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

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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)

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(
  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</pre>
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)</pre>
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

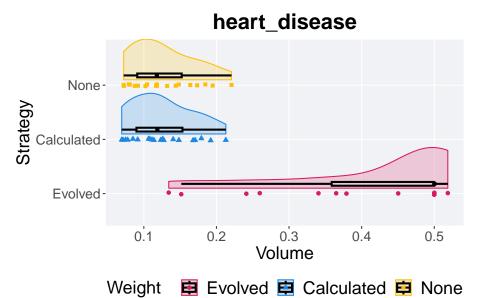
```
# function to plot hyper-volume data
volume_summarize <- function(data)
{
    data %>%
    group_by(exp) %>%
    dplyr::summarise(
        count = n(),
        na_cnt = sum(is.na(hv)),
        min = min(hv, na.rm = TRUE),
        median = median(hv, na.rm = TRUE),
        mean = mean(hv, na.rm =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

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
```

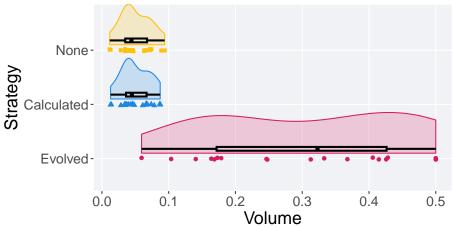
Student Math

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)
```





```
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

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

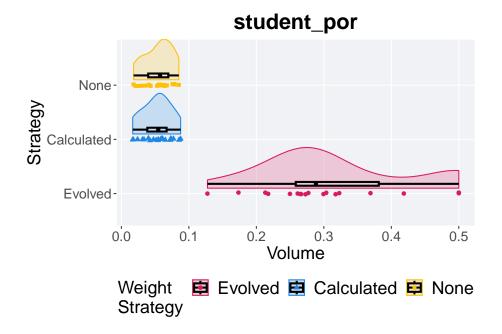
```
##
##
## Kruskal-Wallis rank sum test
##
## data: hv by exp
## Kruskal-Wallis chi-squared = 36.282, df = 2, p-value = 1.323e-08
```

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)
```



```
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

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

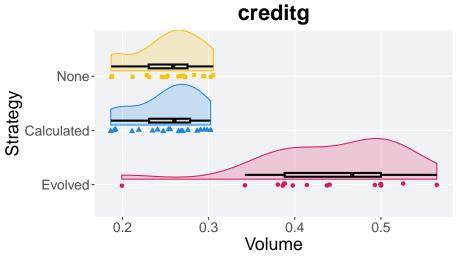
```
###
## Kruskal-Wallis rank sum test
##
## data: hv by exp
## Kruskal-Wallis chi-squared = 39.429, df = 2, p-value = 2.742e-09
```

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)
```



```
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.

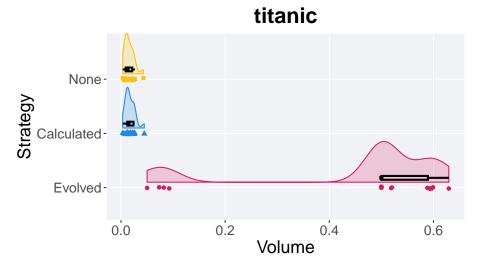
```
###
## Kruskal-Wallis rank sum test
##
## data: hv by exp
## Kruskal-Wallis chi-squared = 32.972, df = 2, p-value = 6.922e-08
```

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)
```



```
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

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

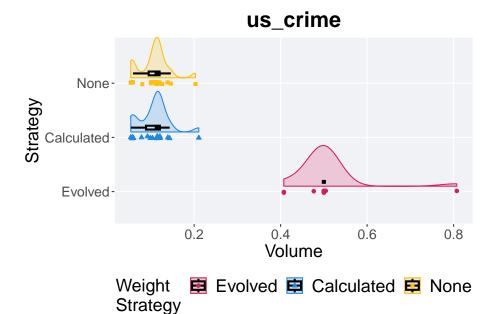
```
###
## Kruskal-Wallis rank sum test
###
## data: hv by exp
## Kruskal-Wallis chi-squared = 39.658, df = 2, p-value = 2.445e-09
```

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)
```



```
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
                           0 0.0536  0.114  0.108  0.211  0.0322
## 3 None
                   20
                           0 0.0534 0.113 0.107 0.203 0.0252
```

7.1.2 Kruskal-Wallis test

Detected differences between weight strategies.

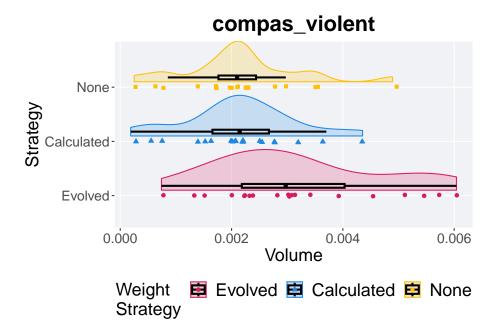
```
##
##
## Kruskal-Wallis rank sum test
##
## data: hv by exp
## Kruskal-Wallis chi-squared = 39.978, df = 2, p-value = 2.084e-09
```

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)
```



```
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.

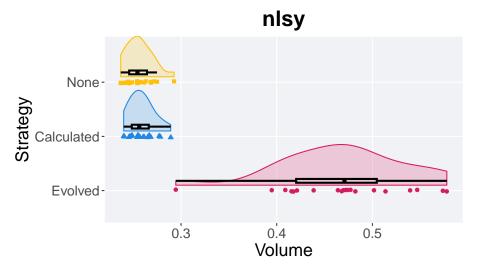
```
##
##
## Kruskal-Wallis rank sum test
##
## data: hv by exp
## Kruskal-Wallis chi-squared = 6.7764, df = 2, p-value = 0.03377
```

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)
```



```
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

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

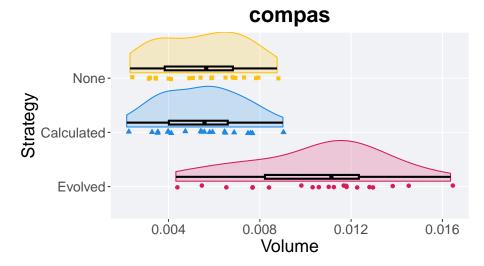
39

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

```
##
##
## 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>
## 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

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

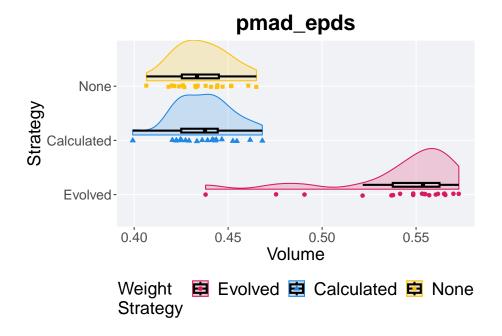
47

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 pmad_epds 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

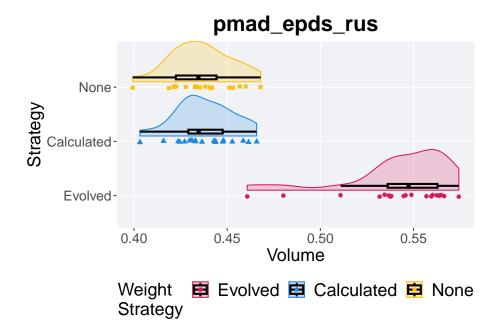
```
##
##
## Kruskal-Wallis rank sum test
##
## data: hv by exp
## Kruskal-Wallis chi-squared = 35.731, df = 2, p-value = 1.742e-08
```

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

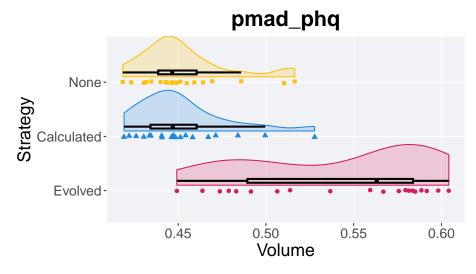
```
###
## Kruskal-Wallis rank sum test
###
## data: hv by exp
### Kruskal-Wallis chi-squared = 38.835, df = 2, p-value = 3.69e-09
```

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

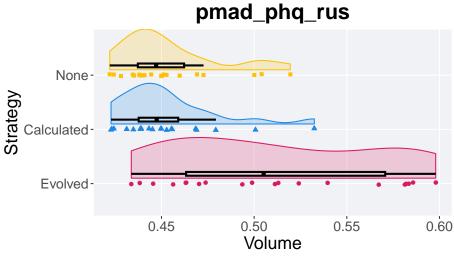
```
###
## Kruskal-Wallis rank sum test
##
## data: hv by exp
## Kruskal-Wallis chi-squared = 29.615, df = 2, p-value = 3.708e-07
```

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

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