Fairness in Machine Learning

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The debate over recidivism scores

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Resulted in long exchange between ProPublica, authors of COMPAS, and computer science community

Some ML/stats notation

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- X: covariates; features; independent variables
- y: what the ML program or decision-maker thinks Y is

Scores were well-calibrated (also called equal positive predictive values):

$$E[Y = 1 | y = 0, A = black] = E[Y = 1 | y = 0, A = white]$$

Translation: Black people with a score of 7 were as likely to recidivate as white people with a score of 7

Unequal false negative rates:

$$\textit{E}[\textit{y} = \textit{0} \mid \textit{Y} = 1, \textit{A} = \textsf{black}] \neq \textit{E}[\textit{y} = \textit{0} \mid \textit{Y} = 1, \textit{A} = \textsf{white}]$$

Translation: White people who would actually recidivate almost twice as likely to be scored "low risk"

$$E[y=1 \mid Y=0, A= black] \neq E[y=1 \mid Y=0, A= white]$$

Translation: Black people who would not actually recidivate almost twice as likely to be scored "higher risk"

New data: Mortgages

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End goals:

Understand (different kinds of) fairness on a new set of data. Make it easier for new researchers to get caught-up with the fair ML conversation.

Additional/future technical directions

Other kinds of technical fairness:

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Learning fair classifiers/predictors in addition to accurate ones

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