Lab 6

Security and Ethical aspects of data

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6.1 Fairness metrics for synthetic datasets

```
In [ ]:
         #we import all the required libraries
         import numpy as np
         import matplotlib.pyplot as plt # for plotting stuff
         from random import seed, shuffle
         from scipy.stats import multivariate normal # for generating synthetic data
         from sklearn import datasets #For real datasets
         SEED = 1122334455
         seed(SEED) # set the random seed so that the random permutations can be reproduced again
         np.random.seed(SEED)
In [ ]:
         from sklearn.svm import SVC
         from sklearn import metrics
         def plot svc decision boundary(svm clf, xmin, xmax):
             w = svm clf.coef [0]
             b = svm clf.intercept [0]
             # At the decision boundary, w0*x0 + w1*x1 + b = 0
             \# => x1 = -w0/w1 * x0 - b/w1
             x0 = np.linspace(xmin, xmax, 200)
             decision boundary = -w[0]/w[1] * x0 - b/w[1]
             margin = 1/w[1]
             gutter up = decision boundary + margin
             gutter down = decision boundary - margin
```

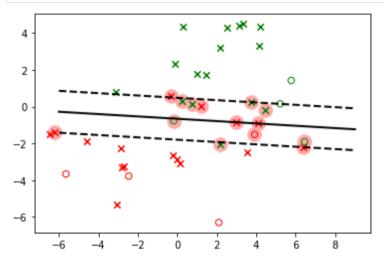
```
svs = svm_clf.support_vectors_
plt.scatter(svs[:, 0], svs[:, 1], s=180, facecolors='#FFAAAA')
plt.plot(x0, decision_boundary, "k-", linewidth=2)
plt.plot(x0, gutter_up, "k--", linewidth=2)
plt.plot(x0, gutter_down, "k--", linewidth=2)
```

```
In [ ]:
         def generate synthetic data bias():
             .. .. ..
                 Code for generating the synthetic data.
                 We will have two features and a binary class.
             0.00
             n samples = 20 # generate these many data points per class
             #For biased data
             p sen=0.2 #this parameter sets the probability of being protected (sensitive feature=1)
             delta1=[3,-2] # This is the increment of the mean for the positive class
             delta2=[3,-2] # This is the increment of the mean for the negative class
             def gen gaussian sensitive(size, mean in, cov in, class label, sensitive):
                 nv = multivariate_normal(mean = mean in, cov = cov in)
                 X = nv.rvs(size)
                 y = np.ones(size, dtype=int) * class label
                 x sen = np.ones(size, dtype=float) * sensitive
                 return nv,X,v,x sen
             """ Generate the features randomly """
             #For the NON-protected group (sensitive feature=0, for ex. men)
             # We will generate one gaussian cluster for each class
             mu1, sigma1 = [2, 2], [[5, 1], [1, 5]]
             mu2, sigma2 = [-2, -2], [[10, 1], [1, 3]]
             nv1, X1, y1, x sen1= gen gaussian sensitive(int((1-p sen)*n samples), mu1, sigma1, 1,0) # positive class
             nv2, X2, y2, x sen2= gen gaussian sensitive(int((1-p sen)*n samples),mu2, sigma2, 0,0) # negative class
             #For the Protected group (sensitive feature=1, for ex. women)
             # We will generate one gaussian cluster for each class
             mu3, sigma3 = np.add(mu1,delta1), [[5, 1], [1, 5]]
             mu4, sigma4 = np.add(mu2, delta2), [[10, 1], [1, 3]]
             nv3, X3, y3, x_sen3 = gen_gaussian_sensitive(int(p_sen*n_samples), mu3, sigma3, 1,1.) # positive class
```

```
# join the positive and negative class clusters
            X = np.vstack((X1, X2, X3, X4))
             y = np.hstack((y1, y2, y3, y4))
             x prot= np.hstack((x sen1, x sen2, x sen3, x sen4))
             # shuffle the data
             perm = list(range(0, n samples*2))
             shuffle(perm)
             X = X[perm]
            y = y[perm]
             x prot=x prot[perm]
             return X,y,x prot
In [ ]:
         X syn, y syn, x bias = generate synthetic data bias()
In [ ]:
         #plt.scatter(X syn[y syn==1][:, 0], X syn[y syn==1][:, 1], color='#378661', marker='x', s=40, linewidth=1.5, label= "Cl
         #plt.scatter(X_syn[y_syn==0][:, 0], X_syn[y_syn==0][:, 1], color='#A73730', marker='x', s=40, linewidth=1.5, label = "(
         X s 0 = X syn[x bias == 0.0]
         X s 1 = X syn[x bias == 1.0]
         y s 0 = y syn[x bias == 0.0]
         y s 1 = y syn[x bias == 1.0]
         # SVM Classifier model
         #the hyperparameter C control the margin violations
         #smaller C leads to more margin violations but wider margin
         svm clf = SVC(kernel="linear", C=float(4))
         svm clf.fit(X syn, y syn)
         plot svc decision boundary(svm clf, -6, 9)
         plt.scatter(X s 0[y s 0==1][:, 0], X s 0[y s 0==1][:, 1], color='green', marker='x', s=40, linewidth=1.5, label= "Non-g
```

nv4, X4, y4, x sen4 = gen gaussian sensitive(int(p sen*n samples), mu4, sigma4, 0,1.) # negative class

```
plt.scatter(X_s_0[y_s_0==0][:, 0], X_s_0[y_s_0==0][:, 1], color='red', marker='x', s=40, linewidth=1.5, label = "Non-pr
plt.scatter(X_s_1[y_s_1==1][:, 0], X_s_1[y_s_1==1][:, 1], color='green', marker='o', facecolors='none', s=40, label = "
plt.scatter(X_s_1[y_s_1==0][:, 0], X_s_1[y_s_1==0][:, 1], color='red', marker='o', facecolors='none', s=40, label = "Pr
#plt.savefig('aggre.png')
plt.show()
```



First we calculate the accuracy of the SVM classifier in our dataset:

```
In []: #Accuracy
    y_pred=svm_clf.predict(X_syn)
    print("Accuracy: %.1f" % (metrics.accuracy_score(y_syn, y_pred)*100), "%")
```

Accuracy: 82.5 %

We first implement the equal opportunity metric:

```
In []:
#Let us now implement the equal opportunity metric:
def equal_opportunity(y,y_pred, x_prot):
    Pos_pro=0.0
    Pos_nonpro=0.0
    PPos_pro=0.0
    PPos_nonpro=0.0
    n=y_pred.size
```

```
UNF_EOpp=equal_opportunity(y_syn,y_pred, x_bias)
print('UNF_EOpp = %.2f' % (UNF_EOpp*100),"%")
UNF EOpp = 43.75 %
```

Questions:

- **1-** Calculate the predictive equality metric for the given dataset and classifier.
- 2- Calculate the equalized odds metric for the given dataset and classifier.
- **3-** Calculate the predictive parity metric for the given dataset and classifier.
- **4-** Calculate the statistical parity metric for the given dataset and classifier.
- **5-** a)Calculate the disparate impact metric for the given dataset and classifier.
- b)Does this classifier satisfy the 80%-rule?

6.2 Fairness metrics for the German dataset

```
In [ ]: | German data=np.loadtxt('German.txt')
         i prot=40 #the protected features corresponds with column 40 from the txt file
         n sample=500 # we define our training sample size
         C param=5
         X German=np.delete(German data,[0,i prot],1) #We eliminate the first column that correspond to labels and the protected
         y German=German data[:,0] #labels
         x bias german=German data[:,i prot] #protected feature
         #Now let us consider a training set
         X G=X German[1:n sample,:]
         y G=y German[1:n sample]
         x bias G=x bias german[1:n sample]
         # SVM Classifier model
         #the hyperparameter C control the margin violations
         #smaller C leads to more margin violations but wider margin
         svm clf = SVC(kernel="linear", C=float(C_param))
         svm clf.fit(X G, y G)
         y pred G=svm clf.predict(X G)
```

Questions:

In the code before, we set i_prot=40, which means we consider the protected feature being "female divorced/separated/married". Under this choice:

- **6-** Provide a table with the accuracy and the 6 fairness metrics.
- **7-** Does this classifier satisfy the 80%-rule?

Now choose as protected feature being "male divorced/separated", i.e., i prot=39. Under this choice:

- 8- Provide a table with the 6 fairness metrics.
- 9- Does this classifier satisfy the 80%-rule?
- **10-** Which conclusion do you obtain comparing the tables from 6 and 8?

6.3 The COMPAS dataset. What happens if we change the choice of variables?

Let's take our own decisions:

```
In [ ]:
         # filter dplyr warnings
         %load ext rpy2.ipython
         import warnings
         warnings.filterwarnings('ignore')
In [ ]:
         %%R
         library(dplyr)
         #You can choose your favorite option:
         #a)Download the dataset and access it locally
         raw data <- read.csv("./compas-scores-two-years.csv")</pre>
         #b)Access the dataset directly from the repository
         raw data <- read.csv("https://raw.githubusercontent.com/propublica/compas-analysis/master/compas-scores-two-years.csv")</pre>
         nrow(raw data)
         colnames (raw data)
        R[write to console]:
        Attaching package: 'dplyr'
        R[write to console]: The following objects are masked from 'package:stats':
            filter, lag
        R[write to console]: The following objects are masked from 'package:base':
            intersect, setdiff, setequal, union
          [1] "id"
                                         "name"
          [3] "first"
                                         "last"
         [5] "compas screening date"
                                         "sex"
         [7] "dob"
                                         "age"
         [9] "age cat"
                                         "race"
        [11] "juv fel count"
                                         "decile score"
                                         "iuv other count"
        [13] "juv misd count"
                                         "days b screening arrest"
        [15] "priors count"
                                         "c jail out"
        [17] "c jail in"
```

lab06 initial

```
[19] "c case number"
                                "c offense date"
[21] "c arrest date"
                                "c days from compas"
                                "c charge desc"
[23] "c charge degree"
[25] "is recid"
                                "r case number"
[27] "r charge degree"
                                "r days from arrest"
[29] "r offense date"
                                "r charge desc"
                                "r_jail out"
[31] "r jail in"
[33] "violent recid"
                                "is violent recid"
                                "vr charge degree"
[35] "vr case number"
[37] "vr offense date"
                                "vr charge desc"
                                "decile score.1"
[39] "type of assessment"
                                "screening date"
[41] "score text"
[43] "v type of assessment"
                                "v decile score"
                                "v screening date"
[45] "v score text"
                                "out custody"
[47] "in custody"
[49] "priors count.1"
                                "start"
[51] "end"
                                "event"
[53] "two year recid"
```

Note: if you obtain the following error: "UsageError: Cell magic %R not found." Try this solution: pip install rpy2

Filtering of data

In a 2009 study examining the predictive power of its COMPAS score, Northpointe defined recidivism as "a finger-printable arrest involving a charge and a filing for any uniform crime reporting (UCR) code." We interpreted that to mean a criminal offense that resulted in a jail booking and took place after the crime for which the person was COMPAS scored.

It was not always clear, however, which criminal case was associated with an individual's COMPAS score. To match COMPAS scores with accompanying cases, we considered cases with arrest dates or charge dates within 30 days of a COMPAS assessment being conducted. In some instances, we could not find any corresponding charges to COMPAS scores. We removed those cases from our analysis.

Next, we sought to determine if a person had been charged with a new crime subsequent to crime for which they were COMPAS screened. We did not count traffic tickets and some municipal ordinance violations as recidivism. We did not count as recidivists people who were arrested for failing to appear at their court hearings, or people who were later charged with a crime that occurred prior to their COMPAS screening.

We do the same filtering that in the Propublica Study **BUT** we select different variables.

Finally we save the filtered csv file.

[1] 6172

Now we import the same libraries as in the previous labs.

```
#we import all the required libraries
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt # for plotting stuff
from random import seed, shuffle
from scipy.stats import multivariate_normal # for generating synthetic data
import seaborn as sns
from sklearn import metrics
from sklearn.metrics import confusion_matrix
SEED = 1122334455
seed(SEED) # set the random seed so that the random permutations can be reproduced again
np.random.seed(SEED)
```

We first read the filtered data.

```
3 ... 6170 6171 61721
[69 34 24 44 41 43 39 27 23 37 47 31 25 64 21 32 26 33 30 55 49 29 51 35
28 53 38 22 62 56 45 40 50 20 36 54 19 42 52 59 61 63 48 46 58 78 57 66
70 60 65 68 71 83 67 75 72 74 96 73 80 77 76 79 181
['F' 'M']
['Other' 'African-American' 'Caucasian' 'Hispanic' 'Asian'
 'Native American'l
['Greater than 45' '25 - 45' 'Less than 25']
['Low' 'Medium' 'High']
['Male' 'Female']
[ 0 4 14 3 1 7 6 5 13 8 9 21 2 15 10 28 19 11 23 25 36 12 20 33
16 18 17 22 30 24 27 26 37 29 31 381
[-1 0-20 22 -2 -24 -13 -15 -10 -30 -4 -16 -26 -7 29 -3 23 -11
 -22 -21 -12 -8 -5 -23 -14 -9 -6 -27 -19 -18 26 -29 28
  9 - 25 13 20 17 30 6 2 16 8 1 18 15 21 27 11 3 14
  5 241
[1 3 4 6 10 5 9 2 7 8]
[0 1]
[0 1]
['2013-08-13 06:03:42' '2013-01-26 03:45:27' '2013-04-13 04:58:34' ...
 '2014-01-13 05:48:01' '2014-03-08 08:06:02' '2014-06-28 12:16:41'|
['2013-08-14 05:41:20' '2013-02-05 05:36:53' '2013-04-14 07:02:04' ...
 '2014-01-14 07:49:46' '2014-03-09 12:18:04' '2014-06-30 11:19:23'|
[0 2 1 8 3 4 20 6 5 10]
[0 1 6 12 2 4 3 8 5 13]
[0 1 3 4 2 9 5 6 7]
[0 1]
```

We need to binarize all the categorical features we considered in the dataset:

```
In [ ]:
         df = (
             pd.read csv("propublica ext.csv")
             #We first binarize the categorical feature c charge degree
             .assign(c charge=lambda x:x['c charge degree'].replace(\{'F': 1, 'M':0\}))
             #race
             .assign(african american=lambda x:x['race'].replace({'Other': 0, 'African-American': 1, 'Caucasian': 0, 'Hispanic':
             .assign(caucasian=lambda x:x['race'].replace({'Other': 0, 'African-American': 0, 'Caucasian': 1, 'Hispanic': 0, 'As
             .assign(native american=lambda x:x['race'].replace({'Other': 0, 'African-American': 0, 'Caucasian': 0, 'Hispanic':
             .assign(hispanic=lambda x:x['race'].replace({'Other': 0, 'African-American': 0, 'Caucasian': 0, 'Hispanic': 1, 'Asi
             .assign(asian=lambda x:x['race'].replace({'Other': 0, 'African-American': 0, 'Caucasian': 0, 'Hispanic': 0, 'Asian
             .assign(other=lambda x:x['race'].replace({'Other': 1, 'African-American': 0, 'Caucasian': 0, 'Hispanic': 0, 'Asian
             #age cat
             .assign(less than 25=lambda x:x['age\ cat'].replace({'Greater than 45':0, '25 - 45':0, 'Less than 25':1}))
             .assign(between 25 45=lambda x:x['age cat'].replace({'Greater than 45':0, '25 - 45':1, 'Less than 25':0}))
             .assign(greater than 25=lambda x:x['age\ cat'].replace(\{'Greater\ than\ 45':1,\ '25 - 45':0,\ 'Less\ than\ 25':0\}))
```

```
#score_text
.assign(score_low=lambda x:x['score_text'].replace({'Low':1, 'Medium':0, 'High':0}))
.assign(score_medium=lambda x:x['score_text'].replace({'Low':0, 'Medium':1, 'High':0}))
.assign(score_high=lambda x:x['score_text'].replace({'Low':0, 'Medium':0, 'High':1}))
#sex
.assign(Male=lambda x:x['sex'].replace({'Male': 1, 'Female':0}))

)
DeleteList=['c_charge_degree', 'race', 'age_cat', 'score_text', 'sex', 'c_jail_in', 'c_jail_out']
df=df.drop(DeleteList, axis=1)
print("Dataset with %d" % df.shape[0], "objects and %d" % df.shape[1], "variables") #We calculate the number of objects
df.head()
```

Dataset with 6172 objects and 25 variables

Out[]:	(Unnamed: 0	age	priors_count	days_b_screening_arrest	decile_score	is_recid	two_year_recid	juv_fel_count	juv_misd_count	juv_other_count I		
	0	1	69	0	-1	1	0	0	0	0	0		
	1	2	34	0	-1	3	1	1	0	0	0		
	2	3	24	4	-1	4	1	1	0	0	1		
	3	4	44	0	0	1	0	0	0	0	0		

-1

5 rows × 25 columns

5 41

Actually, our dataset is only composed of 23 variables, since we do not include the first column as variable, and the variable "two_year_recid" is the binary label to predict.

We then define our data and our label:

0 ...

```
'score_low', 'score_medium', 'score_high', 'Male'], dtype='object')
```

We now select from this list only the variables we want to consider in our classification problem and the corresponding labels:

```
In [ ]:
         #We load the libraries for the SVM
         from sklearn.svm import SVC
         from sklearn.model selection import train test split
         # shuffle the data
         #n samples=data.shape[0]
         #perm = list(range(0, n samples))
         #shuffle(perm)
         #data = data[perm]
         \#v = v[perm]
         #y compas=y compas[perm]
         #Create train and validation set
         #train x, test x, train y, test y = train \ test \ split(data, y, test \ size=0.1, \ shuffle=True, \ stratify=y, \ random \ state=42)
         svm clf = SVC(kernel="linear", C=1.0)
         svm clf.fit(data, y)
         y pred=svm clf.predict(data)
```

```
#svm_clf = SVC(kernel="linear", C=1.0)
#svm_clf.fit(train_x, train_y)

#ytrain_pred=svm_clf.predict(train_x)
#ytest_pred=svm_clf.predict(test_x)
```

```
Accuracy SVM (All): 70.01 %
Accuracy SVM (Black): 68.57 %
Accuracy SVM (White): 71.18 %

FPR SVM 9.60 %
FNR SVM 54.40 %
```

Questions:

- **11-** Provide the accuracy for the COMPAS dataset.
- 12- Provide the accuracy for black defendants for the COMPAS dataset.
- 13- Provide the accuracy for white defendants for the COMPAS dataset.
- 14- Provide the FPR for the COMPAS dataset.

15- Provide the FNR for the COMPAS dataset.

```
#For the COMPAS:

#For the COMPAS:

FPR_b=pd.crosstab(b_recid['COMPAS_Decision'], b_recid['two_year_recid'], rownames=['Predicted recividism'], colnames=['A FNR_b=pd.crosstab(b_recid['COMPAS_Decision'], b_recid['two_year_recid'], rownames=['Predicted recividism'], colnames=['A print("FPR of Black %.2f" % (FPR_b*100), "%")

print("FNR of Black %.2f" % (FNR_b*100), "%")

FPR of Black 42.34 %

FNR of Black 28.48 %
```

Questions:

For the COMPAS classifier:

- 16- Calculate the FPR for white defendants.
- 17- Calculate the FNR for white defendants.
- **18-** Replace x by the right number in the two following statement:

"FPR of Black is **x** times greater than for White"

19- Replace **x** by the right number in the two following statement:

"FNR of Black is x times smaller than for White"

```
In []:
#For the SVM:
FPR_b=pd.crosstab(y_pred[df['african_american'] == 1], b_recid['two_year_recid'], rownames=['Predicted recividism'],coi
FNR_b=pd.crosstab(y_pred[df['african_american'] == 1], b_recid['two_year_recid'], rownames=['Predicted recividism'],coi
print("FPR of Black %.2f" % (FPR_b*100),"%")
print("FNR of Black %.2f" % (FNR_b*100),"%")

FPR of Black 13.74 %
FNR of Black 47.56 %
```

Ouestions:

For the SVM classifier:

- 20- Calculate the FPR for white defendants.
- 21- Calculate the FNR for white defendants.
- **22-** Replace **x** by the right number in the two following statement:

"FPR of Black is **x** times greater than for White"

23- Replace **x** by the right number in the two following statement:

"FNR of Black is **x** times smaller than for White"

Questions:

- 24- Fill in the following table:
- **25-** Which is the best solution in terms of accuracy? Is it fair (in terms of accuracy)?
- **26-** Which is the best solution in terms of FPR? Based on answers 18 and 22, which solution is more fair (in terms of FPR)?
- **27-** Which is the best solution in terms of FNR? Based on answers 19 and 23, which solution is more fair (in terms of FNR)?
- **28-** Calculate the 6 fairness metrics for the COMPAS classifier.
- 29- Calculate the 6 fairness metrics for the SVM classifier.
- **30-** As a future (or actual) data scientist, which solution would you choose for **this** specific problem? Justify your answer.

	SV	$^{\prime}\mathrm{M}$			COMPAS				
	All	Black	White		All	Black	White		
Accuracy				Accuracy					
FPR				FPR					
FNR				FNR					