## Fairness Metrics

## Independence

• Statistical Parity (Demographic Parity)

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- $-P(\hat{Y} = 1|A = a) = P(\hat{Y} = 1|A = b)$
- Conditional Statistical Parity

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- $-P(\hat{Y}=1|E=e, A=a) = P(\hat{Y}=1|E=e, A=b)$
- E is a set of legitimate features that may affect the outcome.

## Separation

• Equalized Odds

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- $\begin{array}{l} -\ P(\hat{Y} = 1 | Y = y, A = a) = P(\hat{Y} = 1 | Y = y, A = b) \\ \forall y \in \{0, 1\} \end{array}$
- mlr3: fairness.equalized.odds
  (Averages fairness.fpr and fairness.tpr)
- Equal Opportunity

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- $-P(\hat{Y}=1|Y=1, A=a) = P(\hat{Y}=1|Y=1, A=b)$
- Requires equal TPR and FNR to be satisfied at the same time.
- mlr3: fairness.tpr

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• Predictive Equality

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- $-P(\hat{Y} = 1|Y = 0, A = a) = P(\hat{Y} = 1|Y = 0, A = b)$   $P(\hat{Y} = 0|Y = 0, A = a) = P(\hat{Y} = 0|Y = 0, A = b)$
- Requires equal FPR and TNR to be satisfied at the same time.
- mlr3: fairness.fpr, fairness.tnr

## Sufficiency

• Overall Accuracy Equality

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- $P(\hat{Y} = Y | A = a) = P(\hat{Y} = Y | A = b)$
- mlr3: fairness.acc

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 $-\frac{FN}{FP}\Big|_{A=a} = \frac{FN}{FP}\Big|_{A=b}$ 

• Treatment Equality