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1. Introduction

The report begins with a simple breakdown of the complex implementation details of model selection, as well as statements about methods adopted in empirical evaluations.

1.1. Implementation overview

The core of the model selection pipeline evolves around a custom-built gridsearchev function named cross_validation_search, which is reminiscent of sklearn's well-known GridSearchCV. It is designed specifically to process the aif360 dataset object, enable model evaluation with aif360 fairness metrics, and perform multi-model cross-validation and hyperparametertuning with fold number, different estimator types and parameter grid of user's choosing.

What makes this cross_validation_search from standard GridSearchCV is first a series of helper functions (chief among which get_fold_idx_iterables) that produces a list of index iterables for a given required number of folds such that aif360 datasets' subset [1] built-in method can be exploited to greatly facilitate fold splitting process. However, note here that the aforementioned fold slicing mechanism (get_fold_idx_iterables followed by subset) supports only total fold number $num_-fold > 2$, for number of folds equal to 2 use the other aif360 built method split and pass in a single split ratio.

Once the training and testing datasets are correctly sliced using the subset method at each fold, the rest of crossvalidation operation follows standard cross-validation strategy, except for the hyperparameter search at each fold is conducted for each estimator with each hyperparameter value in the search range. Therefore it is worth noting that the custom-built cross_validation_search supports gridsearch on different types of estimators, unlike the standard sklearn's GridSearchCV.

The performance of each model at each fold is stored in a an array. After the end of operation for all folds, this result array is averaged across all folds for each model, computing the average model performance on validation data across all folds. Finally each model with its corresponding performance is zipped into a pandas dataframe, which is then sorted from best to worst by each performance metric. Additionally the visualisation flag in cross_validation_search can be set to true to plot the model selection process.

In general, the gridsearchev and model selection pipeline is implemented with maximised efficiency in mind, exploiting aif360's built-in method to the fullest; helper functions are devised where possible, in-line with the principle 057 058 of abstraction. 059

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1.2. Setup of experimentations & methodologies

1.2.1 Dataset overview

In this work there are two aif360 datasets chosen⁰⁶³ for empirical evaluation: AdultIncome dataset and 064 German dataset. For the AdultIncome dataset, the 065 protected/sensitive attribute used is "sex" while for the 066 German dataset the protected attribute chosen is "age". 067 Note these attributes are all binary. Authors of aif360 [2]⁰⁶⁸ wrote: a protected attribute is one that should partition pop-069 ulation into groups which would enjoy equal benefit; and 070 that it contains privileged value that points to group with 071 historical advantage over others (for Adult dataset under 072 protected attribute "sex" the privileged value is "Male"; for ⁰⁷³ German under protected attribute "age" the privileged value ⁰⁷⁴ is $age \ge 25$). Thus in this work, the protected attribute is 075 central to the group fairness study which is essentially de-076 tecting whether there is any bias w.r.t. to the chosen pro-077 tected attribute. 079

1.2.2 Machine learning models

In total there are two types of classification estimator in-082 vestigated in this work: LogisticRegression and 083 svm.LinearSVC from sklearn. There is only one hy-084 perparameter type that is being searched: the regularisation 085 term C. Note each estimator type is simply set to share the 086 same hyperparameter C search range, but should the reader⁰⁸⁷ wish otherwise each estimator can also be set to have dif-088 ferent hyperparameter search ranges.

For all of the empirical evaluations in this work, the C⁰⁹⁰ search range in particular, is defined to be an array of 6 el-091 ements, spanning from 1×10^{-4} to 1×10^{1} , evenly incre-092 mented on a logscale with logbase of 10. Such logspace-093 spanned C search range is chosen considering the fact that 094 C is inversely proportional to the regularisation strength in 095 sklearn's implementations, and the logspace C search is 096 also usually adopted in other works involving classifier se-097 lections [5].

1.2.3 Evaluation metrics

For model evaluations, metrics from two aspects 102 need to be considered: accuracy and fairness based.103 For accuracy evaluations the standard sklearn104 accuracy_score is used; for fairness evaluations 105 aif360's equal_opportunity_difference106 is chosen, although reader can also check the similar 107

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average_odds_difference that is also stored in the evaluation dictionary. Equality of opportunity and equalised odds are chosen as the fairness metric in this work because as precisely discussed in M.Hardt et al.'s work [3], equalised odds enables the predictor C to be dependent on protected attribute A only through outcome Y allowing perfect classifier with highest accuracy, and superior to demographic parity which may lead to abusing the protected attribute as proxy for outcome i.e. predicts true for more individuals that are not even actually able(have false labels) from privileged group and decreases the accuracy. Equality of opportunity is a relaxation of equalised odds as it only requires no bias conditioned on labels being the positive class [3].

Fairness methodologies 1.2.4

For the fairness method in task 2 under main tasks, the default/baseline is chosen to be the aif360 Reweighing. However, there are different fairness methods and circumstances investigated in this work, and those will be discussed in another standalone section in section 3.

For task 3 suggesting a new criterion that combines both accuracy and fairness metrics (equal opportunity difference), based on knowledge of the fairness metric's behaviour, the combined metric is formulated as a weighted sum of accuracy and fairness metric:

 $combined_metric = a \times accuracy + b \times | fairness |$

where the a and b are respectively the weights and $\left\{\begin{array}{l} a>0\\b<0\end{array}\right.,\ \forall a,b.\ \ \text{The negative sign requirement for}\ b\ \text{is}$ mandated because of the observation that the absolute value of equal opportunity difference should be minimised (as close to 0 as possible) to achieve the maximisation of fairness. The value assignment to a and b essentially dictates the degree of accuracy-fairness trade-off desired, i.e. a very large a means accuracy is prioritised while fairness is sacrificed. The determination of exact values to be used is based on observation of task 1,2 and final results. To find the optimal weights, a is kept at a = 1.0 and b = [-0.1, -0.5, -1, -1.5, -3] is searched. It occurs that when $\left\{ \begin{array}{l} a=1 \\ b=-1.5 \end{array} \right.$, the new criterion can reliably pick out model 5 and 6 with the performance on test data no worse than (in most cases) the best models in task 2 and task 1 respectively. This result is obtained by testing on both Adult

2. Main results for task 1,2 & 3

and German datasets.

The main tasks are carried out on two datasets. Therefore there are two sets of results listed and discussed in two separate parts, first for Adult then for German.

	model_1_accuracy	model_1_eq_opp_diff
mean	0.801160172	-0.4495958
std	0.003579015	0.003813031
	model_2_accuracy	model_2_eq_opp_diff
mean	0.795359312	-0.236617798
std	0.004269458	0.021620834
	model_3_accuracy	model_3_eq_opp_diff
mean	0.787347301	0.011887436
std	0.004164368	0.025066703
	model_4_accuracy	model_4_eq_opp_diff
mean	0.787251757	0.00217556
std	0.004068938	0.012839719
	model_5_accuracy	model_5_eq_opp_diff
mean	0.787251757	0.00217556
std	0.004068938	0.012839719
	model_6_accuracy	model_6_eq_opp_diff
mean	0.795359312	-0.236617798
std	0.004269458	0.021620834

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Table 1. Final results across 5 repeats for Adult dataset.

2.1. Results on Adult dataset

As the effect of initial random train/test split of the 185 dataset is non-negligible (as can be seen by the considerable 186 standard deviations especially for fairness metric recorded 187 in Table 1), the entire pipeline is repeated five times, each 188 time with a different seed for initial random split. For re-189 producibility, the random seed list containing five random ¹⁹⁰ seeds corresponding to the five repeats responsible for re-191 sults shown here are included: [1, 222, 444, 888, 248]. The ¹⁹² final results are averages of accuracy & fairness results for 193 each model from each task across five repeats, shown in Ta-194 ble 1.

It is discovered that at repeat 5 the evaluation results for all models are the closest to the mean values from final results (as can be verified by comparing Table 1 with Table 2, 198 3 & 4). Therefore repeat 5 is deemed to be the representative relit and its emocific Tools 1, 2, 8, 2 results on total data 200 tive split, and its specific Task 1, 2 & 3 results on test data 201 can be seen in more detail below.

model	accuracy	eq_opp_diff
model_1: lr_C_0.001	0.80550	-0.45071
model_2: lr_C_0.0001	0.79936	-0.23880

Table 2. Task 1 results on held-out test data for Adult dataset, at 207

model	accuracy	eq_opp_diff
model_3: lr_C_0.0001	0.79219	-0.00048
model_4: svm_C_0.0001	0.79219	-0.00048

Table 3. Task 2 results on held-out test data for Adult dataset, at214 repeat 5. 215

model	accuracy	eq_opp_diff
model_5: lr_C_0.01	0.79219	-0.00048
model_6: lr_C_0.0001	0.79936	-0.23880

Table 4. Task 3 results on held-out test data for Adult dataset, at repeat 5.

2.1.1 Model selection and test results in task 1,2 & 3 at the representative split

From Table 2, it reads that model 1(best accuracy) is selected to be a Logistic Regression(lr) model with a C of 0.001; model 2(best fairness) is a also a lr model with a C of 0.0001. Such model selection comes from cross validation performed for all candidate models which is visualised in Figure 1 in Appendix A, where the yellow line represents lr models; red line as svm models; each scatter dot is a model with C value specified by its x-coordinate. For the accuracy subplot the dot with the highest y-value(accuracy) is chosen, that is the yellow dot at $C=1\times 10^{-3}$, indeed a lr model with C of 0.001. Similarly for the fairness subplot the best model is one with its y-value closest to 0, indeed it is a lr model with $C=1\times 10^{-3}$. These graphical interpretations correspond to the models shown selected in Table

Similarly, models selected in Table 3 can be verified by checking the model selection plots in Figure 2. The model selection process in task 3 is a bit different. In Figure 4, model 5 is selected by ranking the highest scoring model by the combined metric, from task 2 models(fairness-based). In Figure 3, model 6 is the highest combined metric model from task 1 models(standard). And Table 4 confirms the models tested are indeed the models selected from cross-validation.

Looking closely at the models selected in task 1 and 2 (Table 2 and 3), it can be seen that model 2 with worse accuracy but significantly better fairness (almost doubles the performance of model 1 even with no fairness method applied) has a C value of 0.0001 whereas model 1 has a C of 0.001, meaning model 2 has a greater regularisation strength. For task 2, model 3 and 4 have the same regularisation strength, but their actual fairness scores on test data after Reweighing are identical and very close to 0, still suggesting a strong regularisation is a recipe for good fairness. These findings do support the hypothesis "Regularisation could help preventing the model of doing too well on the majority group".

2.1.2 Analysis of Adult dataset final results

Observing final results Table 1, one can spot some general trends: model 1 has better accuracy but worse fairness performance compared with model 2; model 3 has slightly better accuracy but again worse fairness performance than model 4. This confirms that there exists an

accuracy-fairness trade-off and when optimising for one aspect you would lose performance on the other. And observing the fact that both model 3 and 4 have significantly 272 better fairness performance than model 1 & 2 demonstrates 273 the effectiveness of fairness method applied(in this case 274 Reweighing). 275

What is interesting is that model 5 has the identical average performances as model 4, both in terms accuracy and fairness, and searching across all 6 models the performances of model 4/5 are actually the overall best: accuracy is only 0.0081 less than the highest one(model 2) but fairness is far better than anyone else. This a testament not only to 281 the effectiveness of combine metric as it finds the overall best(both accuracy and fairness), but also a testament to 283 the good accuracy-fairness trade-off of the Reweighing 284 method as model 4 has already the best trade-off among all 285 models.

2.2. Results on German dataset

	model_1_accuracy	model_1_eq_opp_diff
mean	0.690666667	-0.351493204
std	0.012995726	0.137928895
	model_2_accuracy	model_2_eq_opp_diff
mean	0.683333333	-0.328501421
std	0.028674418	0.103920727
	model_3_accuracy	model_3_eq_opp_diff
mean	0.693333333	-0.007457606
std	0.021473498	0.015932099
	model_4_accuracy	model_4_eq_opp_diff
mean	0.688666667	0.000838558
std	0.017094509	0.035686955
	model_5_accuracy	model_5_eq_opp_diff
mean	0.693333333	-0.007592559
std	0.022236107	0.020021364
	model_6_accuracy	model_6_eq_opp_diff
mean	0.683333333	-0.328501421
std	0.028674418	0.103920727

Table 5. Final results across 5 repeats for German dataset.

Random splits cause even greater effect than that in 311 Adult dataset, as can be seen in Table 5 the standard devia-312 tions of most accuracy and fairness results are more than 10313 times higher than those in Adult's final results. This phe-314 nomenon can be explained by the shear size difference of 315 Adult (total 48842 entries) and German (total 1000 entries) 316 datasets. The much smaller amount of training examples 317 for model selection on German dataset means individual 318 data points matter more i.e. model selection would be more 319 likely to be affected by outliers.

For reproducibility, the seeds responsible for the results321 shown here are made available: [4, 5, 6, 7, 8]. And the322 representative split is found to with a seed of 5, that is repeat323

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2 has the closest results to the averages.

model	accuracy	eq_opp_diff
model_1: lr_C_0.1	0.68667	-0.23077
model_2: svm_C_0.01	0.68667	-0.23077

Table 6. Task 1 results on held-out test data for German dataset, at repeat 2.

model	accuracy	eq_opp_diff
model_3: svm_C_0.01	0.66333	0.0
model_4: svm_C_0.01	0.66333	0.0

Table 7. Task 2 results on held-out test data for German dataset, at repeat 2.

model	accuracy	eq_opp_diff
model_5: svm_C_0.01	0.66333	0.0
model_6: svm_C_0.01	0.68667	-0.23077

Table 8. Task 3 results on held-out test data for German dataset, at repeat 2.

2.2.1 Model selection and test results in task 1,2 & 3 at the representative split

The cross validation results and model selection process are visualised in Figure 5(for task 1), 6(for task 2), 7 & 8(for task 3). And the selected models are registered and tested on held-out test set, results are recorded in Table 6, 7, 8 for task 1, 2 & 3 respectively.

Looking closely at Table 6 and 7, this time model 2 which is selected according to highest fairness from crossvalidation has a C of 0.01, while model 1 has a C of 0.1. This indicates model 2 has stronger regularisation than model 1, albeit estimator type being different(svm & lr). Also considering the actual test performances on fairness for both model 1 and 2 are identical, it is not guaranteed to support the hypothesis. Looking at the broader picture, on German dataset models selected for highest fairness seem to have bigger C values than those selected on Adult dataset (0.01 for German models compared with 0.0001 for Adult models). This suggests models selected on German dataset would prefer weaker regularisation strength than what is typically optimal for Adult models. It seems not to be the case that strongest regularisation would always lead the best fairness performance, at least not for every dataset.

2.2.2 Analysis of German dataset final results

From Table 5, overall trends for final results on German dataset are similar to those on Adult: (1) accuracy-fairness trade-off exists and task model pairs (model 1 & 2; model 3 & 4) in task 1 and 2 have either higher accuracy or fairness but not both; (2) Reweighing is again very effective in enhancing fairness performance on German dataset,

and this time it actually increases the accuracy score on test ³⁷⁸ data. This means task 2 with fairness method applied will ³⁷⁹ guarantee better models than task 1 approach.

Focusing on task 3, first compare model 5 with model 3 382 & 4 which all have fairness method applied, model 5 has similar performances with model 3. And model 3 has accuracy score 0.00466 higher but fairness score 0.00661 lower than those of model 4. This implies that the combined metric still inclines slightly towards prioritising accuracy in the accuracy-fairness trade-off. Such behaviour is reasonable as in this case as one could argue a 0.00466 improvement in accuracy is worth sacrificing 0.00661 equal opportunity difference which is already quite close to 0 anyway.

3. Some Extrapolations

3.1. Other Fairness methods

Fairness methods/bias mitigating algorithms are ways396 for reducing unwanted bias in training/model [2] and there397 are three categories of fairness methods that can be ap-398 plied to task 2: pre-processing, in-processing and post-399 processing.

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In this Equalised Odds work, Post-401 processing(EOP) is also analysed and implemented:402 cross_validation_search_w_eop is a sub-403 stitute for original reweighing-based task 2 method404 cross_validation_search_w_reweigh. Specif-405 ically, EOP is deployed inside the evaluate_w_eop406 where an EOP object is initialised with protected at-407 tribute information, and then used the fit method on the 408 ground-truth and predicted labels to compute parameters409 for equalising the odds, then used the predict method410 to obtain new labels that satisfy the learned constraints.411 Note for the full running of task 1, 2 & 3 with task412 2 fairness method being EOP, user can simply run the413 full_run_for_ds_w_eop.

Compared with pre-processing methods which take415 place before training, such as reweighing or representa-416 tion learning, equalised odds post-processing(EOP) is try-417 ing to fix the model predictions after the training. As the418 equalised odds views fairness through the lens of probabilis-419 tic approach, EOP essentially constructs and solves a linear420 program whose solution is an optimal predictor that pro-421 duces new prediction under the equalised odds constraints422 [3]. Whereas reweighing simply breaks the correlation be-423 tween the final outcome Y and the protected attribute A424by re-calculating and re-assigning weights, as discussed in 425 Calders et al.'s work [4]. Representation learning, first in-426 vestigated in Zemel et al.'s work [6], and also mentioned in 427 Zhang, Y. and Zhou, L.s' work [7], is about achieving both428 group and individual fairness by training data clustering and 429 representing/mapping onto a fairer space while preserving430 feature (X) information by minimising the reconstruction 431 loss.

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Final results with EOP as the fairness method 3.1.1

When switching the task 2 fairness method to EOP, the whole pipeline is re-run on the Adult dataset(as it is bigger and less prone to randomness). Final results averaged across 5 repeats are included in Table 9, with the same random seeds as the previous experiment on Adult dataset, enabling direct comparison between the fairness methods.

	model_1_accuracy	model_1_eq_opp_diff
mean	0.801160172	-0.4495958
std	0.003579015	0.003813031
	model_2_accuracy	model_2_eq_opp_diff
mean	0.795359312	-0.236617798
std	0.004269458	0.021620834
	model_3_accuracy	model_3_eq_opp_diff
mean	0.771650856	0.002385766
std	0.004542038	0.00215398
	model_4_accuracy	model_4_eq_opp_diff
mean	0.608380536	-0.0034486
std	0.146477416	0.020336129
	model_5_accuracy	model_5_eq_opp_diff
mean	0.771650856	0.002385766
std	0.004542038	0.00215398
	model_6_accuracy	model_6_eq_opp_diff
mean	0.795359312	-0.236617798
std	0.004269458	0.021620834

Table 9. Final results across 5 repeats for Adult dataset with EOP as the fairness method, for reproducibility random seeds for the five repeats are: [1, 222, 444, 888, 248].

repeats	model_4_accuracy	model_4_eq_opp_diff
Repeat_1	0.769603494	-0.000303109
Repeat_2	0.502286221	0.02496888
Repeat_3	0.504060602	-0.013474437
Repeat_4	0.76803385	0.001662754
Repeat_5	0.497918515	-0.030097087

Table 10. Model 4 performances on all of the 5 repeats, on Adult dataset with EOP applied as the fairness method.

Comparing Table 9 with Table 1, focusing on model 3 and 4's performances, it can be seen that model 3 from Table 1 (reweighing method), compared with model 3 from Table 9 (EOP) has much worse fairness score (0.0118 compared with 0.00238) but slightly better accuracy score (roughly 0.01 higher). This shows that EOP method can better enhance fairness performance but may come with minor costs on accuracy.

Examining model 4 performances from Table 9 and Table 1, one can spot a surprising drop in model 4 accuracy score with EOP method applied compared with that with 486 reweighing applied, an almost 19 percent drop in accuracy! 487 To further investigate this abnormality, the model 4's per-488 formances at all 5 splits/repeats are printed out, as seen in 489 Table 10. It can be noticed that repeat number 2, 3 & 5 have 490 incredibly low accuracies while at repeat 1 & 4 the accu-491 racy scores are comparable to those under model 3, and the 492 fairness results all look fine. And the log messages during 493 repeat 2, 3 & 4 reveal that the EOP solver warned about ill-posed problem and suggesting a relaxation of constraints 495 to find better solutions. This leads to a conclusion that re-496 peat 2, 3 & 4 are "unlucky" data splits such that EOP find 497 the constraints under those conditions ill-posed. This also 498 reflects that EOP is more sensitive to random splits than 499 reweighing. 501

3.2. Excluding the sensitive attribute from input⁵⁰² feature

The other scenario investigated is when the input feature 505 matrix X does not include the sensitive attribute A. This $_{506}$ is implemented first via conversion of aif360 datasets₅₀₇ to pandas dataframes, then drop the sensitive/protected at-508 tribute column from the X, as there seems to be no easy₅₀₉ way of dropping a specific column directly with aif360's510 dataset object. To run the entire 3 tasks pipeline, simply run₅₁₁ the full_run_for_ds_nsf.

3.2.1 Final results from excluding the sensitive at-514 tribute from input feature

Experiments are conducted on both Adult and German517 datasets, keeping all other variables including random split518 seeds constant(same from the original standard experiment519 from section 2), and only exclude the sensitive attribute520 from X. For Adult dataset, final results across 5 repeats 521 are recorded in Table 11. For German dataset, final results 522 across 5 repeats are recorded in Table 12.

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Comparing how this exclusion of sensitive attribute524 would change results in Adult dataset (compare Table 1 and 525 11), one can observe that except for model 3 which has 526 its accuracies and fairness unchanged before and after the 527 exclusion, the rest of models all have their accuracies de-528 creased by various degrees after the exclusion of sensitive529 feature. However, the fairness scores of models after this 530 exclusion are all dramatically improved, except for model531 3's remains unchanged. In particular, for model 1 & 2,532 their fairness scores after exclusion are enhanced as much533 as 65 times!(-0.449; -0.237 before versus 0.00699; 0.0245534 after). This strongly suggests that excluding sensitive at-535 tribute from X can significantly increases fairness perfor-536 mance while only trading-off a minor loss in accuracy. The537 loss in accuracy is indeed sensible as one can argue that the 538 input features to the model now contain less information539

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and more training data is always useful.

	model_1_accuracy	model_1_eq_opp_diff
mean	0.787019723	0.006987805
std	0.004434744	0.024500849
	model_2_accuracy	model_2_eq_opp_diff
mean	0.786869583	0.004004723
std	0.004984018	0.036305065
	model_3_accuracy	model_3_eq_opp_diff
mean	0.787347301	0.011887436
std	0.004164368	0.025066703
	model_4_accuracy	model_4_eq_opp_diff
mean	0.786869583	0.004004723
std	0.004984018	0.036305065
	model_5_accuracy	model_5_eq_opp_diff
mean	0.786869583	0.004004723
std	0.004984018	0.036305065
	model_6_accuracy	model_6_eq_opp_diff
mean	0.786869583	0.004004723
std	0.004984018	0.036305065

Table 11. Final results across 5 repeats for Adult dataset with sensitive feature excluded from input feature X, for reproducibility random seeds for the five repeats are: [1, 222, 444, 888, 248].

	model_1_accuracy	model_1_eq_opp_diff
mean	0.692	-0.019674263
std	0.020357909	0.019733946
	model_2_accuracy	model_2_eq_opp_diff
mean	0.692666667	-0.012720764
std	0.021265517	0.014755004
	model_3_accuracy	model_3_eq_opp_diff
mean	0.692	-0.011551174
std	0.020763215	0.016178537
	model_4_accuracy	model_4_eq_opp_diff
mean	0.691333333	-0.011551174
std	0.019804601	0.016178537
	model_5_accuracy	model_5_eq_opp_diff
mean	0.691333333	-0.011551174
std	0.019804601	0.016178537
	model_6_accuracy	model_6_eq_opp_diff
mean	0.692666667	-0.012720764
std	0.021265517	0.014755004

Table 12. Final results across 5 repeats for German dataset with sensitive feature excluded from input feature X, for reproducibility random seeds for the five repeats are: [4, 5, 6, 7, 8].

Now for the exclusion effect on German datasets, compare Table 12 and 5. It is still the case that fairness scores of model 1 and 2 are drastically improved (-0.3515; -0.3285 before versus -0.0197: -0.0127 after), albeit fairness scores of model 3 and 4 actually worsen by a small negligible amount after exclusion. However, surprisingly again the accuracy scores for all models after the exclusion all increase ____ a bit, as opposed to the believed trade-off. This suggests that ⁵⁹⁵ it is not always the case that more information/training data 596 is helpful for the model performance, at least not for every 597 dataset and every sensitive feature removed. Some sensitive features may be redundant or even counter-productive in terms of achieving high accuracy for the model. 601

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4. Conclusion

As discovered in section 2, final results of both Adult604 and German datasets show that accuracy and fairness are in 605 most cases at odds with each other, although applying fair-606 ness method such as Reweighing or removing sensitive 607 attribute from input features can sometimes enhance per-608 formances on both, as seen in German dataset. Empirical609 evidence from EOP experiments shows that EOP as a fair-610 ness method can achieve better fairness enhancement than611 reweighing method, but sacrifices a bit of accuracy. Exclud-612 ing the sensitive attribute from X can significantly improves 613 fairness scores, at least for the two datasets tested, but this614 may also come with small costs on accuracy depending on615 the sensitive feature dropped and dataset.

For future effort, there are still many fairness method617 not yet empirically and methodologically tested like an-618 other post-processing method Reject Option Classification 619 (ROC). In particular, this work has not investigated in-620 processing methods like Adversarial Debiasing, for in-621 corporating in-processing methods into current pipeline622 may require considerable functional changes to the train-623 evaluation scheme as in-processing method introduces624 changes to the model. 625

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A. Cross validation plots showing model selection process

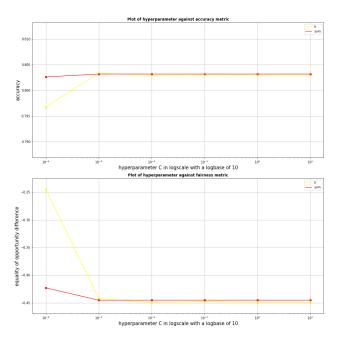


Figure 1. Cross validation plots of C values(x-axis in logscale) against accuracy and fairness for lr and svm models for task 1 model selection at repeat 5, for adult dataset.

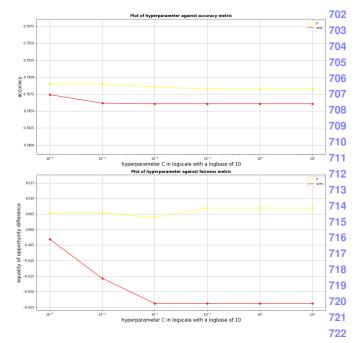


Figure 2. Cross validation plots of C values(x-axis in logscale)723 against accuracy and fairness for lr and svm models for task 2724 model selection at repeat 5, for adult dataset.

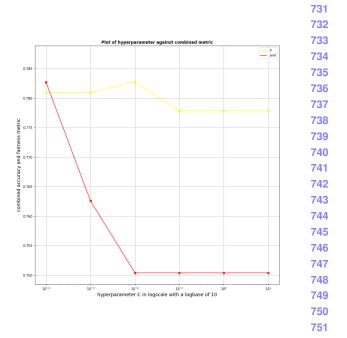


Figure 3. Cross validation plot of C values(x-axis in logscale)⁷⁵² against the combined metric(accuracy + fairness) for selecting⁷⁵³ model 5(fairness-method based) in task 3, at repeat 5, for adult⁷⁵⁴ dataset.

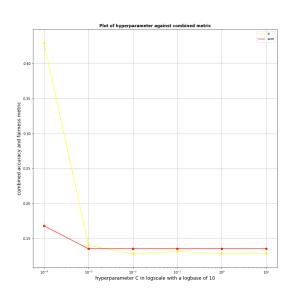


Figure 4. Cross validation plot of C values(x-axis in logscale) against the combined metric(accuracy + fairness) for selecting model 6(standard) in task 3, at repeat 5, for adult dataset.

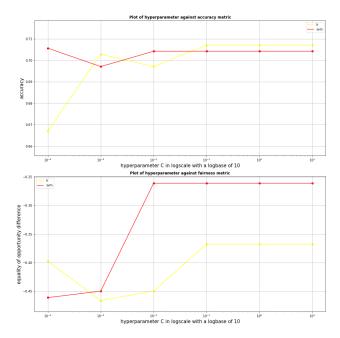


Figure 5. Cross validation plots of C values(x-axis in logscale) against accuracy and fairness for lr and svm models for task 1 model selection at repeat 2, for German dataset.

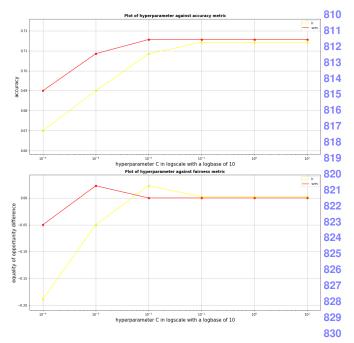


Figure 6. Cross validation plots of C values(x-axis in logscale)831 against accuracy and fairness for lr and svm models for task 2832 model selection at repeat 2, for German dataset.

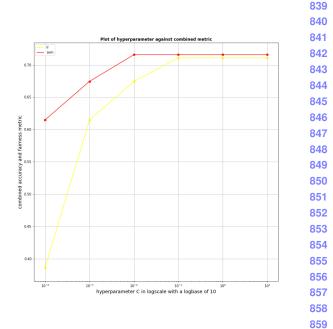


Figure 7. Cross validation plot of C values(x-axis in logscale)⁸⁶⁰ against the combined metric(accuracy + fairness) for selecting⁸⁶¹ model 5(fairness-method based) in task 3, at repeat 2, for German⁸⁶² dataset.

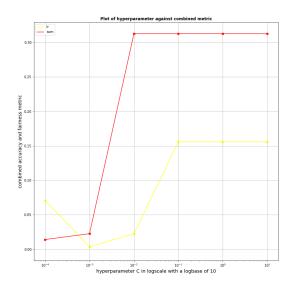


Figure 8. Cross validation plot of C values(x-axis in logscale) against the combined metric(accuracy + fairness) for selecting model 6(standard) in task 3, at repeat 2, for German dataset.