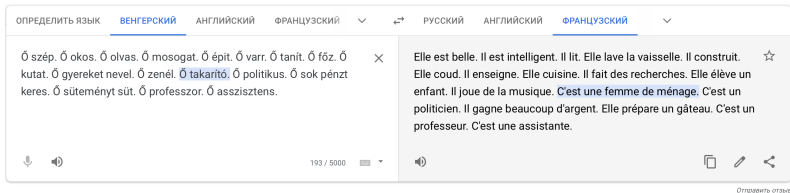


Algorithmic Fairness : regression with demographic parity constraints

Evgenii Chzhen

Motivating examples: Google translate



The screenshot shows the Google Translate interface with the source language set to Hungarian and the target language to French. The Hungarian text on the left is: "Ő szép. Ő okos. Ő olvas. Ő mosogat. Ő épít. Ő varr. Ő tanít. Ő főz. Ő kutat. Ő gyereket nevel. Ő zenél. Ő takarít. Ő politikus. Ő sok pénzt keres. Ő süteményt süt. Ő professzor. Ő asszisztens." The French translation on the right is: "Elle est belle. Il est intelligent. Il lit. Elle lave la vaisselle. Il construit. Elle coud. Il enseigne. Elle cuisine. Il fait des recherches. Elle élève un enfant. Il joue de la musique. C'est une femme de ménage. C'est un politicien. Il gagne beaucoup d'argent. Elle prépare un gâteau. C'est un professeur. C'est une assistante." The translation of the Hungarian pronoun "Ő" (he/she) is consistently "Elle" (she) in French, despite the presence of male nouns like "politicien" and "professeur".

ОПРЕДЕЛИТЬ ЯЗЫК **ВЕНГЕРСКИЙ** АНГЛИЙСКИЙ ФРАНЦУЗСКИЙ ↕ РУССКИЙ АНГЛИЙСКИЙ **ФРАНЦУЗСКИЙ** ↕

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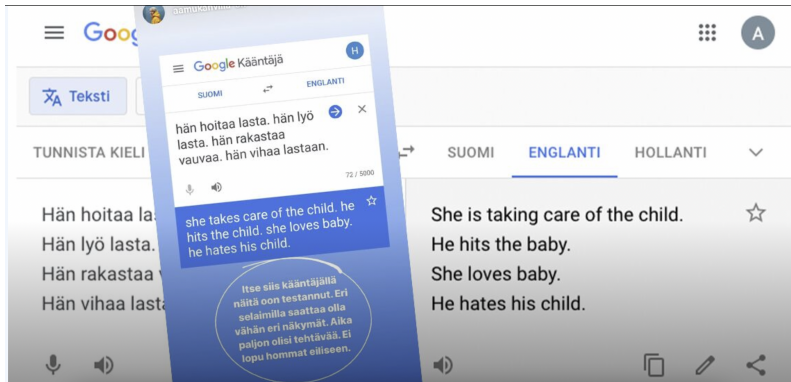
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193 / 5000

Отправить отзыв

Source https://www.reddit.com/r/europe/comments/m9uphb/hungarian_has_no_gendered_pronouns_so_google/

Motivating examples: Google translate



Source <https://kotiliesi.fi/ihmiset-ja-ilmiot/ilmiot/miksi-google-kaantajan-mukaan-mies-johtaa-ja-mies-tiskaa/>

Motivating examples: **Twitter cropping**

Fact: Twitter automatically **crops large** images in order to fit the size of **an average mobile screen**.

Original



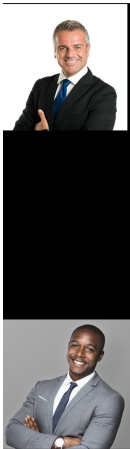
Cropped



Motivating examples: **Twitter cropping**

Fact: Twitter automatically **crops large** images in order to fit the size of **an average mobile screen**.

Question: How will Twitter crop these two images??



Motivating examples: **Twitter cropping**

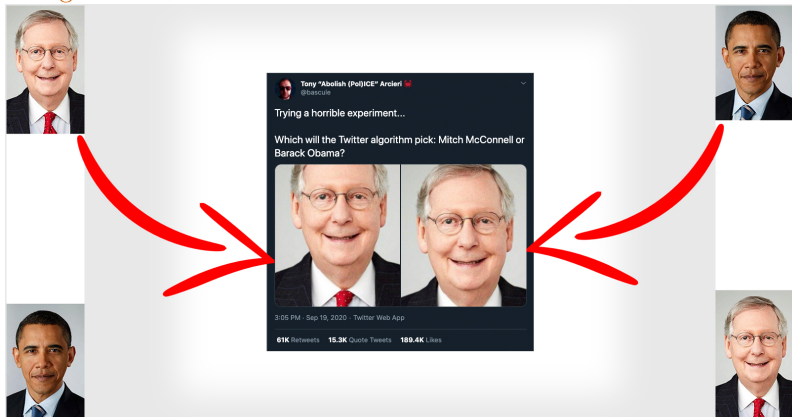
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Twitter's response: (https://blog.twitter.com/en_us/topics/product/2020/transparency-image-cropping.html)

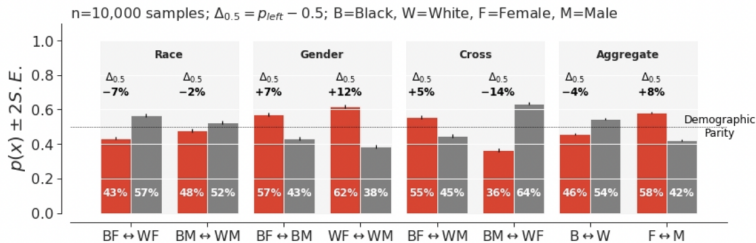
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Motivating examples: **Twitter cropping**



Source:

https://blog.twitter.com/engineering/en_us/topics/insights/2021/sharing-learnings-about-our-image-cropping-algorithm

More details in associated paper (Yee, Tantipongpipat, and Mishra, 2021)

Today's plan

1. Individual fairness
2. Group fairness
 - 2.1 Definitions / vocabulary for binary classification
 - 2.2 Types of approaches
3. Regression with demographic parity constraint

Individual fairness paradigms

“*treat like cases as like*” (\leq Aristotel)

“*Ensure that similar individuals are treated similarly*” (Dwork et al., 2012)

Example. Consider binary classification problem, where observations are of the form $(\mathbf{x}, y) \in \mathcal{X} \times \{0, 1\}$. Individual fairness *always* considers randomized predictions $f : \mathcal{X} \rightarrow \Delta(\{0, 1\})$

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1. **Similarity of predictions:** $D : \Delta(\{0, 1\}) \times \Delta(\{0, 1\}) \rightarrow \mathbb{R}_+$

2. **Similarity of individuals:** $d : \mathcal{X} \times \mathcal{X} \rightarrow \mathbb{R}_+$

A prediction $f : \mathcal{X} \rightarrow \Delta(\{0, 1\})$ is called *perfectly* (D, d) -individually fair if $\forall \mathbf{x}_1, \mathbf{x}_2 \in \mathcal{X}$

$$D(f(\mathbf{x}_1), f(\mathbf{x}_2)) \leq d(\mathbf{x}_1, \mathbf{x}_2)$$

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A prediction $f : \mathcal{X} \rightarrow \Delta(\{0, 1\})$ is called *approximately* (D, d, α, γ) -individually fair if

$$\mathbf{P}_{(\mathbf{X}_1, \mathbf{X}_2)} (D(f(\mathbf{X}_1), f(\mathbf{X}_2)) > d(\mathbf{X}_1, \mathbf{X}_2) + \gamma) \leq \alpha$$

where $\mathbf{X}_1, \mathbf{X}_2$ are independent copies of \mathbf{X} (Rothblum and Yona, 2018).

Group fairness paradigm

$$\underbrace{(\text{feature})}_{\mathcal{X}}, \underbrace{(\text{sensitive attribute})}_{\mathcal{S}}, \underbrace{(\text{label})}_{\mathcal{Y}} \sim \mathbb{P} \text{ on } \mathcal{X} \times \mathcal{S} \times \mathcal{Y}$$

Predictions: $f : \mathcal{Z} \rightarrow \mathcal{Y}$

- ▶ Fairness through **awareness**: $\mathcal{Z} = \mathcal{X} \times \mathcal{S}$ (disparate treatment)
- ▶ Fairness through **UNawareness**: $\mathcal{Z} = \mathcal{X}$ (legal reasons: regulations)

Risk: $f \mapsto \mathcal{R}(f)$

- ▶ **classification**: $\mathcal{R}(f) = \mathbb{P}(Y \neq f(\mathbf{Z}))$
- ▶ **regression**: $\mathcal{R}(f) = \mathbb{E}(Y - f(\mathbf{Z}))^2$

Fairness criteria – **dichotomy** of prediction functions: which functions we call fair? There are a lot of definitions.

Popular definitions of fair classifiers

- ▶ Demographic Parity (DP) (Calders, Kamiran, and Pechenizkiy, 2009)

$$\mathbb{P}(f(\mathbf{Z}) = 1 \mid S = 0) = \mathbb{P}(f(\mathbf{Z}) = 1 \mid S = 1)$$

1. Prediction rate is the same for two groups
2. Random variable $f(\mathbf{Z})$ is independent from S
3. DP (not differential privacy!) cares only about $\mathbf{X}|S$.
4. Constant predictions satisfy DP

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- ▶ Equalized Odds (Hardt, Price, and Srebro, 2016)
- $$\mathbb{P}(f(\mathbf{Z}) = y \mid Y = y, S = 0) = \mathbb{P}(f(\mathbf{Z}) = y \mid Y = y, S = 1) \quad \forall y \in \{0, 1\}$$
1. Equal True Positive and True Negative rates
 2. Requires more knowledge about the distribution
 3. Constant predictions satisfy Equalized Odds

Popular definitions of fair classifiers

- ▶ Equal Opportunity (Hardt, Price, and Srebro, 2016)

$$\mathbb{P}(f(\mathbf{Z}) = 1 \mid Y = 1, S = 0) = \mathbb{P}(f(\mathbf{Z}) = 1 \mid Y = 1, S = 1)$$

1. Equal True Positive rates
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1. Equal True Positive rates
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- ▶ Test fairness (Chouldechova, 2017)

$$\mathbb{P}(Y = 1 \mid S = 0, f(\mathbf{Z}) = 1) = \mathbb{P}(Y = 1 \mid S = 1, f(\mathbf{Z}) = 1)$$

1. Y independent from S conditionally on $f(\mathbf{Z}) = 1$.
2. Closely related to per-group calibration.

Global view on group fairness constraints

Most of the definitions of fairness fall inside or try to reflect only 3 criteria

1. $f(\mathbf{Z}) \perp\!\!\!\perp S$ - **independence** (DP, Statistical Parity)
2. $(f(\mathbf{Z}) \perp\!\!\!\perp S) \mid Y$ - **separation** (Equal Odds, Equal Opportunity)
3. $(Y \perp\!\!\!\perp S) \mid f(\mathbf{Z})$ - **sufficiency** (Test fairness)

N.B. Sometimes we consider a score function $f(\mathbf{Z}) \in [0, 1]$. Above notions applied in this case ensure that any threshold will result in fair classification : incurs higher drop in accuracy; used in regression.

Impossibilities for score functions

1. $f(\mathbf{Z}) \perp\!\!\!\perp S$ - **independence** (DP, Statistical Parity)
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 - ▶ If S and Y are not independent, and $\mathbb{P}(Y = 1) \in (0, 1)$, then separation and sufficiency cannot both hold.

A fact: famous example of COMPAS nearly satisfied sufficiency, but failed to satisfy separation. Due to the latter propublica published an article that extremely influenced the field of algorithmic fairness ([Chouldechova, 2017](#)).

Three (rough) types of methods: **pre-processing**

Pre-processing – Fair representation

Find a mapping $\mathbf{Z} \mapsto \hat{\varphi}(\mathbf{Z})$ such that

$$\hat{\varphi}(\mathbf{Z}) \perp\!\!\!\perp S$$

then use any method on the representation.

A guarantee on finite sample can look like

$$\text{KS} \left(\text{Law}(\hat{\varphi}(\mathbf{Z}) \mid S = 0, \text{data}), \text{Law}(\hat{\varphi}(\mathbf{Z}) \mid S = 1, \text{data}) \right) \text{ is small}$$

Typically, (**unsupervised**) optimal fair representation is defined as

$$\varphi^* \in \arg \min \{ \mathbb{E}[d(\mathbf{X}, \varphi(\mathbf{Z}))] : \varphi(\mathbf{Z}) \perp\!\!\!\perp S \} .$$

Three (rough) types of methods: **in-processing**

In-processing (Agarwal et al., 2018; Donini et al., 2018)

$$f_{\mathcal{F}}^* \in \arg \min_{f \in \mathcal{F}} \{ \mathcal{R}(f) : f(\mathbf{Z}) \perp\!\!\!\perp S \}$$

In-processing type method: Given data $(\mathbf{X}_1, S_1, Y_1), \dots, (\mathbf{X}_n, S_n, Y_n)$
build an estimator \hat{f} as a solution

$$\min_{f \in \mathcal{F}} \left\{ \hat{\mathcal{R}}(f) + \lambda_0 \cdot \Omega_{\text{compl}}(f) + \lambda_1 \cdot \Omega_{\text{fairness}}(f) \right\}$$

- 1 Often methods with good guarantees are not tractable
- 2 Often tractable methods are not supported by guarantees

Three (rough) types of methods: **in-processing**

In-processing (Agarwal et al., 2018; Donini et al., 2018)

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- 1 Often methods with good guarantees are not tractable
- 2 Often tractable methods are not supported by guarantees

N.B. There might be an issue of existence of non-trivial solutions, especially if $\mathbf{Z} = \mathbf{X}$. For instance if \mathcal{F} is the family of linear classifiers (linear regression), and $\mathbf{X} \mid S$ are Gaussians we can end-up with constant $f_{\mathcal{F}}^*$, even if the underlying data comes from linear model.

Three (rough) types of methods: **post-processing**

Post-processing: given data, base algorithm h , find a transformation

$$h \mapsto \hat{T}(h) ,$$

so that $\hat{T}(h)$ satisfies your fairness constraint.

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Post-processing: given data, base algorithm h , find a transformation

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so that $\hat{T}(h)$ satisfies your fairness constraint.

Typical algorithm construction is based on the connection between

$$h_{\text{fair}}^* \in \arg \min_{h: \mathcal{Z} \rightarrow \mathcal{Y}} \{\mathcal{R}(h) : h \text{ is fair}\} \quad \text{and} \quad h_{\text{Bayes}}^* \in \arg \min_{h: \mathcal{Z} \rightarrow \mathcal{Y}} \mathcal{R}(h)$$

In particular, often you can show that

$$h_{\text{fair}}^* = T^*(h_{\text{Bayes}}^*) ,$$

treat the base algorithm h as if it were a Bayes and estimate T^*

Regression with Demographic Parity

joint works with C. Denis, M. Hebiri, L. Oneto, M. Pontil, and N. Schreuder

Regression + Demographic Parity

$$\underbrace{(\text{feature}, \text{sensitive attribute}, \text{signal})}_{\mathbf{X} \quad \mathcal{S} \quad Y} \sim \mathbb{P} \text{ on } \mathbb{R}^d \times \underbrace{\mathcal{S}}_{=\{1, \dots, K\}} \times \mathbb{R}$$

Prediction: $f : \mathbb{R}^d \times \mathcal{S} \rightarrow \mathbb{R}$

Risk: $\mathcal{R}(f) = \mathbb{E}(f^*(\mathbf{X}, S) - f(\mathbf{X}, S))^2$ where $f^* = \mathbb{E}[Y \mid \mathbf{X}, S]$

Demographic Parity fairness

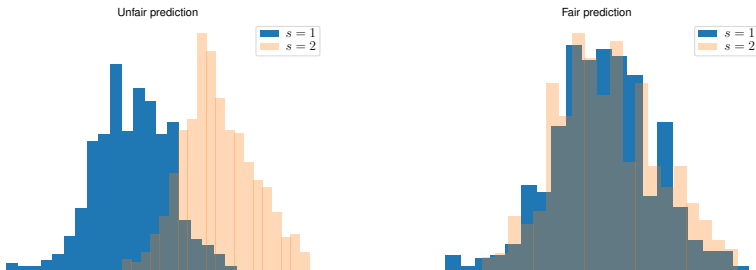
$$f(\mathbf{X}, S) \perp\!\!\!\perp S$$

Optimal **fair** prediction:

$$f_0^* \in \arg \min \{ \mathcal{R}(f) : f(\mathbf{X}, S) \perp\!\!\!\perp S \}$$

An illustration and main assumption

$$f(\mathbf{X}, S) \perp\!\!\!\perp S$$



Assumption (A)

The group-wise prediction distributions $\text{Law}(f^*(\mathbf{X}, S) \mid S = s)$ have **finite second moment** and are **non-atomic** for s in \mathcal{S} .

Main insight

Optimal fair: $f_0^* \in \arg \min_{f: \mathbb{R}^d \times \mathcal{S} \rightarrow \mathbb{R}} \{\mathcal{R}(f) : f(\mathbf{X}, S) \perp\!\!\!\perp S\}$

Bayes optimal: $f^* \in \arg \min_{f: \mathbb{R}^d \times \mathcal{S} \rightarrow \mathbb{R}} \mathcal{R}(f)$

Question: is there a link between f_0^* and f^* ?

Theorem (informal with $\mathcal{S} = \{1, 2\}$)

Set $w_s = \mathbb{P}(S=s)$. Let Assumption (A) be satisfied, then

$$\text{Law}(f_0^*(\mathbf{X}, S)) = \arg \min_{\nu \in \mathcal{P}_2(\mathbb{R})} \underbrace{\sum_{s \in \mathcal{S}} w_s W_2^2 \left(\text{Law}(f^*(\mathbf{X}, S) \mid S = s), \nu \right)}_{\text{Wasserstein barycenter problem}},$$

$$f_0^*(\mathbf{x}, 1) = w_1 f^*(\mathbf{x}, 1) + w_2 T_{1 \rightarrow 2}^* \circ f^*(\mathbf{x}, 1), \quad \forall \mathbf{x} \in \mathbb{R}^d,$$

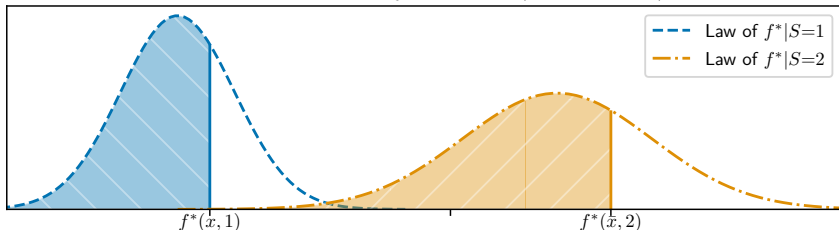
$T_{1 \rightarrow 2}^*$ – optimal transport map from $\text{Law}(f^* \mid S = 1)$ to $\text{Law}(f^* \mid S = 2)$.

(C. et al., 2020; Le Gouic, Loubes, and Rigollet, 2020)

Interpretation for $\mathcal{S} = \{1, 2\}$

Fair optimal: $f_0^*(\mathbf{x}, 1) = w_1 f^*(\mathbf{x}, 1) + w_2 F_{f^*|S=2}^{-1} \circ F_{f^*|S=1} \circ f^*(\mathbf{x}, 1)$

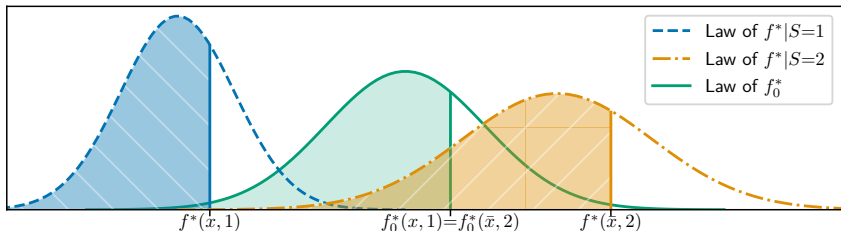
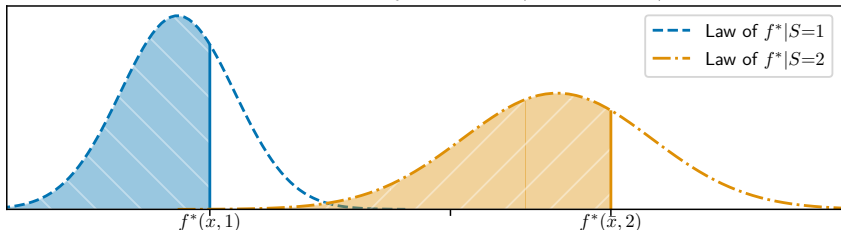
Fair optimal prediction f_0^* with $w_1 = 2/5$ and $w_2 = 3/5$



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Fair optimal prediction f_0^* with $w_1 = 2/5$ and $w_2 = 3/5$



Generic post-processing estimator ($\mathcal{S} = \{1, 2\}$)

Fair optimal: $f_0^*(\mathbf{x}, 1) = w_1 f^*(\mathbf{x}, 1) + w_2 T_{1 \rightarrow 2}^* \circ f^*(\mathbf{x}, 1)$

- ▶ **Base estimator:** $\hat{f} : \mathbb{R}^d \times \{1, 2\} \rightarrow \mathbb{R}$ trained independently from the following data.
- ▶ **Unlabeled data:** $\forall s \in \mathcal{S}$ we observe $\mathbf{X}_1^s, \dots, \mathbf{X}_{N_s}^s \stackrel{i.i.d.}{\sim} \mathbb{P}_{\mathbf{X}|S=s}$

Meta algo:

1. estimate $w_s = \mathbb{P}(S = s)$
2. estimate transport maps $T_{1 \rightarrow 2}^*$ and $T_{2 \rightarrow 1}^*$ using **unlabeled data** and **base estimator**

Generic post-processing estimator ($\mathcal{S} = \{1, 2\}$)

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Meta algo:

1. estimate $w_s = \mathbb{P}(S = s)$
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Put together: 3. $\hat{f}_0(\mathbf{x}, 1) = \hat{w}_1 \hat{f}(\mathbf{x}, 1) + \hat{w}_2 \hat{T}_{1 \rightarrow 2}^* \circ \hat{f}(\mathbf{x}, 1)$

Theoretical guarantees

Theorem (informal)

For **any** joint distribution \mathbb{P} of (\mathbf{X}, S, Y) , **any** base estimator \hat{f} it holds that

$$\mathbf{E} \left[\sup_{t \in \mathbb{R}} \left| \mathbf{P}(\hat{f}_0(\mathbf{X}, S) \leq t | S=1, \mathcal{D}) - \mathbf{P}(\hat{f}_0(\mathbf{X}, S) \leq t | S=2, \mathcal{D}) \right| \right] \lesssim \frac{1}{\sqrt{N_1 \wedge N_2}}$$

Under **additional assumptions** on \mathbb{P} we have

$$\mathbf{E} \|\hat{f}_0 - f_0^*\|_1 \lesssim \underbrace{\mathbf{E} \|\hat{f} - f^*\|_1}_{\text{quality of base estimator}} \bigvee \underbrace{\sum_{s \in \mathcal{S}} p_s N_s^{-1/2}}_{\text{transport estimation}}$$

(C. et al., 2020)

Additional assumptions: $(f^*(\mathbf{X}, S) | S = s)$ admits density which is **upper** and **lower** bounded (leading constant for the risk rate depends on this upper/lower bound).

How to measure unfairness ?

Demographic Parity: $f(\mathbf{X}, S) \perp\!\!\!\perp S$

- ▶ **Problem:** too stiff — either **fair** or **unfair**.
- ▶ **Question:** how to quantify unfairness *i.e.*, violation of DP?
- ▶ **Question:** how to trade accuracy for fairness?

Popular measure is based on KS distance (Agarwal, Dudik, and Wu, 2019; Oneto, Donini, and Pontil, 2019)

$$\mathcal{U}_{\text{KS}}(f) := \sum_{s \in \mathcal{S}} \text{KS}(\text{Law}(f(\mathbf{X}, S) \mid S = s), \text{Law}(f(\mathbf{X}, S)))$$

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$$\mathcal{U}_{\text{KS}}(f) := \sum_{s \in \mathcal{S}} \text{KS}(\text{Law}(f(\mathbf{X}, S) \mid S = s), \text{Law}(f(\mathbf{X}, S)))$$

We consider: $\mathcal{U}(f) = \min_{\nu} \sum_{s \in \mathcal{S}} w_s W_2^2(\text{Law}(f(\mathbf{X}, S) \mid S = s), \nu)$

From previous result: $\mathcal{R}(f_0^*) = \mathcal{U}(f^*)$

Improving unfairness oracles

α -Relative Improvement $f_\alpha^* \in \arg \min \left\{ \mathcal{R}(f) : \boxed{\mathcal{U}(f) \leq \alpha \mathcal{U}(f^*)} \right\}$

- ▶ f_α^* – $1/\alpha$ times fairer than f^* .
- ▶ f_0^* – optimal DP fair prediction.
- ▶ $f_1^* \equiv f^*$ – Bayes optimal prediction.

Improving unfairness oracles

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- ▶ f_0^* – optimal DP fair prediction.
- ▶ $f_1^* \equiv f^*$ – Bayes optimal prediction.

Theorem

Under Assumption (A), for all $\alpha \in [0, 1]$ it holds that

$$f_\alpha^* \equiv \sqrt{\alpha} f_1^* + (1 - \sqrt{\alpha}) f_0^*$$

$$\alpha\text{-RI} \equiv \sqrt{\alpha} \cdot \text{Bayes optimal} + (1 - \sqrt{\alpha}) \cdot \text{Fair optimal}$$

(C. and Schreuder, 2020)

N.B. We can use previous algorithm to estimate f_0^* and *any* standard algorithm for estimation of f^*

Idea of the proof

Goal:
$$\min_{f: \mathcal{Z} \rightarrow \mathbb{R}} \left\{ \sum_{s=1}^K w_s \mathbb{E}[(f(\mathbf{X}, S) - f^*(\mathbf{X}, S))^2 \mid S = s] : \mathcal{U}(f) \leq \alpha \mathcal{U}(f^*) \right\}$$

LB:
$$\sum_{s=1}^K w_s W_2^2(\text{Law}(f(\mathbf{X}, S) \mid S = s), \text{Law}(f^*(\mathbf{X}, S) \mid S = s))$$

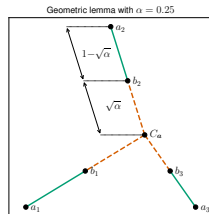
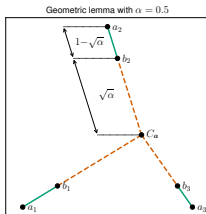
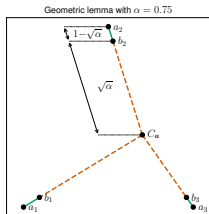
Idea of the proof

Goal:
$$\min_{f: \mathcal{Z} \rightarrow \mathbb{R}} \left\{ \sum_{s=1}^K w_s \mathbb{E}[(f(\mathbf{X}, S) - f^*(\mathbf{X}, S))^2 \mid S = s] : \mathcal{U}(f) \leq \alpha \mathcal{U}(f^*) \right\}$$

LB:
$$\sum_{s=1}^K w_s W_2^2(\text{Law}(f(\mathbf{X}, S) \mid S = s), \text{Law}(f^*(\mathbf{X}, S) \mid S = s))$$

New problem

$$\min_{\mathbf{b} \in \mathcal{P}_2^K(\mathbb{R})} \left\{ \sum_{s=1}^K w_s W_2^2(b_s, a_s) : \sum_{s=1}^K w_s W_2^2(b_s, C_b) \leq \alpha \sum_{s=1}^K w_s W_2^2(a_s, C_a) \right\}$$



Risk/fairness trade-off

α -Relative Improvement $f_\alpha^* \in \arg \min \left\{ \mathcal{R}(f) : \boxed{\mathcal{U}(f) \leq \alpha \mathcal{U}(f^*)} \right\}$

Proposition

Under Assumption (A), for all $\alpha \in [0, 1]$ it holds that

$$\mathcal{R}(f_\alpha^*) = (1 - \sqrt{\alpha})^2 \boxed{\mathcal{U}(f^*)} \quad \text{and} \quad \mathcal{U}(f_\alpha^*) = \alpha \boxed{\mathcal{U}(f^*)}$$

(C. and Schreuder, 2020)

Risk/fairness trade-off

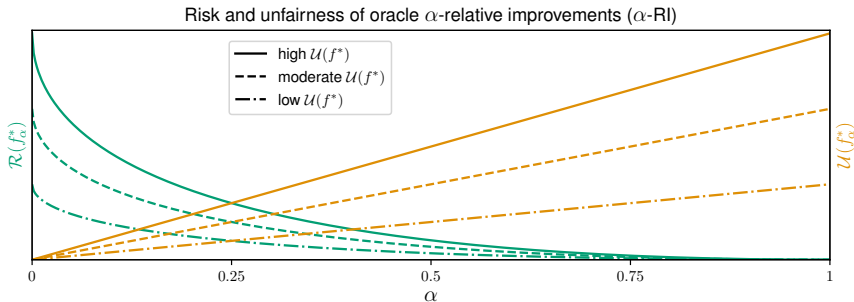
α -Relative Improvement $f_\alpha^* \in \arg \min \left\{ \mathcal{R}(f) : \boxed{\mathcal{U}(f) \leq \alpha \mathcal{U}(f^*)} \right\}$

Proposition

Under Assumption (A), for all $\alpha \in [0, 1]$ it holds that

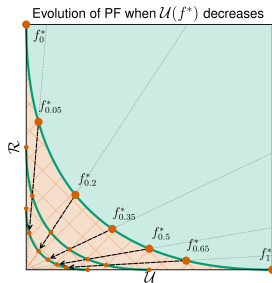
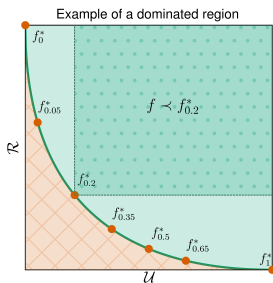
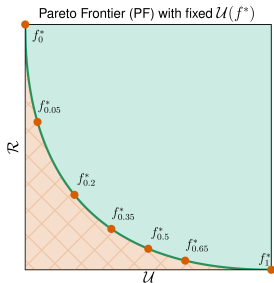
$$\mathcal{R}(f_\alpha^*) = (1 - \sqrt{\alpha})^2 \boxed{\mathcal{U}(f^*)} \quad \text{and} \quad \mathcal{U}(f_\alpha^*) = \alpha \boxed{\mathcal{U}(f^*)}$$

(C. and Schreuder, 2020)



Pareto efficiency

- ▶ **Multi-objective optimization:** $\min_{f: \mathcal{Z} \rightarrow \mathbb{R}} (\mathcal{U}(f), \mathcal{R}(f))$.
- ▶ Each prediction f defines a point $(\mathcal{U}(f), \mathcal{R}(f))$.
- ▶ f is **dominated** by f' iff $\mathcal{R}(f') \leq \mathcal{R}(f)$ and $\mathcal{U}(f') \leq \mathcal{U}(f)$.



Minimax statistical framework

Data: $(\mathbf{X}_1, S_1, Y_1), \dots, (\mathbf{X}_n, S_n, Y_n) \stackrel{i.i.d.}{\sim} \mathbf{P}_{(f^*, \theta)}, (f^*, \theta) \in \mathcal{F} \times \Theta$

Given $\alpha \in [0, 1]$ and $t > 0$, the goal of the statistician is to construct an estimator \hat{f} , which simultaneously satisfies

1. **Uniform fairness guarantee:**

$$\forall (f^*, \theta) \in \mathcal{F} \times \Theta \quad \mathbf{P}_{(f^*, \theta)} \left(\mathcal{U}(\hat{f}) \leq \alpha \mathcal{U}(f^*) \right) \geq 1 - t ,$$

2. **Uniform risk guarantee:**

$$\forall (f^*, \theta) \in \mathcal{F} \times \Theta \quad \mathbf{P}_{(f^*, \theta)} \left(\mathcal{R}(\hat{f}) \leq r_{n, \alpha, f^*}(\mathcal{F}, \Theta, t) \right) \geq 1 - t .$$

Problem-dependent lower bound

For $t \in (0, 1)$, let $\delta_n(\mathcal{F}, \Theta, t)$ be a sequence that verifies

$$\inf_{\hat{f}} \sup_{(f^*, \theta) \in \mathcal{F} \times \Theta} \mathbf{P}_{(f^*, \theta)} \left(\mathcal{R}(\hat{f}) \geq \delta_n(\mathcal{F}, \Theta, t) \right) \geq t$$

Theorem

Any estimator \hat{f} satisfying

$$\inf_{(f^*, \theta) \in \mathcal{F} \times \Theta} \mathbf{P}_{(f^*, \theta)} \left(\mathcal{U}(\hat{f}) \leq \alpha \mathcal{U}(f^*) \right) \geq 1 - t'$$

verifies

$$\sup_{\substack{f^* \in \mathcal{F} \\ \theta \in \Theta}} \mathbf{P}_{(f^*, \theta)} \left(\mathcal{R}^{1/2}(\hat{f}) \geq \delta_n^{1/2}(\mathcal{F}, \Theta, t) \vee \underbrace{(1 - \sqrt{\alpha}) \mathcal{U}^{1/2}(f^*)}_{=\mathcal{R}^{1/2}(f^*)} \right) \geq t \wedge (1 - t')$$

Conclusions

1. **Individual fairness** – predict with Lipschitz functions

$$D(f(\mathbf{x}), f(\mathbf{x}')) \leq d(\mathbf{x}, \mathbf{x}')$$

2. **Group fairness** – enforce some independence criterion

$$f(\mathbf{Z}) \perp\!\!\!\perp S, \quad (f(\mathbf{Z}) \perp\!\!\!\perp S) \mid Y, \quad (Y \perp\!\!\!\perp S) \mid f(\mathbf{Z})$$

3. Regression with demographic parity ($f(\mathbf{Z}) \perp\!\!\!\perp S$) can be characterized by **Wasserstein barycenter** problem

$$\mathcal{R}(f_0^*) = \mathcal{U}(f^*)$$

4. Risk/fairness **trade-off** can be characterized **explicitly** for introduced notion of unfairness

Thank you for your attention



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Proposal for a

REGULATION OF THE EUROPEAN PARLIAMENT AND OF THE COUNCIL

LAYING DOWN HARMONISED RULES ON ARTIFICIAL INTELLIGENCE (ARTIFICIAL INTELLIGENCE ACT) AND AMENDING CERTAIN UNION LEGISLATIVE ACTS

Questions?

PROHIBITED ARTIFICIAL INTELLIGENCE PRACTICES

Article 5

1. The following artificial intelligence practices shall be prohibited:
 - (a) the placing on the market, putting into service or use of an AI system that deploys subliminal techniques beyond a person's consciousness in order to materially distort a person's behaviour in a manner that causes or is likely to cause that person or another person physical or psychological harm;
 - (b) the placing on the market, putting into service or use of an AI system that exploits any of the vulnerabilities of a specific group of persons due to their age, physical or mental disability, in order to materially distort the behaviour of a person pertaining to that group in a manner that causes or is likely to cause that person or another person physical or psychological harm;
 - (c) the placing on the market, putting into service or use of AI systems by public authorities or on their behalf for the evaluation or classification of the trustworthiness of natural persons over a certain period of time based on their social behaviour or known or predicted personal or personality characteristics, with the social score leading to either or both of the following:
 - (i) detrimental or unfavourable treatment of certain natural persons or whole groups thereof in social contexts which are unrelated to the contexts in which the data was originally generated or collected;
 - (ii) detrimental or unfavourable treatment of certain natural persons or whole groups thereof that is unjustified or disproportionate to their social behaviour or its gravity;

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