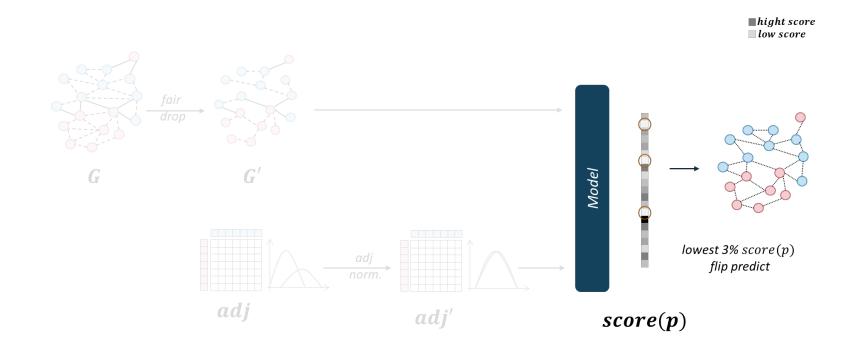




Algorithm 1: Fairness-aware GNN

```
Input: vertex features X, adjacency matrix A, Graph G, initialized with zeros M, \delta \in [0, \frac{1}{2}]
```

```
\left(\sum_{\substack{v \in V, X_v^{(p)} \neq X_x^{(p)} \\ v \neq y}} d_v + \sum_{\substack{v \in V, X_v^{(p)} \neq X_x^{(p)} \\ v \neq x}} d_i\right) / 4m^2
15: s_{sort} \leftarrow \text{flip} the edges with the \lambda score
16: for s in s_{sort} do
          if s \ge 0.5 then
               \hat{P}_s \leftarrow 0
18:
19:
           else
               P_s \leftarrow 1
           end if
21:
22: end for
23: R \leftarrow EvaluationMetric(\hat{P})
```

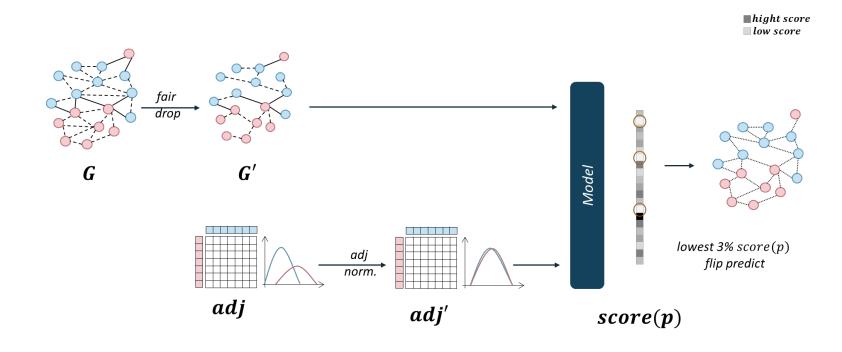




Algorithm 1: Fairness-aware GNN

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Input: vertex features X, adjacency matrix A, Graph G, initialized with zeros M, \delta \in [0, \frac{1}{2}]
```

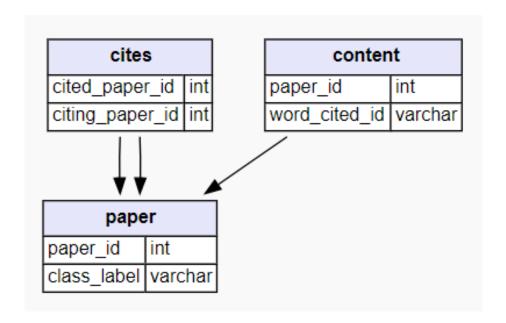
```
1: for edges (i, j) in G do
         m_{ij} = S[i] \neq S[j]
        if RANDOM \leq \frac{1}{2} + \delta then
            fd(m_{ij}) = m_{ij}
         else
             fd(m_{ij}) = 1 - m_{ij}
         end if
 8: end for
 9: A_{fair} = A \circ fd(M)
10: A_{fairnorm} = D^{-1}A_{fair}
11: for epoch 1, 2, 3, ... e do
12: P \leftarrow \text{GNN}(X, A_{fairnorm})
13: end for
14: score \leftarrow \frac{(-1)^{\gamma(P)}}{2m}(-1 + \frac{d_x + d_y - 1}{2m})\gamma(X_x^{(p)}, X_y^{(p)}) +
      (\sum_{\substack{v \in V, X_v^{(p)} \neq X_x^{(p)} \\ v \neq y}} d_v + \sum_{\substack{v \in V, X_v^{(p)} \neq X_x^{(p)} \\ v \neq x}} d_i) / 4m^2 
15: s_{sort} \leftarrow \text{flip} the edges with the \lambda score
16: for s in s_{sort} do
        if s \ge 0.5 then
            \hat{P}_s \leftarrow 0
         else
            P_s \leftarrow 1
         end if
22: end for
```

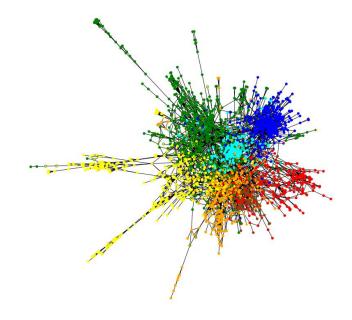




23: $R \leftarrow EvaluationMetric(\hat{P})$

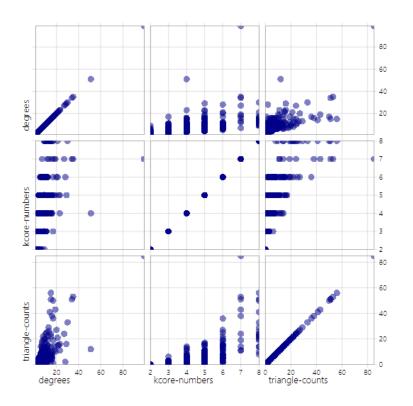
The **Cora** dataset consists of **2,708 scientific publications** classified into one of **seven classes**. The citation network consists of **5,429 links**. Each publication in the dataset is described by a 0/1-valued word vector indicating the absence/presence of the corresponding word from the dictionary. The dictionary consists of **1,433 unique words**.

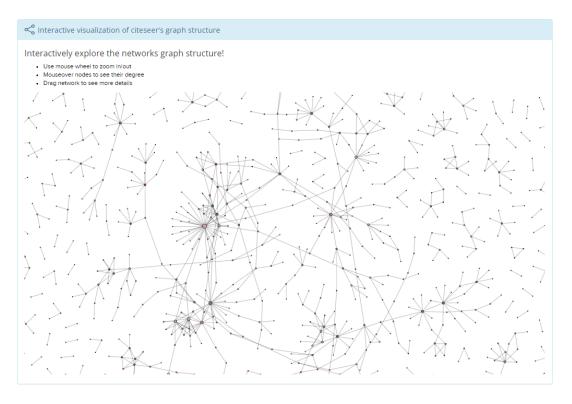






The **CiteSeer** dataset consists of **3,327 scientific publications** classified into one of **six classes**, the citation network consists of 4,676 links. Each publication in the dataset is described by a 0/1-valued word vector indicating the absence/presence of the corresponding word from the dictionary. The dictionary consists of 3703 unique words.







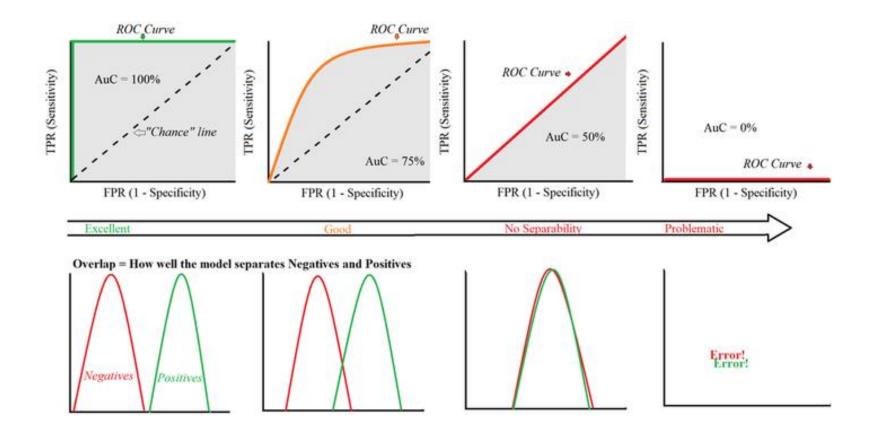
The **Facebook Ego** dataset consists of **4,039 nodes** and **79,411 edges**. Each node's features are based on the user's profile and the link represents the relationship in the social network





Metrics for Accuracy

Area Under the Curve (AUC) and AveragePrecision (AP)





Metrics for Fairness

modred

The reduction in the modularity measure to determine whether the modified network obtained from the link prediction results is biased towards creating more inter-group or intra-group links.

$$Q = \frac{1}{2m} \sum_{ij} \left(A_{ij} - \frac{d_i d_j}{2m} \right) \delta(c_i, c_j)$$
 (1) $modred = \frac{Q_{ref} - Q_{pred}}{Q_{ref}},$ (2)

• Δ_{DP} : Demographic Parity

The demographic parity difference of 0 means that all groups have the same selection rate.

$$\Delta_{\mathrm{DP}} := |\mathbb{E}_{(v,u)\sim U\times U}[g(v,u)\mid S(v) = S(u)] - \mathbb{E}_{(v,u)\sim U\times U}[g(v,u)\mid S(v) \neq S(u)]| \leq Q\|\Sigma\|_2 \cdot \delta. \tag{2}$$
intra

• Δ_{True} , Δ_{False}

Fairness is evaluated towards Δ_{DP} , as well as the disparity on the expected score on all the true samples Δ_{True} and false samples Δ_{False}



Experiments

Dataset	Method	AUC个	AP个	modred个	$\Delta_{DP} \downarrow$	$\Delta_{TRUE} \downarrow$	$\Delta_{FALSE} \downarrow$
	FairAdj	0.8491	0.8680	0.0147	0.1908	0.0437	0.0427
	FLIP	0.5619	0.5509	0.4458	0.0002	0.0000	0.0001
Cora	GreedyPostProcessing	0.9726	0.9616	0.0030	0.1430	0.0084	0.0226
Cora	FairDrop	0.6743	0.6317	0.0560	0.0140	0.0324	0.0278
	Ours	0.7057	0.6391	0.0693	0.0201	0.0248	0.0073
	Ours + Adversarial Network	0.7513	0.7435	0.0693	0.0231	0.0199	0.0079
	FairAdj	0.7999	0.8387	0.0108	0.0854	0.0118	0.0023
	FLIP	0.5191	0.6707	0.2796	0.0004	0.0005	0.0000
Citosoon	GreedyPostProcessing	0.9751	0.9812	0.0000	0.1061	0.0110	0.0143
Citeseer	FairDrop	0.7418	0.6809	0.0398	0.3115	0.0742	0.0413
	Ours	0.7211	0.6492	0.0411	0.3058	0.1272	0.0873
	Ours + Adversarial Network	0.7646	0.7322	0.0533	0.2314	0.0932	0.0895
	FairAdj	0.9673	0.9587	0.0519	0.0068	0.0086	0.0025
	FLIP	0.7112	0.6519	0.3241	0.0004	0.0000	0.0002
Facebook	GreedyPostProcessing	0.9721	0.9472	0.0704	0.0017	0.0000	0.0003
Facebook	FairDrop	0.9598	0.9379	0.0371	0.0086	0.0080	0.0046
	Ours	0.7344	0.6532	0.0540	0.0192	0.0004	0.0010
	Ours + Adversarial Network	0.9255	0.9097	0.0457	0.0075	0.0061	0.0063



Reference

- [1] Li, Peizhao, et al. "On dyadic fairness: Exploring and mitigating bias in graph connections." International Conference on Learning Representations. 2020.
- [2] Masrour, Farzan, et al. "Bursting the filter bubble: Fairness-aware network link prediction." Proceedings of the AAAI Conference on Artificial Intelligence. Vol. 34. No. 01. 2020.
- [3] Laclau, Charlotte, et al. "All of the Fairness for Edge Prediction with Optimal Transport." International Conference on Artificial Intelligence and Statistics. PMLR, 2021.
- [4] Indro Spinelli, et al. "Biased Edge Dropout for Enhancing Fairness in Graph Representation Learning", arXiv:2104.14210, 2021.

