## **CAN I TRUST MY FAIRNESS METRIC? ASSESSING FAIRNESS WITH** UNLABELED DATA & **BAYESIAN INFERENCE**

## **Disi Ji** (UC Irvine)



**Disi Ji,** Padhraic Smyth, Mark Steyvers

## Joint work with **Padhraic Smyth** and **Mark Steyvers** (UC Irvine) NeurIPS 2020, paper#8014

## **IS THE CLASSIFIER REALLY UNFAIR?**

# 

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score of a classifier M

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**Classified as positive** 







## score of a classifier M

**Disi Ji,** Padhraic Smyth, Mark Steyvers



**Classified as positive** 







score of a classifier M

- Equality of opportunity:
  - equal TPR across different groups [Hardt, Price & Srebro, 2016]

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**Classified as positive** 







score of a classifier M

- Equality of opportunity:
  - equal TPR across different groups [Hardt, Price & Srebro, 2016]
- Due to small sample size, the estimated TPRs are noisy!

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score of a classifier M

- Equality of opportunity:
  - equal TPR across different groups [Hardt, Price & Srebro, 2016]
- Due to small sample size, the estimated TPRs are noisy!
- Contribution: quantify uncertainty in fairness metrics using Bayesian methods

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## MODEL FAIRNESS METRICS WITH UNCERTAINTY **Classified as negative Classified as positive** score of a classifier M



#### $\Delta$ TPR between female and male

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## MODEL FAIRNESS METRICS WITH UNCERTAINTY

#### **Classified as negative**

### score of a classifier M



#### $\Delta$ TPR between female and male

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#### **Classified as positive**





# **MODEL FAIRNESS METRICS WITH UNCERTAINTY**

### **Classified as negative**

### score of a classifier M



#### $\Delta$ TPR between female and male

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**Q:** The uncertainty is high! How to reduce it? A: Collect more data! Labeled or unlabeled!









score of a classifier M

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score of a classifier M

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## **REDUCE UNCERTAINTY OF FAIRNESS WITH MORE UNLABELED DATA** 4

#### **Classified as positive**

Method: train a hierarchical Bayesian calibration model to predict the model performance on unlabeled data









## **EXAMPLE: ASSESS DELTA TPR OF COMPAS RECIDIVISM**



# 5% for our method versus 20% with only labeled data

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Compas-R, Race

With 10 labeled data and ~2000 unlabeled data, error in estimating  $\Delta$ TPR is



## **SO. CAN I TRUST MY FAIRNESS METRIC?**

Be aware of uncertainty in fairness assessment: especially when test sizes are relatively small (as is often the case in practice)

## Collect more data, labeled or unlabeled, to make the assessment more reliable

a new Bayesian methodology that uses calibration to leverage information from both unlabeled and labeled examples

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