Evolving Fair Models: Fair and Accurate Machine Learning Models with Multi-objective Evolutionary Computing

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Abstract

Machine learning practitioners must ensure that their models are fair, a difficult task in the face of many conflicting definitions of fairness. We present a multi-objective optimization technique for training classification models that allows practitioners to identify the tradeoff space between accuracy and fairness. We explore four different fairness metrics. After optimizing for false positive rate, false negative rate, and one fairness metric, we generate Pareto frontiers of possible models with varying accuracy/fairness tradeoffs. This Pareto frontier can be used by machine learning practitioners to identify how much accuracy must be sacrificed to achieve a specific level of fairness. After optimizing for false positive rate, false negative rate, and two fairness metrics, we look into the tradeoffs between different fairness metrics. Understanding which fairness metrics are contradictory to or synonymous with others reduces the number of metrics which must be examined to understand the overall fairness of a model. The cost to accuracy of different levels of each fairness metric is computed, and the cost of greatly increasing fairness is shown to be small. r

Keywords

Genetic algorithms, evolutionary computing, data mining, binary classification, decision tree, machine learning fairness.

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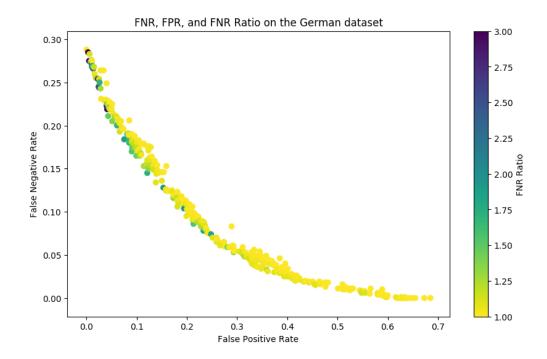


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