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Full paper

Improving Fairness via Federated Learning

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1. Background

Fairness

Train a classifier that is fair to different groups.

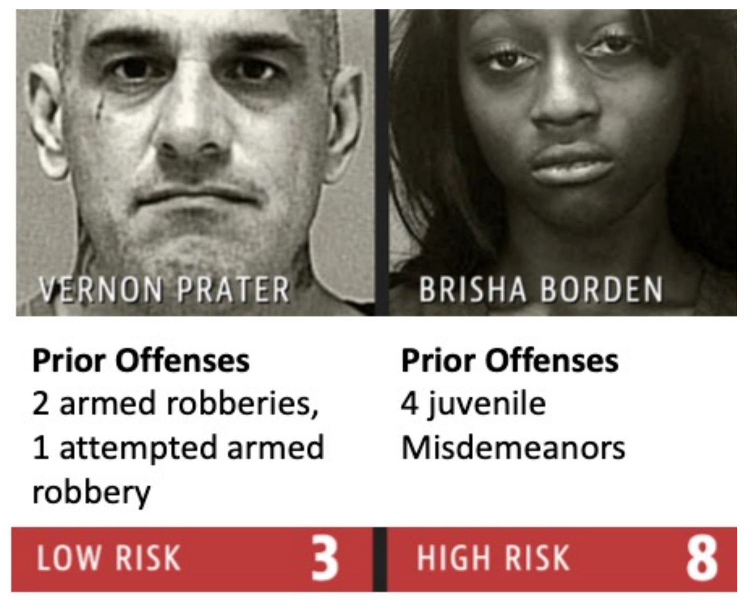


Fig 1: Recidivism problem [1].

Federated Learning

Many clients collaboratively train a model under the orchestration of a central server, while keeping data localized.

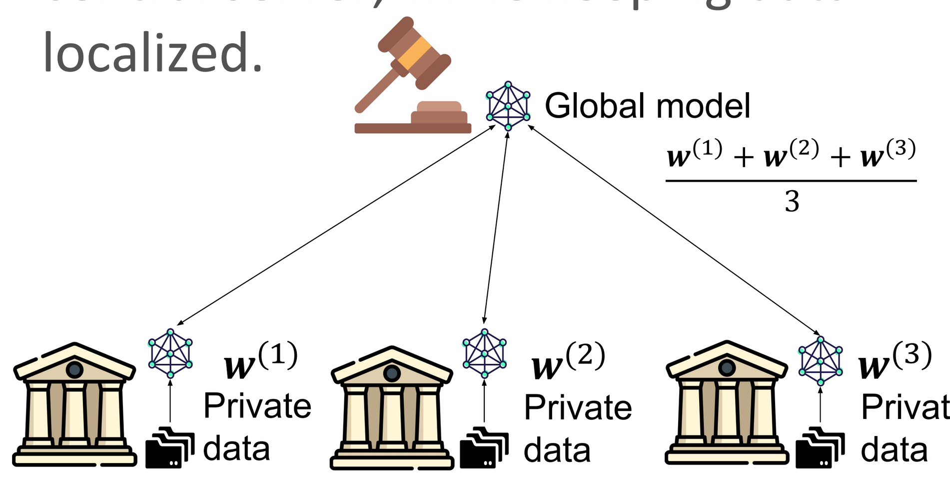


Fig 2: Illustration of FedAvg [2].

2. Overview

Key challenge

How to learn fair classifiers from decentralized data, without compromising much privacy?

Takeways

- Federated learning is necessary for model fairness.
- We can obtain better fairness-accuracy tradeoff with our proposed algorithm FedFB, which exchanges a few bits more information per communication round.

Baselines

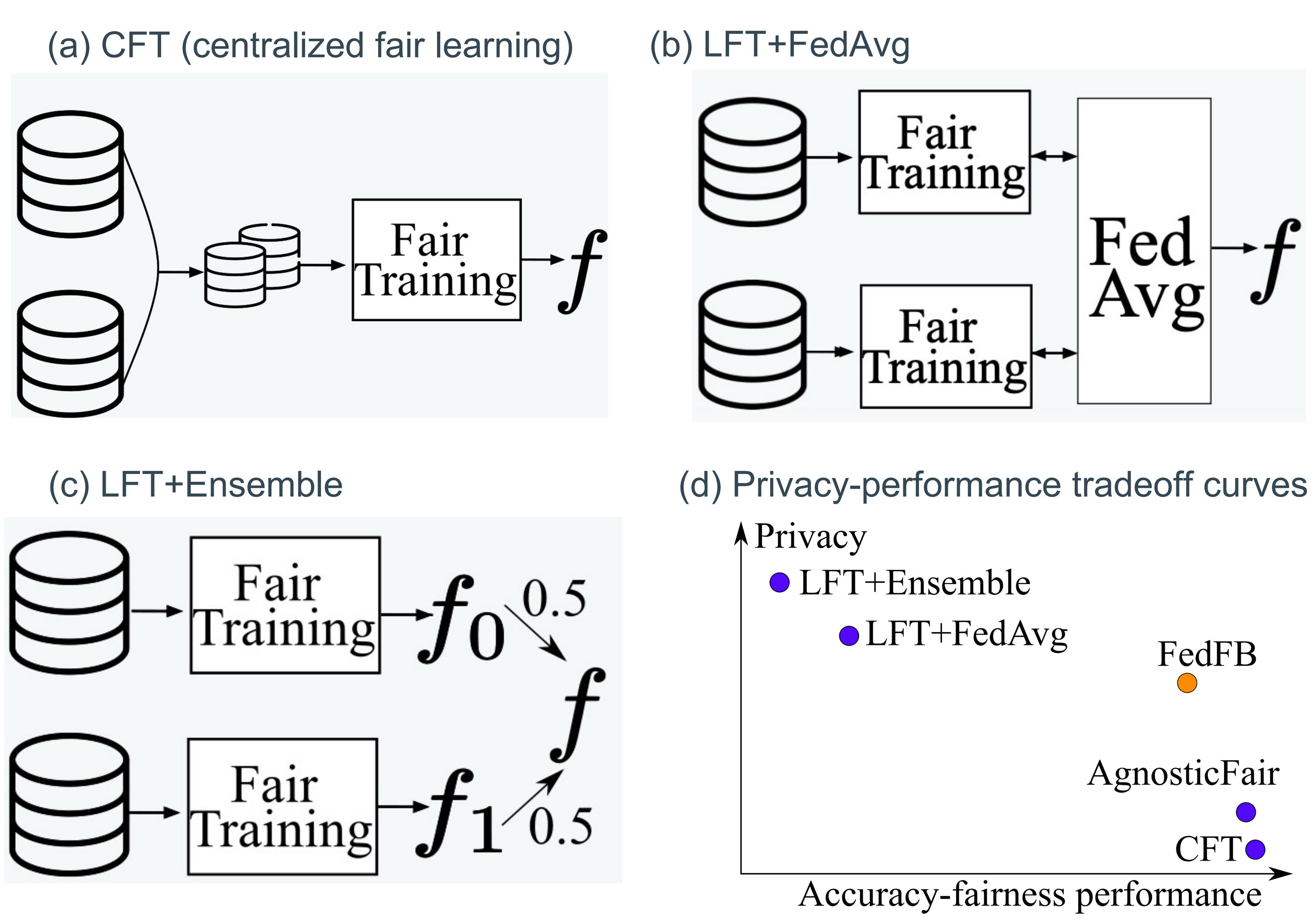


Fig 3. High-level illustration and summary of the baselines.

3. Theory results

Federated Learning boosts model fairness.

Theorem (informal): under certain conditions, $\inf \text{Unfairness}(\text{LFT} + \text{Ensemble}) > \inf \text{Unfairness}(\text{LFT} + \text{FedAvg})$.

LFT+FedAvg is not sufficient.

Lemma (informal): under certain conditions, $\inf \text{Unfairnes}(CFT) < \inf \text{Unfairness}(\text{LFT} + \text{FedAvg})$.

Numerical Results

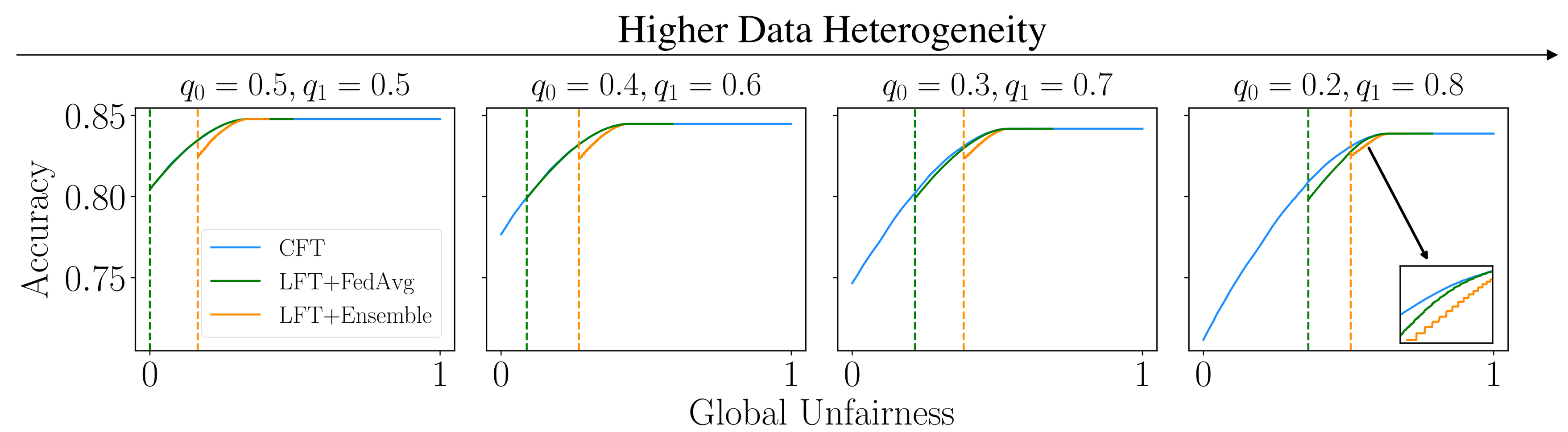


Fig 4. Accuracy-fairness tradeoff curves of three baselines under certain distributions.

Conclusions

- Privacy: LFT+Ensemble > LFT+FedAvg > CFT
- Fairness: LFT+Ensemble < LFT+FedAvg < CFT

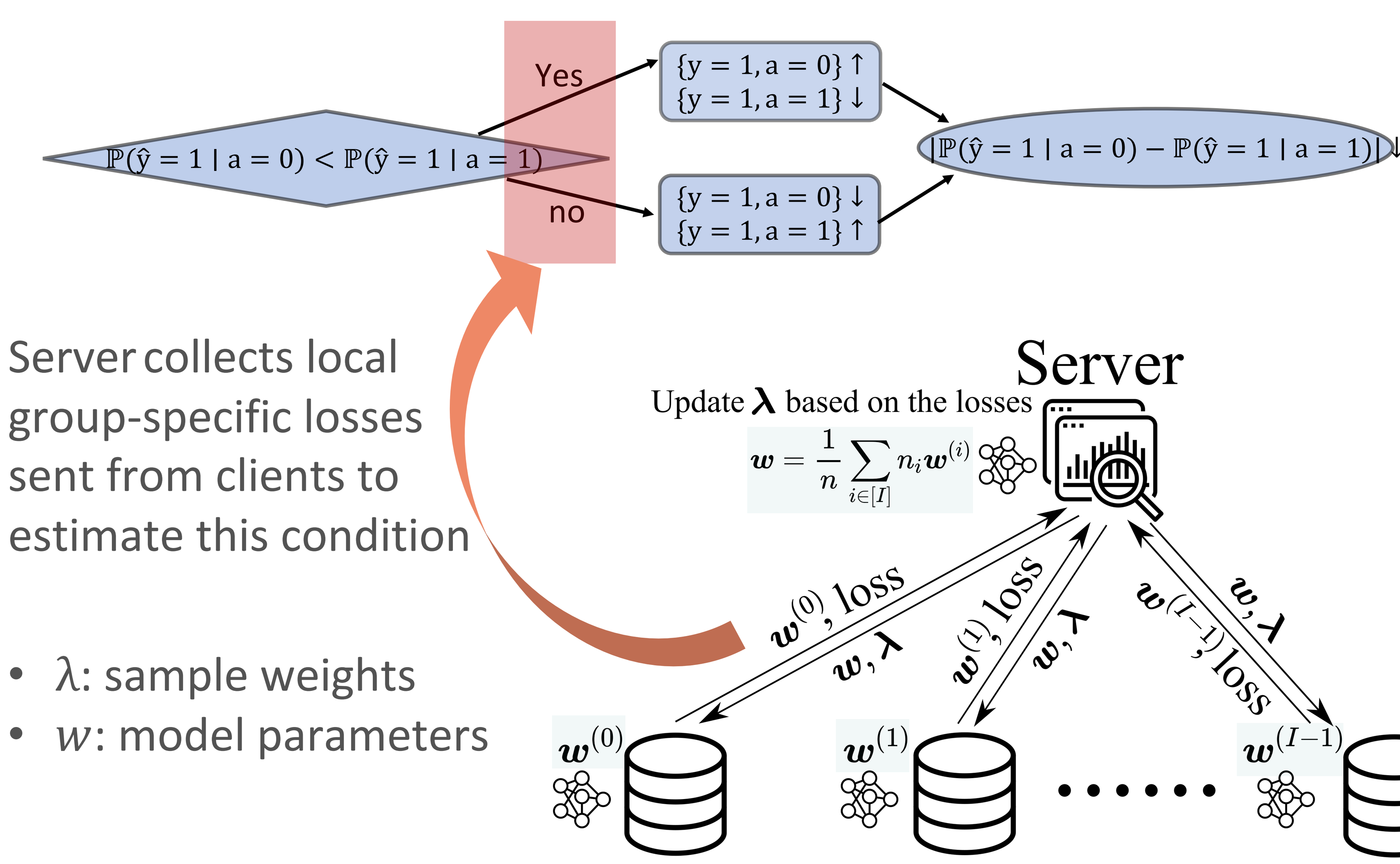
4. Our proposed algorithm: FedFB

Fairness notion (demographic parity)

- a: sensitive attribute
- y: label

$$\mathbb{P}(\hat{y} = 1 \mid a = 0) = \mathbb{P}(\hat{y} = 1 \mid a = 1)$$

Mitigate bias with reweighting mechanism



Server collects local group-specific losses sent from clients to estimate this condition

- λ: sample weights
- w: model parameters

5. Experiments

Demographic Parity

The performance of our FedFB and its private variant nearly matches the performance of CFT.

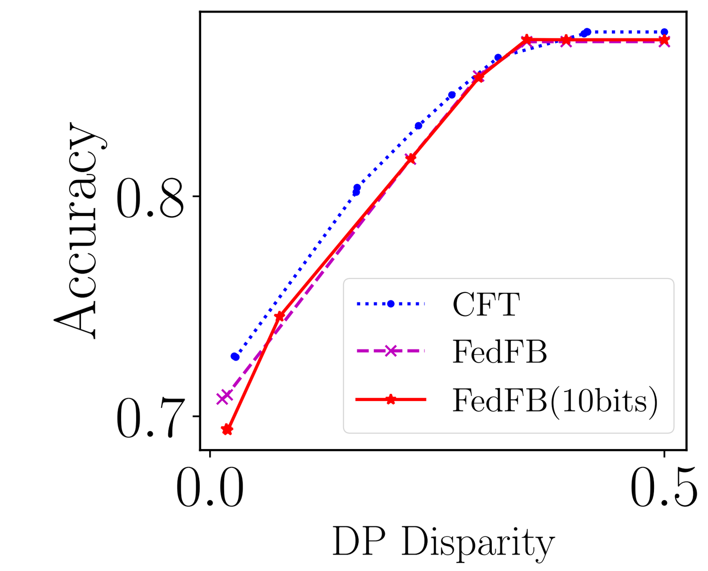


Fig 5. Accuracy-fairness tradeoff curves on the synthetic dataset.

Client Parity

Client parity is a specific fairness notion for federated learning, which requires the loss of different clients to be equal.

Even though our FedFB is not designed for client parity, it closely matches the performance of the state-of-the-art fair federated learning algorithms designed for client parity.

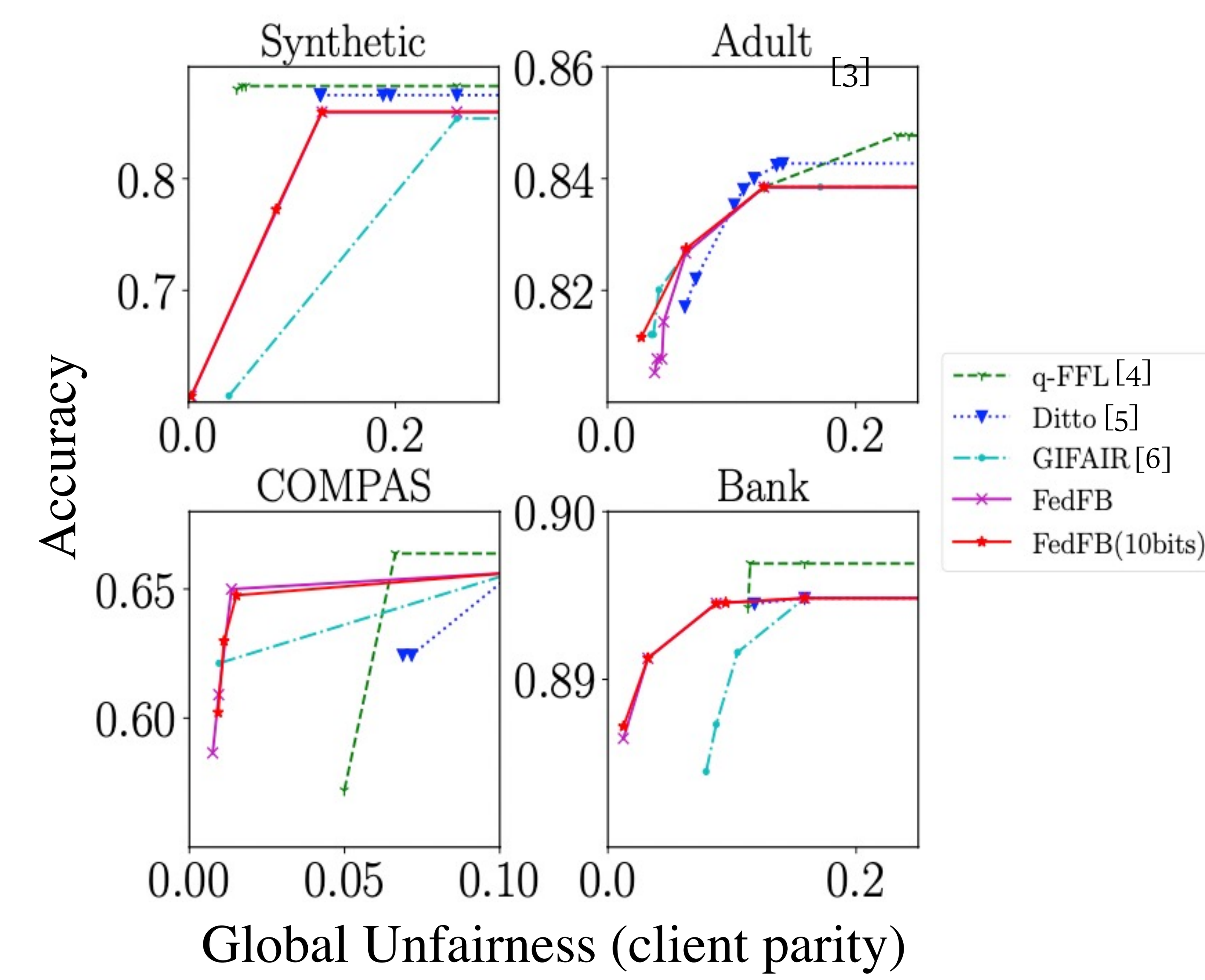


Fig 6. Comparison of accuracy and Client Parity on four datasets.

References

[1] Angwin et al. (2016). Machine bias. ProPublica.
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