Multisensitive Attributes

So far we have only considered a single sensitive group/attribute S
Many situations involve several sensitive groups

How to handle?
 How to know what groups to consider?

Multisensitive Attributes

So far we have only considered a single sensitive group/attribute A
Many situations involve several sensitive groups

 How to handle?
 How to know what groups to consider ?
 Ex. Simpson's paradox (Probublica Was the classifier fair?

Achieving Multi-Sensitivity Fix some predefined collection of Idea: subsets. Each subset S=X should be large and simple Large: |S| = Y. | X/ Simple: S is easy to compute. let  $C \in 2^{\chi}$  be a set of concept classes. Each 5 is computed by some cec. C simple: Low UC-dimension, or small ht decision trees so subsets easy to identify

Multi-sensitive Fairness Definitions

L

)

**Definition 2.1** (Accurate in expectation). For any  $\alpha > 0$  and  $S \subseteq \mathcal{X}$ , a pr in expectation ( $\alpha$ -AE) with respect to S if

$$\left| \underset{i \sim S}{\mathbb{E}} [x_i - p_i^*] \right| \le \alpha.$$

**Definition 2.7** ( $\alpha$ -multi-AE). Let  $\mathcal{C} \subseteq 2^{\mathcal{X}}$  be a collection of subsets of  $\mathcal{X}$  as x is  $\alpha$ -multi-AE on  $\mathcal{C}$  if for all  $S \in \mathcal{C}$ , x is  $\alpha$ -AE with respect to S.

For 
$$v \in [0,1]$$
,  $S_v = \{i \mid x_i = v\}$ 

**Definition 2.2** (Calibration). For any  $v \in [0, 1]$ ,  $S \subseteq \mathcal{X}$ , and predictor x, a For  $\alpha \in [0, 1]$ , x is  $\alpha$ -calibrated with respect to S if there exists some  $S' \subseteq S$  is such that for all  $v \in [0, 1]$ ,

$$\mathbb{E}_{i \sim S_v \cap S'} [x_i - p_i^*] \le \alpha.$$

Multi Calibration

# **Definition 2.6** ( $\alpha$ -multicalibration). Let $\mathcal{C} \subseteq 2^{\mathcal{X}}$ be a collection of subset predictor x is $\alpha$ -multicalibrated on $\mathcal{C}$ if for all $S \in \mathcal{C}$ , x is $\alpha$ -calibrated with

Multi-Calibration Improves accuracy

For ve 
$$[0,1]$$
,  $S_v = \{i \mid x_i = v\}$ 

**Definition 2.2** (Calibration). For any  $v \in [0, 1]$ ,  $S \subseteq \mathcal{X}$ , and predictor x, a For  $\alpha \in [0, 1]$ , x is  $\alpha$ -calibrated with respect to S if there exists some  $S' \subseteq S$  is such that for all  $v \in [0, 1]$ ,

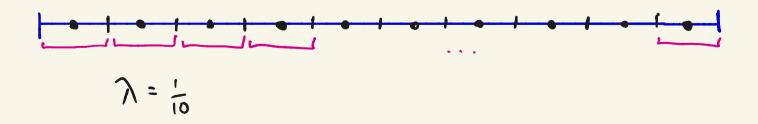
$$\left| \underset{i \sim S_v \cap S'}{\mathbb{E}} [x_i - p_i^*] \right| \le \alpha.$$

Calibration with Binning

**Definition 2.8** ( $\lambda$ -discretization). Let  $\lambda > 0$ . The  $\lambda$ -discretization of  $[0, \{\frac{\lambda}{2}, \frac{3\lambda}{2}, \dots, 1 - \frac{\lambda}{2}\}$ , is the set of  $1/\lambda$  evenly spaced real values over [0, 1]. F

$$\lambda(v) = [v - \lambda/2, v + \lambda/2]$$

be the  $\lambda$ -interval centered around v (except for the final interval, which wil

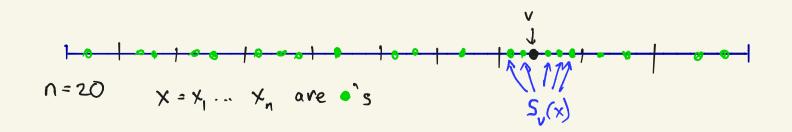


Multi-calibration with Binning

 $S_v(x) = \{i : x_i \in \lambda(v)\} \cap S \text{ for all } S \in \mathcal{C} \text{ and } v \in \Lambda[0, 1].$ 

**Definition 2.9** ( $(\alpha, \lambda)$ -multicalibration). Let  $\mathcal{C} \subseteq 2^{\mathcal{X}}$  be a collection of  $\alpha, \lambda > 0$ , a predictor x is  $(\alpha, \lambda)$ -multicalibrated on  $\mathcal{C}$  if for all  $S \in \mathcal{C}, v \in \Lambda$  $S_v(x)$  such that  $|S_v(x)| \ge \alpha \lambda |S|$ , we have

$$\left|\sum_{i\in S_v(x)} x_i - p_i^*\right| \le \alpha \left|S_v(x)\right|.$$



**Claim 2.10.** For  $\alpha, \lambda > 0$ , suppose  $\mathcal{C} \subseteq 2^{\mathcal{X}}$  is a collection of subsets multicalibrated on  $\mathcal{C}$ , then  $x^{\lambda}$  is  $(\alpha + \lambda)$ -multicalibrated on  $\mathcal{C}$ .

Multi-accuracy Learning Algorithm for C

PAC Learning (
$$p$$
 unknown,  $\xi$ ,  $\varepsilon$  fixed)  
Let  $D$  be a distribution over  $X$  (think of  $D$  as  
uniform distribution).  
Learning algorithm  $A$  get  $n$  labelled samples  
 $\{(i, 0; ), i=1, ..., n\}$   
where  $i$  drawn uniformly from  $X$   
and  $0; \varepsilon \{20,1\}$  drawn from Bernoulli distrib  
where  $p_i^* = prob.$  of  $1$   
 $A$  outputs a hypothesis  $h$  such that with prob  $21-\xi$   
 $\|h-p^*\|_2 \leq \varepsilon$ 

### Statistical Query Learning Algorithms

· PAC learning Where access to training data (labelled samples) is restricted

**Definition 2.4** (Statistical Query Kea98). For a subset of the universe S For  $\tau \in [0,1]$ , a statistical query with tolerance  $\tau$  returns some  $\tilde{p}(S)$  satisfy

 $p_S^* - \tau N \le \tilde{p}(S) \le p_S^* + \tau N.$ 

.

2. Iteratively:  
Find some S such that 
$$p^*(s)$$
 is far  
from  $\chi_s$   
Update  $\chi_s$  accordingly  
when NO such S is found, output  $\chi$ 

Potential Argument (Main idea)  
1. Initially 
$$||p^* - \times ||_2^2$$
 is at most N  
2. Everytime we find an S where accuracy  
on S is bad, since S is large, the updated  
 $||p^* - \times ||_2^2$  will drop by  $dN$   
.: algorithm iterates for  $\frac{1}{2}$  steps

Potential Argument (Main idea)  
1. Initially 
$$\| \vec{p}^* - \times \|_2^2$$
 is at most N  
2. Everytime we find an S where accuracy  
on S is bad, since S is large, the updated  
 $\| \vec{p}^* - \times \|_2^2$  will drop by  $dN$   
 $\therefore$  algorithm iterates for  $\leq$  steps  
Since we only get an estimate  $\tilde{p}(s)$ , analysis  
slightly more complicated, and number of  
iterations is polynomial in  $\geq \frac{1}{2}$ 

#### **Algorithm 3.1** – Learning an $\alpha$ -multi-AE predictor on $\mathcal{C}$

Let  $\alpha, \gamma > 0$  and let  $\mathcal{C} \subseteq 2^{\mathcal{X}}$  be such that for all  $S \in \mathcal{C}$ ,  $|S| \ge \gamma N$ . For  $S \subseteq \mathcal{X}$ , let  $\tilde{p}(S)$  be the output of a statistical query with tolerance  $\tau < \alpha$ 

- Initialize:
  - Let  $x = (1/2, \dots, 1/2) \in [0, 1]^N$
- Repeat:
  - For each  $S \in \mathcal{C}$ :

- Let 
$$\Delta_S = \tilde{p}(S) - \sum_{i \in S} x_i$$

- If  $|\Delta_S| > \alpha |S| \tau N$ : update  $x_i \leftarrow x_i + \frac{\Delta_S}{|S|}$  for all  $i \in S$  (projecting  $x_i$  onto [0, 1] if neces
- $\circ$  If no  $S \in \mathcal{C}$  updated: exit and output x

**Lemma 3.2.** Suppose  $\alpha, \gamma > 0$  and  $\mathcal{C} \subseteq 2^{\mathcal{X}}$  such that for all  $S \in \mathcal{C}$ , |S|Then Algorithm 3.1 makes  $O(1/\alpha^2 \gamma)$  updates to x before terminating.

*Proof.* We use a potential argument, tracking the progress the algorithm m terms of the  $\ell_2^2$  distance between our learned predictor x and the true protection of the predictor after updating x on set S and let  $\pi : \mathbb{R} \to [0, 1]$  denote produce the fact that the  $\ell_2^2$  can only decrease under this projection. For nota  $\delta_S = \frac{\Delta_S}{|S|} = \frac{1}{|S|} (\tilde{p}(S) - \sum_{i \in S} x_i)$ . We have

$$\begin{aligned} \|p^* - x\|^2 - \|p^* - x'\|^2 &= \sum_{i \in S} (p_i^* - x_i)^2 - \sum_{i \in S} (p_i^* - \pi(x_i + \sum_{i \in S} ((p_i^* - x_i)^2 - (p_i^* - (x_i + \delta_S))))) \\ &= \sum_{i \in S} (2(p_i^* - x_i)\delta_S - \delta_S^2) \\ &= \left(2\delta_S \sum_{i \in S} (p_i^* - x_i)\right) - \delta_S^2 |S| \\ &\ge 2\delta_S (\delta_S |S| - \operatorname{sgn}(\delta_S)\tau N) - \delta_S^2 |S| \\ &\ge \delta_S^2 |S| - 2 |\delta_S| \tau N. \end{aligned}$$

By setting  $\tau = \alpha \gamma / 4$  and by the bound  $|\Delta_S| \ge \alpha |S| - \tau N \ge 3\alpha |S| / 4$ , the find  $\Omega(\alpha^2 |S|) \longrightarrow have$ 

$$\delta_S^2 |S| - 2 |\delta_S| \tau N \ge \left(\frac{3\alpha}{4}\right)^2 |S| - 2 \left(\frac{3\alpha}{4}\right) \left(\frac{\alpha\gamma}{4}\right) N$$
$$= \frac{3\alpha^2}{16} |S|.$$

The  $\ell_2^2$  distance between  $p^*$  and any other predictor (in particular, our initial bounded by N. Thus, given that all  $S \in \mathcal{C}$  have  $|S| \geq \gamma N$ , we make at least potential at each update, so the lemma follows.

**Theorem 3.3.** For  $\alpha, \gamma > 0$  and for any  $\mathcal{C} \subseteq 2^{\mathcal{X}}$  satisfying  $|S| \geq \gamma N$  j a statistical query algorithm with tolerance  $\tau = \alpha \gamma/4$  that learns a  $\alpha$ -mult  $O(|\mathcal{C}|/\alpha^2 \gamma)$  queries.

Sample complexity

**Corollary 3.4.** Suppose  $\alpha, \gamma, \xi > 0$  and  $\mathcal{C} \subseteq 2^{\mathcal{X}}$  is such that for all  $S \in$  there is an algorithm that learns an  $\alpha$ -multi-AE predictor on  $\mathcal{C}$  with probability  $n = \tilde{O}\left(\frac{\log(|\mathcal{C}|/\xi)}{\alpha^2\gamma}\right)$  samples.

Sample complexity

**Corollary 3.4.** Suppose  $\alpha, \gamma, \xi > 0$  and  $\mathcal{C} \subseteq 2^{\mathcal{X}}$  is such that for all  $S \in$  there is an algorithm that learns an  $\alpha$ -multi-AE predictor on  $\mathcal{C}$  with probability  $n = \tilde{O}\left(\frac{\log(|\mathcal{C}|/\xi)}{\alpha^2\gamma}\right)$  samples.

multi-calibrated Learning Algorithm

**Theorem 2.** Suppose  $\mathcal{C} \subseteq 2^{\mathcal{X}}$  is collection of sets such that for all  $S \in$  suppose set membership can be evaluated in time t. Then there is an a predictor of  $p^* : \mathcal{X} \to [0,1]$  that is  $\alpha$ -multicalibrated on  $\mathcal{C}$  from  $O(\log(|\mathcal{C}|)$  time  $O(|\mathcal{C}| \cdot t \cdot \operatorname{poly}(1/\alpha, 1/\gamma))$ .

Multi - Calibrated Learning Algorithm · Divide [0]] into 7 bins • Run prevous algorithm but now run over all pairs (S, 7(4)), VE ZI [0,1] such that ISV is large S. = { i | x, e interval R(v) and ies] It estimate of S, is bad, fix it 

### Algoritic learning a (d, 7) ing a calibrated predistation on C

Let  $\alpha, \gamma > 0$  and let  $\mathcal{C} \subseteq 2^{\mathcal{X}}$  be such that for all  $S \in \mathcal{C}$ ,  $|S| \ge \gamma N$ . For  $S \subseteq \mathcal{X}$ , let  $\tilde{p}(S)$  be the output of a statistical query with tolerance  $\tau < \alpha$ 

• Initialize:

• Let 
$$x = (1/2, \dots, 1/2) \in [0, 1]^N$$

- Repeat:
   For each ,S ∉ €: A[0,1], for each S = S ∧ ξi | x; ∈ λ(x)] such that
   ISI > «λ 15/
  - Let  $\Delta_S = \tilde{p}(S) \sum_{i \in S} x_i$ - If  $|\Delta_S| > \alpha |S| - \tau N$ : update  $x_i \leftarrow x_i + \frac{\Delta_S}{|S|}$  for all  $i \in S$  (projecting  $x_i$  onto [0, 1] if neces
  - $\circ$  If  $\mathbf{r} \hspace{0.5mm} S \in \mathcal{C}$  updated: exit and output x

Multi - Calibrated Learning Algorithm · Divide [9] into 7 bins • Run previous algorithm but now run over all pairs (5,76), v E ZL[0,1] such that 15, 1s large Su = {i ( xi e interval n(v) and ies] If estimate of S, is bad, fix it · Same analysis but now union bound our (ef. -A Pairs Naive analysis gives 2484 iterations, and n=2680 samples

Multi - Calibrated Learning Algorithm · Divide [9] into 7 bins • Run previous algorithm but now run over all pairs (5,761), v E ZI [0,1] such that 15/ is large S, = { i ( x; einterval 7(v) and ces} It estimate of S, is bad, fix it · Same analysis but now union bound our (c(.; A pairs More complicated analysis using differential privacy gives 24x queries, 242 322 samples

Bad News

Algorithm is sample-efficient but terrible runtime -- - - - - - - - - - - - ((E()), and (E() is typically > N, where N is unliese size

Bad News

## Efficient agnostic learning algorithm for e => efficient multi-calibrated learner for e

**Theorem 3** (Informal). If there is a weak agnostic learner for C that runs is an algorithm for learning an  $\alpha$ -multicalibrated predictor on  $C' = \{S \in C : time \ O(T \cdot \text{poly}(1/\alpha, 1/\gamma)).$  Efficient Multi-calibrated Learner for C => efficient agnostic Learning algorithm for C

**Theorem 4** (Informal). If there is an algorithm for learning an  $\alpha$ -multicalic collection of sets  $\mathcal{C}' = \{S \in \mathcal{C} : |S| \geq \gamma N\}$  that runs in time T, then there implements a  $(\rho, \tau)$ -weak agnostic learner in time  $O(T \cdot \text{poly}(1/\tau))$  for an  $\text{poly}(\rho, \gamma, \alpha)$ .

Agnostic Learning C  
Let D be a distribution over X  
A (p, T) - weak agnostic learner Z for C over D  
solves the following problem:  
given samples 
$$\{(i, Y_i)\}\)$$
 where  $i \sim D$ ,  $Y_i \in [-1, i]$   
such that some concept  $c \in C$  has high correlation with  
the samples:  $\langle c, Y \rangle_D > P$ ,  
Z returns some hypothesis h:  $X \rightarrow [-1, 1]$  such  
that  $\langle h, Y \rangle_D > T$ 

**Theorem 3** (Informal). If there is a weak agnostic learner for C that runs is an algorithm for learning *c*-accurate ulticalibrated predictor on  $C' = \{S \in C : time \ O(T \cdot \text{poly}(1/\alpha, 1/\gamma)).$ 

IDEA Instead of bruteforce search own all  
subgroups S to find one where 
$$\|p^*(s) - X_s\|_2^2$$
  
is large, use agnostic learner A to  
find some S' that is close to S, and  
update X accordingly.

**Theorem 3** (Informal). If there is a weak agnostic learner for C that runs is an algorithm for learning *c*-accurate ulticalibrated predictor on  $C' = \{S \in C : time \ O(T \cdot \text{poly}(1/\alpha, 1/\gamma)).$ 

Idea: Assume A is a weak agnostic learner for C  
If some 
$$c \in C$$
 has  $\iint \sum_{i \in C'(i)} x_i - p_i^* || > d | C'(i) |$   
Then since  $C'(i)$  is large,  $\langle C, A_c \rangle > \rho$   
(c is correlated with  $A_c$ )  
So run agnostic learner A on samples  
(i,  $x_i - p_i^*$ )

### ACHIEVING MULTIACCURA Kim, Gorba

Main idea: Auditor iteratively uses a binary c. Postprocessing ("sensitive variable(s)") that most violates moded and and improves current classifier to satisfy it

**Definition** (Multiaccuracy auditing). Let  $\alpha > 0, m \in \mathbb{N}$ , and let  $\mathcal{A} : \mathcal{X}^m \to \{$ algorithm. Suppose  $D \sim \mathcal{D}^m$  is a set of independent random samples. A hype passes  $(\mathcal{A}, \alpha)$ -multiaccuracy auditing if for  $h = \mathcal{A}(D)$ :

 $\mathop{\mathbb{E}}_{x \sim \mathcal{D}} \left[ h(x) \cdot \left( f(x) - y(x) \right) \right] \le \alpha.$ 

Multiaccuracy-Boost algorithm:

- 1. Starts with black-box classifier  $f_0$
- 2. Iterative post-processing algorithm like boosting:
- Auditor identifies most sub-optimal predictions
- Classifier uses multiplicative weights to improve those not harm others

### ACHIEVING MULTIACCURA Kim, Gorba

Main idea: Auditor iteratively uses a binary costing of the sensitive variable(s)") that most violates more dury and improves current classifier to satisfy it

**Definition** (Multiaccuracy auditing). Let  $\alpha > 0, m \in \mathbb{N}$ , and let  $\mathcal{A} : \mathcal{X}^m \to \{$ algorithm. Suppose  $D \sim \mathcal{D}^m$  is a set of independent random samples. A hyperpasses  $(\mathcal{A}, \alpha)$ -multiaccuracy auditing if for  $h = \mathcal{A}(D)$ :

#### x is u

Multiaccuracy-Boost algorithm: is close to some ce C

- 1. Starts with black-box classifier  $f_0$
- 2. Iterative post-processing algorithm like boosting:
- Auditor identifies most sub-optimal predictions
- Classifier uses multiplicative weights to improve those not harm others

### MULTIACCURACY BOOST

**Given:** initial hypothesis  $f_0 : \mathcal{X} \to (0, 1)$ ; auditing algorithm  $\mathcal{A}$ ; accuracy proven validation data  $D = D_0, \ldots, D_T \sim \mathcal{D}^m$ :

$$\begin{aligned} \mathcal{X}_0 &\leftarrow \{ x \in \mathcal{X} : f_0(x) \leq 1/2 \} \\ \mathcal{X}_1 &\leftarrow \{ x \in \mathcal{X} : f_0(x) > 1/2 \} \\ \mathcal{S} &\leftarrow \{ \mathcal{X}, \mathcal{X}_0, \mathcal{X}_1 \} \end{aligned}$$

Partition

#### **Repeat:** from t = 0, 1, ...

- For  $S \in \mathcal{S}$ :  $h_{t,S} \leftarrow \mathcal{A}^{f_t}(D_t)$  // audit current hypothesis f
- $S^* \leftarrow \operatorname{argmax}_{S \in \mathcal{S}} \mathbb{E}_{x \sim D_t} [h_{t,S}(x) \cdot (f_t(x) y(x))]$  // tak
- if  $\mathbb{E}_{x \sim D_t}[h_{t,S^*}(x) \cdot (f_t(x) y(x))] \le \alpha$ : // terminate return  $f_t$
- $f_{t+1}(x) \propto e^{-\eta h_{t,S^*}(x)} f_t(x) \quad \forall x \in S^*$  // multiplicat

Intuition  $-h_t$  based on gradient of (cross-entropy) loss wrt

Code available online

### EXPERIMENTS

#### 1). Adult:

- gender and race removed
- train 2-layer network on 27K individuals
- Multiaccuracy boost on 31K validation examples

Stage	All	F	M	в	W	BF	BN
Population Percentage (%)	100.0	32.3	67.7	86.1	9.2	4.6	4.
Initial Model (%)	19.3	9.3	24.2	10.5	20.3	4.8	15
MULTIACCURACY BOOST (%)	14.7	7.2	18.3	9.4	15.0	4.5	13
Subgroup-Specific (%)	19.7	9.5	24.6	10.5	19.9	5.5	15
Table 1. Teat	0.000.000.000	atos for	A daala	Incom	a Data	Cat	

Table 1: Test error rates for Adult Income Data Set

#### 2). Faces:

- Train base network on Celeb-A, classify gender, race re
- Multiaccuracy boost on LFW+a dataset

Stage	All	$\mathbf{F}$	$\mathbf{M}$	в	N	$\mathbf{BF}$				
Population Percentage (%)	100	21.0	79.0	4.9	95.1	2.1				
Initial Model (%)	5.4	23.1	0.7	10.2	5.1	20.4				
MULTIACCURACY BOOST (%)	4.1	11.3	3.2	6.0	4.9	8.2				
Subgroup-Specific (%)	4.5	14.0	2.0	8.1	4.4	14.3				
Retraining (%)	4.5	13.5	2.1	6.0	4.4	8.8				
Table 2: Test error rates for LFW+a gender classification da										