Bias and Fairness

CMSC 422
MARINE CARPUAT
marine@cs.umd.edu
This week

• P1 and midterm grades released by Thursday

• Today: Bias and Calculus refresher

• Thursday: Linear classifiers (CIML 7.1-7.3)
The salt lines for tonight's storm is confusing the Tesla's autopilot
Many Cars Tone Deaf To Women's Voices

Female voices pose a bigger challenge for voice-activated technology than men's voices

http://www.autoblog.com/2011/05/31/women-voice-command-systems/
Machine Bias

There’s software used across the country to predict future criminals. And it’s biased against blacks.

by Julia Angwin, Jeff Larson, Surya Mattu and Lauren Kirchner, ProPublica
May 23, 2016

Prediction Fails Differently for Black Defendants

<table>
<thead>
<tr>
<th></th>
<th>WHITE</th>
<th>AFRICAN AMERICAN</th>
</tr>
</thead>
<tbody>
<tr>
<td>Labeled Higher Risk, But Didn’t Re-Offend</td>
<td>23.5%</td>
<td>44.9%</td>
</tr>
<tr>
<td>Labeled Lower Risk, Yet Did Re-Offend</td>
<td>47.7%</td>
<td>28.0%</td>
</tr>
</tbody>
</table>

Overall, Northpointe’s assessment tool correctly predicts recidivism 61 percent of the time. But blacks are almost twice as likely as whites to be labeled a higher risk but not actually re-offend. It makes the opposite mistake among whites: They are much more likely than blacks to be labeled lower risk but go on to commit other crimes. (Source: ProPublica analysis of data from Broward County, Fla.)
Recall: Formal Definition of Binary Classification (from CI ML)

**Task: Binary Classification**

*Given:*

1. An input space $\mathcal{X}$
2. An unknown distribution $\mathcal{D}$ over $\mathcal{X} \times \{-1, +1\}$

*Compute:* A function $f$ minimizing: $\mathbb{E}_{(x,y) \sim \mathcal{D}} [f(x) \neq y]$
Train/Test Mismatch

• When working with real world data, training sample
  – reflects human biases
  – is influenced by practical concerns
    • e.g., what kind of data is easy to obtain

• Train/test distribution mismatch is frequent issue
  – aka sample selection bias, domain adaptation
Domain Adaptation

- What does it mean for 2 distributions to be related?

- When 2 distributions are related how can we build models that effectively share information between them?
Unsupervised adaptation

• **Goal:** learn a classifier $f$ that achieves low expected loss under new distribution $D_{\text{new}}$

• Given labeled training data from old distribution $D_{\text{old}}: (x_1, y_1), \ldots, (x_N, y_N)$

• And unlabeled examples from new distribution $D_{\text{new}}: z_1, \ldots, z_M$
Relation between test loss in new domain and old domain

Let's consider the test loss in a new domain and its relation to the old domain.

\[ \mathbb{E}_{(x,y) \sim \mathcal{D}^{\text{new}}} [\ell(y, f(x))] \]

where \( \mathcal{D}^{\text{new}} \) is the new distribution and \( \mathcal{D}^{\text{old}} \) is the old distribution.

Using the definition (8.2), we can expand the expectation as follows:

\[ = \sum_{(x,y)} \mathcal{D}^{\text{new}}(x,y) \ell(y, f(x)) \]

by expanding the expectation (8.3).

This can be further simplified by multiplying by \( \frac{\mathcal{D}^{\text{old}}(x,y)}{\mathcal{D}^{\text{old}}(x,y)} \) to get:

\[ = \sum_{(x,y)} \mathcal{D}^{\text{new}}(x,y) \frac{\mathcal{D}^{\text{old}}(x,y)}{\mathcal{D}^{\text{old}}(x,y)} \ell(y, f(x)) \]

which is equal to:

\[ = \mathbb{E}_{(x,y) \sim \mathcal{D}^{\text{old}}} \left[ \frac{\mathcal{D}^{\text{new}}(x,y)}{\mathcal{D}^{\text{old}}(x,y)} \ell(y, f(x)) \right] \]

by rearranging the terms (8.5) and using the definition (8.6).
How can we estimate the ratio between $D_{\text{new}}$ and $D_{\text{old}}$?

\[
\frac{D_{\text{new}}}{D_{\text{old}}} (x, y) = \frac{1}{Z_{\text{new}}} D_{\text{base}} (x, y) p(s = 0 \mid x) / \frac{1}{Z_{\text{old}}} D_{\text{base}} (x, y) p(s = 1 \mid x)
\]

\[
= \frac{1}{Z_{\text{new}}} p(s = 0 \mid x) / \frac{1}{Z_{\text{old}}} p(s = 1 \mid x)
\]

\[
= Z \frac{p(s = 0 \mid x)}{p(s = 1 \mid x)}
\]

\[
= Z \frac{1 - p(s = 1 \mid x)}{p(s = 1 \mid x)}
\]

\[
= Z \left[ \frac{1}{p(s = 1 \mid x)} - 1 \right]
\]

We can estimate $P(s=1\mid x)$ using a binary classifier!
Algorithm 23 Selection Adaptation \( \langle (x_n, y_n) \rangle_{n=1}^{N}, \langle z_m \rangle_{m=1}^{M}, A \) 

1: \( D_{\text{dist}} \leftarrow \langle (x_n, +1) \rangle_{n=1}^{N} \cup \langle (z_m, -1) \rangle_{m=1}^{M} \) \hspace{1cm} // assemble data for distinguishing between old and new distributions

2: \( \hat{\rho} \leftarrow \text{train logistic regression on } D_{\text{dist}} \)

3: \( D_{\text{weighted}} \leftarrow \langle (x_n, y_n, \frac{1}{\hat{\rho}(x_n)} - 1) \rangle_{n=1}^{N} \) \hspace{1cm} // assemble weight classification data using selector 

4: \text{return } A(D_{\text{weighted}}) \hspace{1cm} // train classifier
Supervised adaptation

- **Goal:** learn a classifier $f$ that achieves low expected loss under new distribution $D_{new}$

- Given labeled training data from old distribution $D_{old}$:
  $$\langle x_n^{(old)}, y_n^{(old)} \rangle_{n=1}^N$$

- And labeled examples from new distribution $D_{new}$:
  $$\langle x_m^{(new)}, y_m^{(new)} \rangle_{m=1}^M$$
One solution: feature augmentation

- Map inputs to a new augmented representation

<table>
<thead>
<tr>
<th>Input</th>
<th>shared</th>
<th>old-only</th>
<th>new-only</th>
</tr>
</thead>
<tbody>
<tr>
<td>$x_n^{(old)}$</td>
<td>$x_n^{(old)}$, $x_n^{(old)}$</td>
<td>$0,0,\ldots,0$</td>
<td>$D$-many</td>
</tr>
<tr>
<td>$x_m^{(new)}$</td>
<td>$x_m^{(new)}$, $0,0,\ldots,0$</td>
<td>$x_m^{(new)}$</td>
<td>$D$-many</td>
</tr>
</tbody>
</table>
One solution: feature augmentation

- Transform $D_{old}$ and $D_{new}$ training examples
- Train a classifier on new representations
- Done!
One solution: feature augmentation

- Adding instance weighting might be useful if $N >> M$

- Most effective when distributions are “not too close but not too far”
  - In practice, always try “old only”, “new only”, “union of old and new” as well!
Typical Design Process for an ML Application

1. Real world goal: increase revenue
2. R.W. mechanism: better ad display
3. Learning problem: classify click-through
4. Data collect mech: interact w/ cur system
5. Collected data: query, ad, click
6. Data representation: bow², + - click
7. Hypoth. class/ind. bias: dec. tree depth 20
8. Training data subset from apr '16
9. Model training (+hps): final decision tree
10. Predict on test data subset from may '16
11. Evaluate error: AUC for + - click predict'n

Deploy!
Bias is pervasive

– Bias in the labeling
– Sample selection bias
– Bias in choice of labels
– Bias in features or model structure
– Bias in loss function
– Deployed systems create feedback loops
ACM Code of Ethics

“To minimize the possibility of indirectly harming others, computing professionals must minimize malfunctions by following generally accepted standards for system design and testing. Furthermore, it is often necessary to assess the social consequences of systems to project the likelihood of any serious harm to others. If system features are misrepresented to users, coworkers, or supervisors, the individual computing professional is responsible for any resulting injury.”

https://www.acm.org/about-acm/acm-code-of-ethics-and-professional-conduct
Bias and how to deal with it

• Train/test mismatch

• Unsupervised adaptation

• Supervised adaptation