

reporting X where true outcomes Y are a function of the latent 'true' features

In our setting, missingness indicators ξ are unobserved and group membership G is only used for model evaluation and not as a feature. The graph reflects the

Figure 1: We study a prediction model on feature vectors with differential under-Z. Missingness ξ is influenced by group membership G. We consider both cases in which feature distributions vary by group membership and cases with $G \perp Z$.

dependencies at prediction time.