### Supplemental Material for 'Optimizing Model Performance and Fairness Through Genetically Evolved Sample Weights'

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# Contents

1	Inti	Introduction					
	1.1	Contributing authors	,				
	1.2	About our supplemental material	,				
	1.3	Supplemental material setup	;				
2	Heart Disease 9						
	2.1	Hypervolume	)				
3	Student Math 13						
	3.1	Hypervolume	,				
4	Stu	dent Por 17	,				
	4.1	Hypervolume	,				
5	$\operatorname{Cre}$	${ m dit}{ m G}$					
	5.1	Hypervolume					
6	Tita	anic 25	,				
	6.1	Hypervolume	,				
7	US	Crime 29	)				
	7.1	Hypervolume	)				
8	Cor	npas Violent 33	j				
	8.1	Hypervolume	,				

4		CONTENTS

9	NLSY	37
	9.1 Hypervolume	37
10	Compas	41
	10.1 Hypervolume	41
11	Speeddating	45
	11.1 Hypervolume	45
12	PMAD EPDS	49
	12.1 Hypervolume	49
13	PMAD EPDS RUS	53
	13.1 Hypervolume	53
14	PMAD PHQ	57
	14.1 Hypervolume	57
15	PMAD PHQ RUS	61
	15.1 Hypervolume	61

### Introduction

This is not intended as a stand-alone document, but as a companion to our manuscript.

### 1.1 Contributing authors

- Anil Kumar Saini
- Jose Guadalupe Hernandez
- Emily F. Wong
- Jason H. Moore

### 1.2 About our supplemental material

As you may have noticed (unless you're reading a pdf version of this), our supplemental material is hosted using GitHub pages. We compiled our data analyses and supplemental documentation into this nifty web-accessible book using bookdown.

The code used for this supplemental material can be found in this GitHub repository.

Our supplemental material includes the following:

- Heart disease results (Section 2)
- Student math results (Section 3)
- Student por results (Section 4)
- CreditG results (Section 5)
- Titanic results (Section 6)

- US Crime results (Section 7)
- Compas Violent results (Section 8)
- NLSY results (Section 9)
- Compas results (Section 10)
- Speed dating results (Section 11)
- PMAD EPDS results (Section 12)
- PMAD EPDS RUS results (Section 13)
- PMAD PHQ results (Section 14)
- PMAD PHQ RUS results (Section 15)

### 1.3 Supplemental material setup

### 1.3.1 Required packages and variables

Variable set up.

```
library(ggplot2)
library(cowplot)
library(dplyr)
library(PupillometryR)
NAMES <- c('Evolved','Calculated','None')</pre>
TASKS <- c('heart_disease', 'student_math', 'student_por', 'creditg', 'titanic', 'us_c:
SHAPE \leftarrow c(21,24,22)
cb_palette <- c('#D81B60','#1E88E5','#FFC107')</pre>
TSIZE <- 19
p_theme <- theme(</pre>
  plot.title = element_text( face = "bold", size = 22, hjust=0.5),
  panel.border = element_blank(),
  panel.grid.minor = element_blank(),
  legend.title=element_text(size=18),
  legend.text=element_text(size=18),
  axis.title = element_text(size=18),
  axis.text = element_text(size=14),
  legend.position="bottom",
  panel.background = element_rect(fill = "#f1f2f5",
                                   colour = "white",
                                   linewidth = 0.5, linetype = "solid")
)
testing <- read.csv(paste('./', 'hv_test.csv', sep = "", collapse = NULL), header = TR
testing$exp <- gsub('Evolved Weights', 'Evolved', testing$ex)</pre>
testing exp <- gsub ('Calculated Weights', 'Calculated', testing ex)
```

```
testing$exp <- gsub('No Weights', 'None', testing$ex)
testing$exp <- factor(testing$exp, levels = NAMES)</pre>
```

#### 1.3.2 Helper functions

Function to plot hypervolume results

```
# function to plot hyper-volume data
volume_plotter <- function(data, id)</pre>
  ggplot(data, aes(x = exp, y = hv, color = exp, fill = exp, shape = exp)) +
  geom_flat_violin(position = position_nudge(x = .1, y = 0), scale = 'width', alpha = 0.2, width
  geom_boxplot(color = 'black', width = .07, outlier.shape = NA, alpha = 0.0, size = 1.0, posit
  geom_point(position = position_jitter(width = 0.02, height = 0.0001), size = 1.5, alpha = 1.0
  scale_y_continuous(
   name="Volume",
 scale_x_discrete(
   name="Strategy"
 )+
  scale_shape_manual(values=SHAPE, name="Weight\nStrategy") +
  scale_colour_manual(values = cb_palette, name="Weight\nStrategy") +
  scale_fill_manual(values = cb_palette, name="Weight\nStrategy") +
  ggtitle(TASKS[id])+
 p_theme + coord_flip()
```

Function to summarize hypervolume results

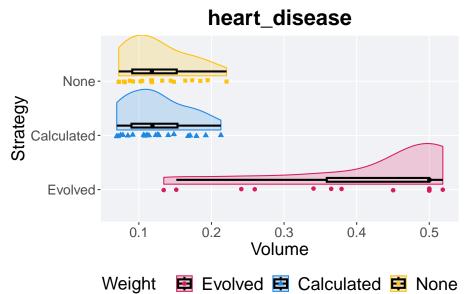
```
# function to plot hyper-volume data
volume_summarize <- function(data)
{
    data %>%
    group_by(exp) %>%
    dplyr::summarise(
        count = n(),
        na_cnt = sum(is.na(hv)),
        min = min(hv, na.rm = TRUE),
        median = median(hv, na.rm = TRUE),
        mean = mean(hv, na.rm = TRUE),
        max = max(hv, na.rm = TRUE),
        IQR = IQR(hv, na.rm = TRUE)
    )
}
```

## **Heart Disease**

Here we report the **hypervolume** achived by evaluating the performance of each solution wittin the Pareto front on the test set of the **heart\_disease** dataset.

```
# heart-disease data
data <- filter(testing, dataset == "heart_disease")</pre>
```

```
volume_plotter(data,1)
```



# Strategy

### 2.1.1 Summary stats

```
volume_summarize(data)
## # A tibble: 3 x 8
             count na_cnt
                           min median mean
                                                 IQR
    <fct>
             <int> <int> <dbl> <dbl> <dbl> <dbl> <dbl>
## 1 Evolved
                20
                       0 0.134
                               0.5 0.417 0.519 0.141
## 2 Calculated
                20
                       ## 3 None
                20
                       0 0.0722 0.118 0.126 0.221 0.0613
```

### 2.1.2 Kruskal-Wallis test

 ${\bf Detected\ differences\ between\ weight\ strategies.}$ 

```
##
##
## Kruskal-Wallis rank sum test
##
## data: hv by exp
## Kruskal-Wallis chi-squared = 34.987, df = 2, p-value = 2.528e-08
```

# Student Math

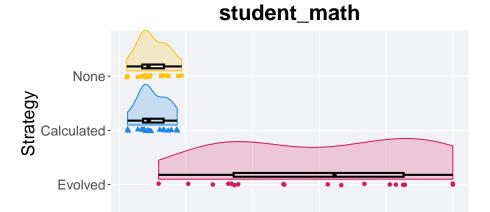
Here we report the **hypervolume** achived by evaluating the performance of each solution wihtin the Pareto front on the test set of the **student\_math** dataset.

```
# heart-disease data
data <- filter(testing, dataset == "student_math")</pre>
```

```
volume_plotter(data,2)
```

0.4

0.5



0.2

Weight **■** Evolved **■** Calculated **■** None Strategy

Volume

0.3

### 3.1.1 Summary stats

0.0

0.1

```
volume_summarize(data)
## # A tibble: 3 x 8
               count na_cnt
                               min median
                                                           IQR
                                            mean
                                                    max
     <fct>
                <int> <int> <dbl> <dbl> <dbl> <dbl>
## 1 Evolved
                  20
                          0 0.0594 0.323 0.308 0.5
## 2 Calculated
                  20
                          0 0.0129 0.0448 0.0504 0.0873 0.0307
## 3 None
                  20
                          0 0.0116 0.0441 0.0503 0.0939 0.0326
```

### 3.1.2 Kruskal-Wallis test

 ${\bf Detected\ differences\ between\ weight\ strategies.}$ 

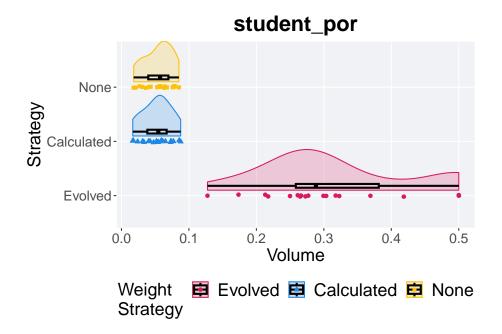
```
##
##
## Kruskal-Wallis rank sum test
##
## data: hv by exp
## Kruskal-Wallis chi-squared = 36.282, df = 2, p-value = 1.323e-08
```

### Student Por

Here we report the **hypervolume** achived by evaluating the performance of each solution wihtin the Pareto front on the test set of the **student\_por** dataset.

```
# heart-disease data
data <- filter(testing, dataset == "student_por")</pre>
```

```
volume_plotter(data,3)
```



### 4.1.1 Summary stats

```
volume_summarize(data)
## # A tibble: 3 x 8
                count na_cnt
                                min median
                                                            IQR
                                             mean
                                                     max
     <fct>
                <int> <int> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
## 1 Evolved
                           0 0.128  0.288  0.318  0.5
                20
## 2 Calculated
                   20
                           0 0.0168 0.0546 0.0528 0.0878 0.0286
## 3 None
                   20
                           0 0.0181 0.0573 0.0547 0.0851 0.0298
```

### 4.1.2 Kruskal-Wallis test

 ${\bf Detected\ differences\ between\ weight\ strategies.}$ 

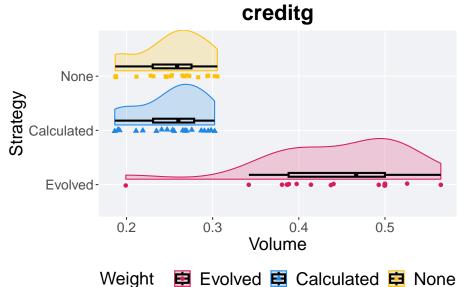
```
###
## Kruskal-Wallis rank sum test
##
## data: hv by exp
## Kruskal-Wallis chi-squared = 39.429, df = 2, p-value = 2.742e-09
```

## CreditG

Here we report the **hypervolume** achived by evaluating the performance of each solution within the Pareto front on the test set of the **creditg** dataset.

```
# heart-disease data
data <- filter(testing, dataset == "creditg")</pre>
```

```
volume_plotter(data,4)
```



# Strategy

### 5.1.1 Summary stats

```
volume_summarize(data)
## # A tibble: 3 x 8
                count na_cnt
                               min median mean
                                                         IQR
     <fct>
                <int> <int> <dbl> <dbl> <dbl> <dbl> <dbl> <
## 1 Evolved
                           0 0.199  0.467  0.443  0.565  0.112
                20
                           0 0.186  0.260  0.252  0.302  0.0477
## 2 Calculated
                   20
## 3 None
                   20
                           0 0.187 0.259 0.253 0.305 0.0450
```

### 5.1.2 Kruskal-Wallis test

Detected differences between weight strategies.

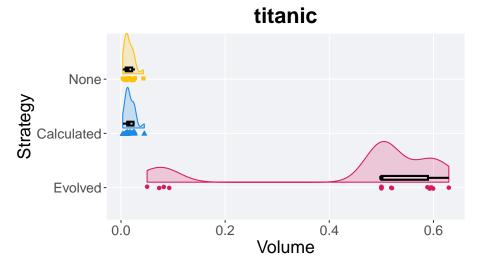
```
###
## Kruskal-Wallis rank sum test
##
## data: hv by exp
## Kruskal-Wallis chi-squared = 32.972, df = 2, p-value = 6.922e-08
```

### **Titanic**

Here we report the **hypervolume** achived by evaluating the performance of each solution within the Pareto front on the test set of the **titanic** dataset.

```
# heart-disease data
data <- filter(testing, dataset == "titanic")</pre>
```

```
volume_plotter(data,5)
```



### 6.1.1 Summary stats

```
volume_summarize(data)
## # A tibble: 3 x 8
    exp
               count na_cnt
                                min median
                                                            IQR
                                             mean
     <fct>
               <int> <int>
                              <dbl> <dbl> <dbl> <dbl> <dbl> <
## 1 Evolved
                          0 0.0502 0.5
                                           0.447 0.629 0.0894
                20
## 2 Calculated
                  20
                          0 0.00334 0.0143 0.0171 0.0448 0.0119
## 3 None
                  20
                          0 0.00340 0.0126 0.0157 0.0430 0.0125
```

### 6.1.2 Kruskal-Wallis test

 ${\bf Detected\ differences\ between\ weight\ strategies.}$ 

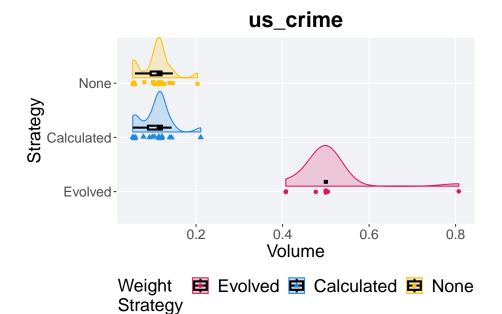
```
###
## Kruskal-Wallis rank sum test
###
## data: hv by exp
## Kruskal-Wallis chi-squared = 39.658, df = 2, p-value = 2.445e-09
```

## **US** Crime

Here we report the **hypervolume** achived by evaluating the performance of each solution within the Pareto front on the test set of the us\_crime dataset.

```
# heart-disease data
data <- filter(testing, dataset == "us_crime")</pre>
```

```
volume_plotter(data,6)
```



### 7.1.1 Summary stats

```
volume_summarize(data)
## # A tibble: 3 x 8
             count na_cnt
                           min median mean
                                                  IQR
    <fct>
             <int> <int> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
## 1 Evolved
              20
                       0 0.407
                                0.5 0.505 0.807 0
## 2 Calculated
                20
                       ## 3 None
                20
                       0 0.0534 0.113 0.107 0.203 0.0252
```

### 7.1.2 Kruskal-Wallis test

 ${\bf Detected\ differences\ between\ weight\ strategies.}$ 

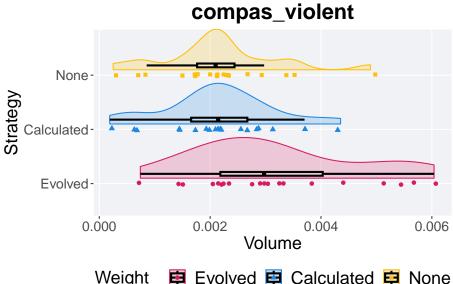
```
###
## Kruskal-Wallis rank sum test
###
## data: hv by exp
## Kruskal-Wallis chi-squared = 39.978, df = 2, p-value = 2.084e-09
```

# Compas Violent

Here we report the **hypervolume** achived by evaluating the performance of each solution within the Pareto front on the test set of the **compas\_violent** dataset.

```
# heart-disease data
data <- filter(testing, dataset == "compas_violent")</pre>
```

```
volume_plotter(data,7)
```



### 8.1.1 Summary stats

```
volume_summarize(data)
## # A tibble: 3 x 8
                count na_cnt
                                  min median
                                                                    IQR
                                                 mean
                                                           max
     <fct>
                <int> <int>
                                <dbl>
                                        <dbl>
                                                         <dbl>
                                                 <dbl>
                           0 0.000741 0.00297 0.00319 0.00604 0.00185
## 1 Evolved
                   20
## 2 Calculated
                   20
                           0 0.000188 0.00215 0.00215 0.00435 0.00101
## 3 None
                   20
                           0 0.000251 0.00210 0.00217 0.00489 0.000675
```

### 8.1.2 Kruskal-Wallis test

Detected differences between weight strategies.

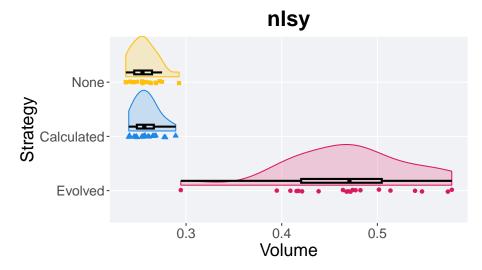
```
##
##
## Kruskal-Wallis rank sum test
##
## data: hv by exp
## Kruskal-Wallis chi-squared = 6.7764, df = 2, p-value = 0.03377
```

## **NLSY**

Here we report the **hypervolume** achived by evaluating the performance of each solution within the Pareto front on the test set of the nlsy dataset.

```
# heart-disease data
data <- filter(testing, dataset == "nlsy")</pre>
```

```
volume_plotter(data,8)
```



Weight **■** Evolved **■** Calculated **■** None Strategy

```
volume_summarize(data)
## # A tibble: 3 x 8
    exp
               count na_cnt
                              min median mean
                                                        IQR
                                                 max
    <fct>
               <int> <int> <dbl> <dbl> <dbl> <dbl> <dbl> <
## 1 Evolved
                          0 0.294 0.471 0.468 0.578 0.0843
                20
## 2 Calculated
                  20
                          0 0.240 0.256 0.259 0.289 0.0177
## 3 None
                  20
                          0 0.237 0.254 0.256 0.293 0.0186
```

#### 9.1.2 Kruskal-Wallis test

 ${\bf Detected\ differences\ between\ weight\ strategies.}$ 

```
##
##
## Kruskal-Wallis rank sum test
##
## data: hv by exp
## Kruskal-Wallis chi-squared = 39.518, df = 2, p-value = 2.623e-09
```

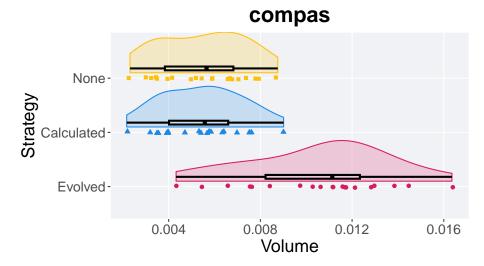
39

# Compas

Here we report the **hypervolume** achived by evaluating the performance of each solution within the Pareto front on the test set of the **compas** dataset.

```
# heart-disease data
data <- filter(testing, dataset == "compas")</pre>
```

```
volume_plotter(data,9)
```



```
volume_summarize(data)
## # A tibble: 3 x 8
     exp
                count na_cnt
                                 min median
                                                                 IQR
                                                mean
                                                         max
     <fct>
                <int> <int>
                               <dbl>
                                       <dbl>
                                               <dbl>
                                                        <dbl>
## 1 Evolved
                           0 0.00432 0.0111 0.0105 0.0164 0.00411
                   20
## 2 Calculated
                   20
                           0 0.00217 0.00558 0.00546 0.00901 0.00258
## 3 None
                   20
                           0 0.00231 0.00565 0.00548 0.00876 0.00299
```

#### 10.1.2 Kruskal-Wallis test

Detected differences between weight strategies.

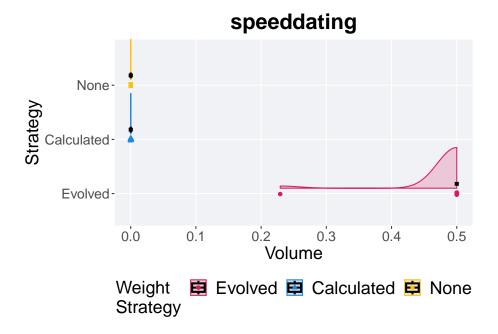
```
##
##
## Kruskal-Wallis rank sum test
##
## data: hv by exp
## Kruskal-Wallis chi-squared = 26.298, df = 2, p-value = 1.947e-06
```

# Speeddating

Here we report the **hypervolume** achived by evaluating the performance of each solution wihtin the Pareto front on the test set of the **speeddating** dataset.

```
# heart-disease data
data <- filter(testing, dataset == "speeddating")</pre>
```

```
volume_plotter(data,10)
```



```
volume_summarize(data)
## # A tibble: 3 x 8
                                                                       IQR
                count na_cnt
                                         median
                                   min
                                                    mean
                                                              max
     <fct>
                <int> <int>
                                 <dbl>
                                          <dbl>
                                                            <dbl>
## 1 Evolved
                           0 0.229
                                       0.5
                                                0.486
                                                         0.5
                20
## 2 Calculated
                   20
                           0 0.0000388 0.000102 0.000114 0.000239 0.000121
## 3 None
                   20
                           0 0.0000297 0.000109 0.000124 0.000255 0.000122
```

#### 11.1.2 Kruskal-Wallis test

Detected differences between weight strategies.

```
##
##
## Kruskal-Wallis rank sum test
##
## data: hv by exp
## Kruskal-Wallis chi-squared = 40.672, df = 2, p-value = 1.473e-09
```

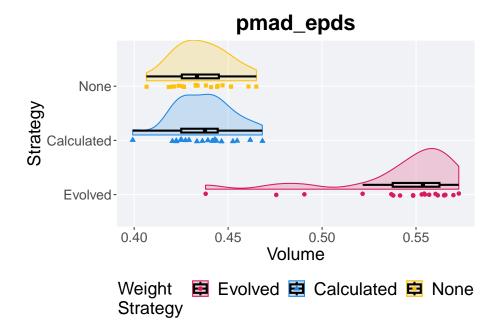
47

## PMAD EPDS

Here we report the **hypervolume** achived by evaluating the performance of each solution within the Pareto front on the test set of the <code>pmad\_epds</code> dataset.

```
# heart-disease data
data <- filter(testing, dataset == "pmad_epds")</pre>
```

```
volume_plotter(data,11)
```



```
volume_summarize(data)
## # A tibble: 3 x 8
             count na_cnt
                          min median mean
                                                 IQR
    <fct>
             <int> <int> <dbl> <dbl> <dbl> <dbl> <dbl> <
## 1 Evolved
                       0 0.438 0.554 0.541 0.573 0.0249
              20
                       ## 2 Calculated
                20
## 3 None
                20
                       0 0.407 0.433 0.436 0.465 0.0197
```

#### 12.1.2 Kruskal-Wallis test

 ${\bf Detected\ differences\ between\ weight\ strategies.}$ 

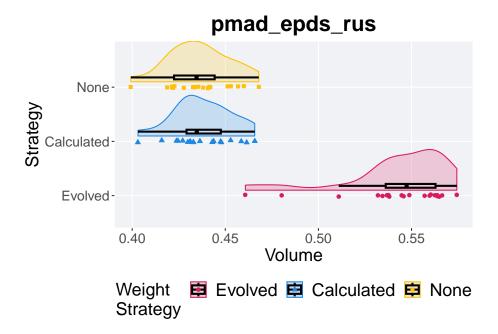
```
##
##
## Kruskal-Wallis rank sum test
##
## data: hv by exp
## Kruskal-Wallis chi-squared = 35.731, df = 2, p-value = 1.742e-08
```

## PMAD EPDS RUS

Here we report the **hypervolume** achived by evaluating the performance of each solution within the Pareto front on the test set of the <code>pmad\_epds\_rus</code> dataset.

```
# heart-disease data
data <- filter(testing, dataset == "pmad_epds_rus")</pre>
```

```
volume_plotter(data,12)
```



```
volume_summarize(data)
## # A tibble: 3 x 8
             count na_cnt
                          min median mean
                                                 IQR
    <fct>
             <int> <int> <dbl> <dbl> <dbl> <dbl> <dbl> <
## 1 Evolved
                      0 0.461 0.547 0.542 0.574 0.0267
              20
                       0 0.403 0.435 0.438 0.466 0.0184
## 2 Calculated
                20
## 3 None
                20
```

#### 13.1.2 Kruskal-Wallis test

Detected differences between weight strategies.

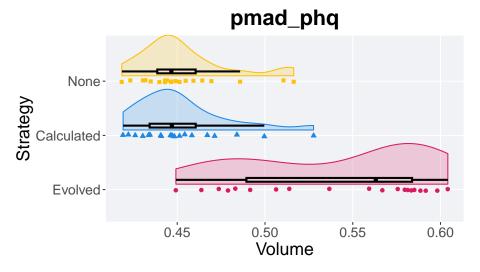
```
###
## Kruskal-Wallis rank sum test
###
## data: hv by exp
### Kruskal-Wallis chi-squared = 38.835, df = 2, p-value = 3.69e-09
```

# PMAD PHQ

Here we report the **hypervolume** achived by evaluating the performance of each solution within the Pareto front on the test set of the <code>pmad\_phq</code> dataset.

```
# heart-disease data
data <- filter(testing, dataset == "pmad_phq")</pre>
```

```
volume_plotter(data,13)
```



```
volume_summarize(data)
## # A tibble: 3 x 8
             count na_cnt
                          min median mean
                                                 IQR
    <fct>
             <int> <int> <dbl> <dbl> <dbl> <dbl> <dbl> <
## 1 Evolved
                       0 0.449 0.563 0.541 0.604 0.0944
              20
## 2 Calculated
                20
                       0 0.419 0.447 0.452 0.528 0.0263
## 3 None
                20
```

#### 14.1.2 Kruskal-Wallis test

 ${\bf Detected\ differences\ between\ weight\ strategies.}$ 

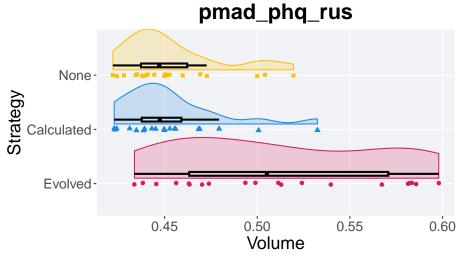
```
###
## Kruskal-Wallis rank sum test
##
## data: hv by exp
## Kruskal-Wallis chi-squared = 29.615, df = 2, p-value = 3.708e-07
```

# PMAD PHQ RUS

Here we report the **hypervolume** achived by evaluating the performance of each solution wihtin the Pareto front on the test set of the <code>pmad\_phq\_rus</code> dataset.

```
# heart-disease data
data <- filter(testing, dataset == "pmad_phq_rus")</pre>
```

```
volume_plotter(data,14)
```



```
volume_summarize(data)
## # A tibble: 3 x 8
                count na_cnt
                               min median mean
                                                         IQR
     <fct>
                <int> <int> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
                           0 0.434 0.505 0.511 0.598 0.107
## 1 Evolved
                20
## 2 Calculated
                   20
                           0 0.423  0.447  0.453  0.532  0.0213
## 3 None
                   20
                           0 0.422 0.447 0.454 0.520 0.0249
```

#### 15.1.2 Kruskal-Wallis test

 ${\bf Detected\ differences\ between\ weight\ strategies.}$ 

```
##
## Kruskal-Wallis rank sum test
##
## data: hv by exp
## Kruskal-Wallis chi-squared = 16.497, df = 2, p-value = 0.0002616
```