Causal Conceptions of Fairness and their Consequences

Hamed Nilforoshan*, Johann Gaebler*, Ravi Shroff, Sharad Goel

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(* equal contribution)

[ACIC 2022 / ICML 2022]

Summary

- Unified taxonomy to understand *causal fairness* research field

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- Unified taxonomy to understand *causal fairness* research field

- Prominent causal conceptions of algorithmic fairness, if implemented, can harm the groups they were designed to protect

Stylized Example: College Admissions

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Test Score			
73			
65			
80			
…			

Stylized Example: College Admissions

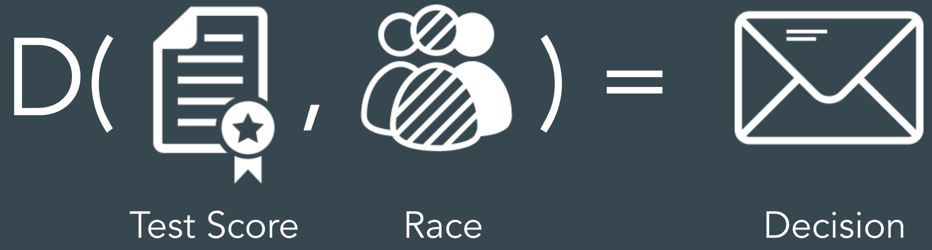
Test Score	Race Group		
73	Minority		
65	Majority		
80	Minority		
…	…		

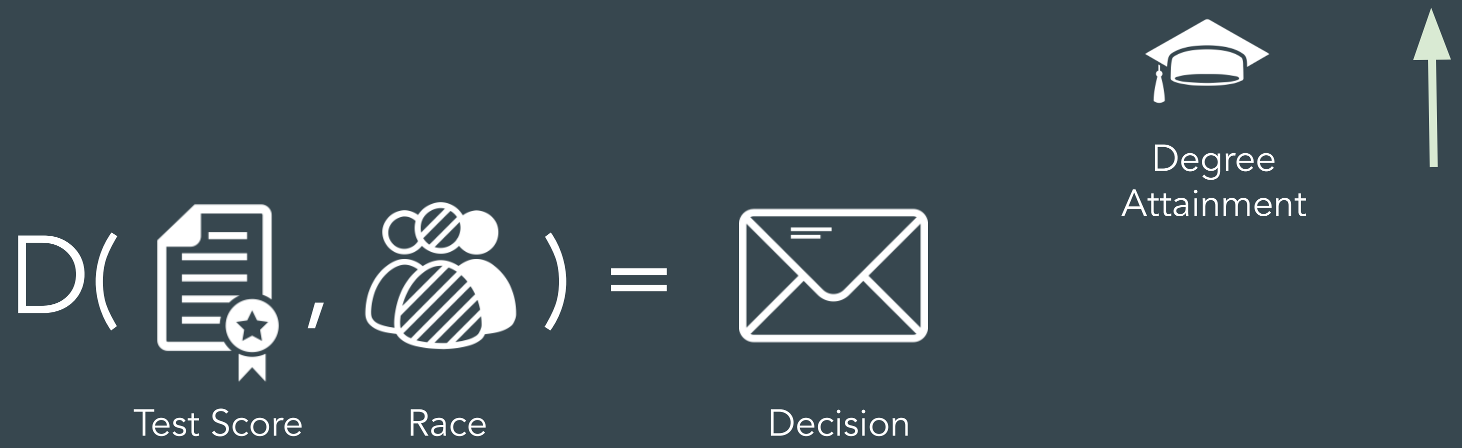
Stylized Example: College Admissions

Test Score	Race Group	Decision	
73	Minority		
65	Majority		
80	Minority		
…	…	…	

Stylized Example: College Admissions

Test Score	Race Group	Decision	Degree Attainment
73	Minority		
65	Majority		
80	Minority		
…	…	…	…


D(,) =
Test Score
Race
Decision


D(
,
) =
Test Score
Race
Decision
Degree
Attainment

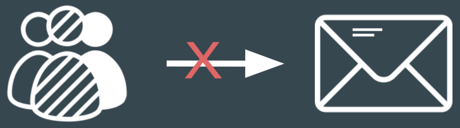

D(,) =
Test Score
Race
Decision
Degree
Attainment
Class Diversity

How to ensure that *D* is fair?

[Part 1: *causal fairness* overview + taxonomy]

Traditional fairness definitions

Anti-classification

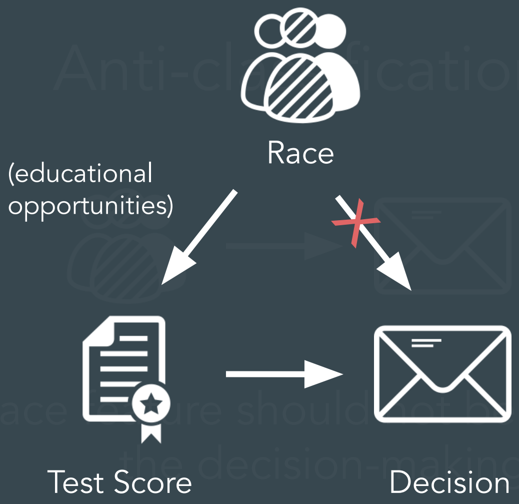


Race Decision

Race feature should not be used in the decision-making

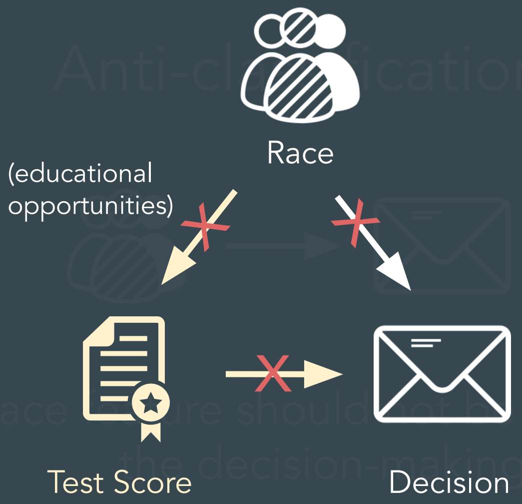
D(=95, =Minority) =
D(=95, =Majority)

Causal Fairness Motivation



Race may still *indirectly* affect decisions

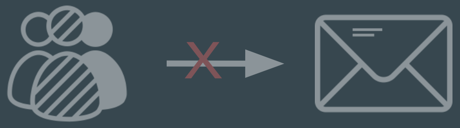
Causal Fairness Taxonomy



Family 1: Limit direct and indirect effects of race on decision

Traditional fairness definitions

Anti-classification



Race Decision

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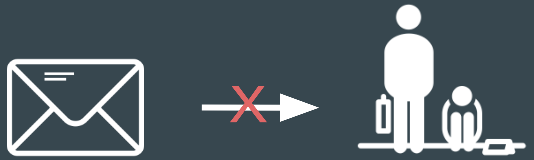
D(=95, =Minority) =
D(=95, =Majority)

Classification parity



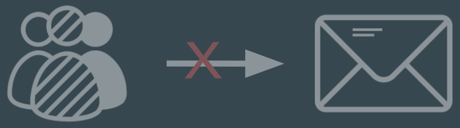
Decision Error Rate Disparity

Model performance should be the same across groups

Precision = % of admits who successfully obtain a bachelor's degree

Traditional fairness definitions

Anti-classification



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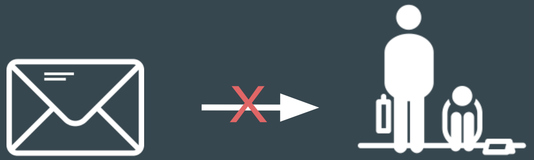
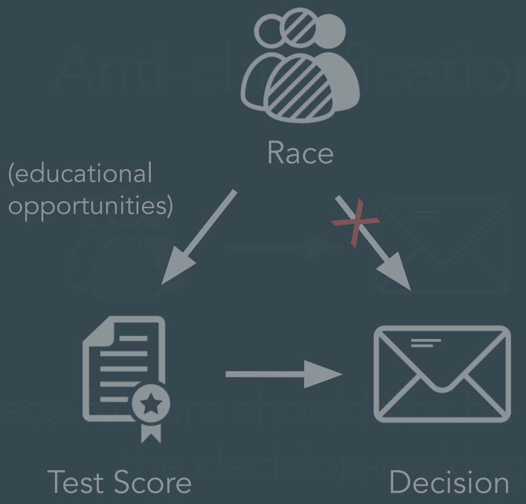


Decision Error Rate Disparity

Model performance should be the same across groups

Minority group precision =
Majority group precision

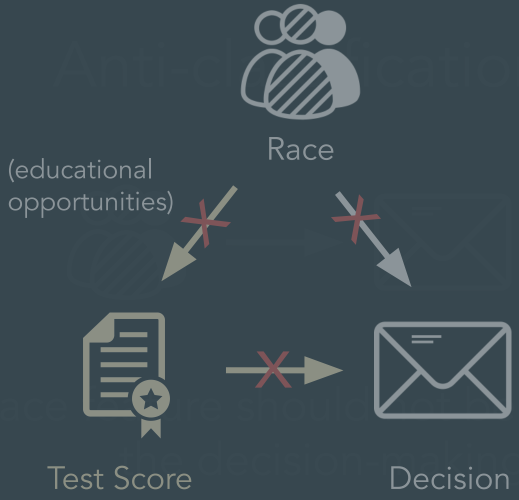
Causal Fairness Motivation



Race may still *indirectly* affect decisions

Decisions may affect graduation, altering error rates

Causal Fairness Taxonomy



Family 1: Limit direct and indirect effects of race on decision

Family 2: Model performance should be counterfactually equal between groups

Causal fairness taxonomy [see paper]

Family 1: Limit direct and indirect effects of race on decision

- Counterfactual fairness
- Path-specific fairness

Family 2: Limit counterfactual disparities between groups

- Counterfactual equalized odds
- Counterfactual predictive parity
- Principal fairness

Causal fairness taxonomy [see paper]

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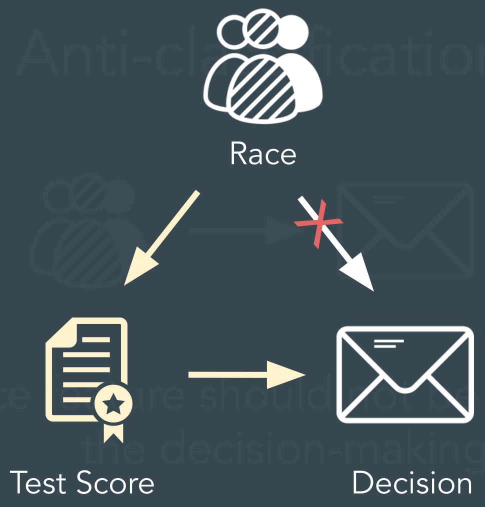
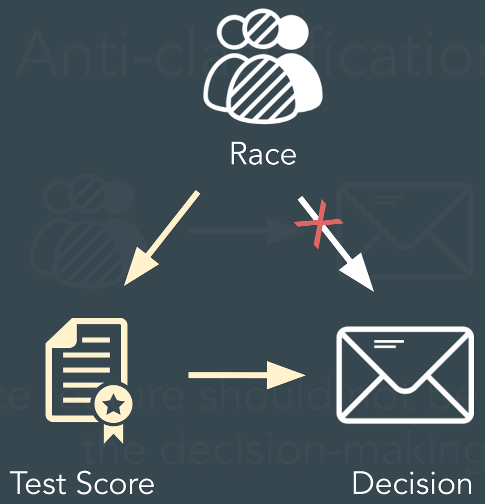
Counterfactual Fairness



Family 1: Limit direct and indirect effects of race on decision

Given a subset of applicants with the exact same feature values, admissions rate should not change *in a counterfactual world in which they belonged to a different race group*

Counterfactual Fairness



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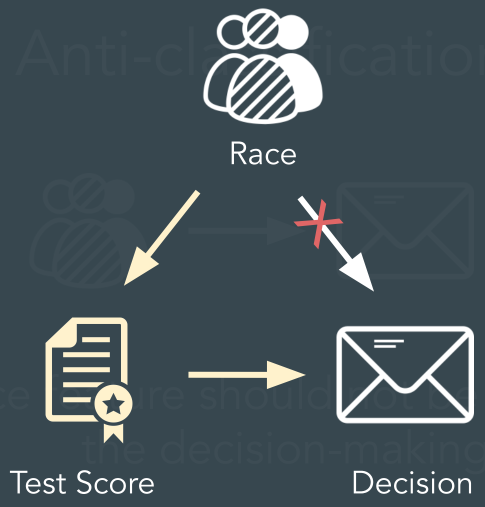
[Important caveat: counterfactuals of race are epistemologically problematic]

Counterfactual Fairness



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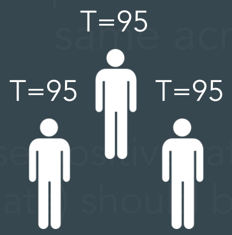
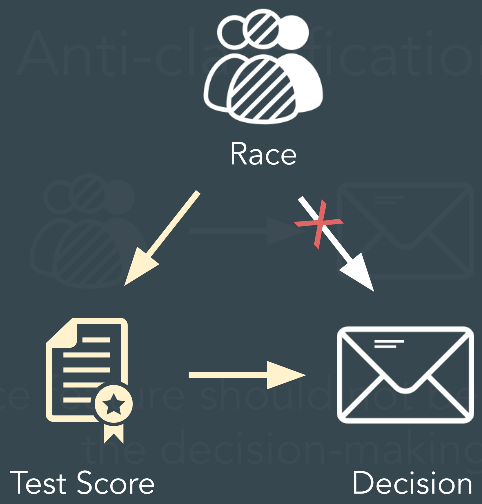


Majority
(real world)

Counterfactual Fairness



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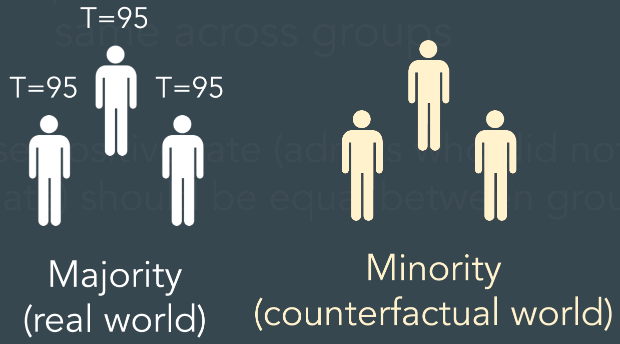

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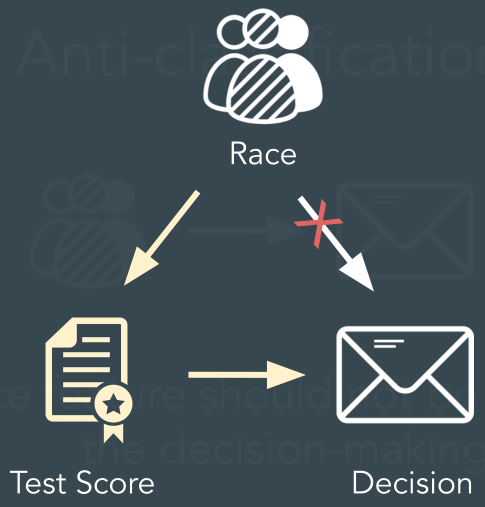

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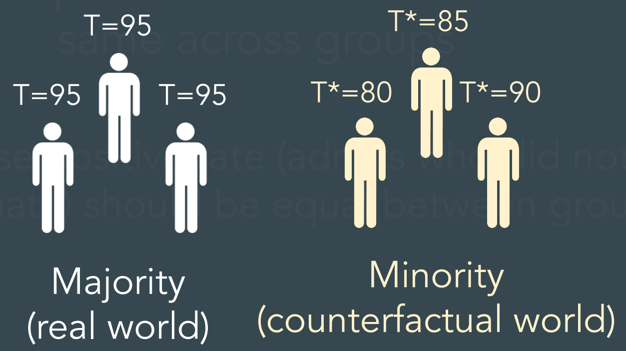
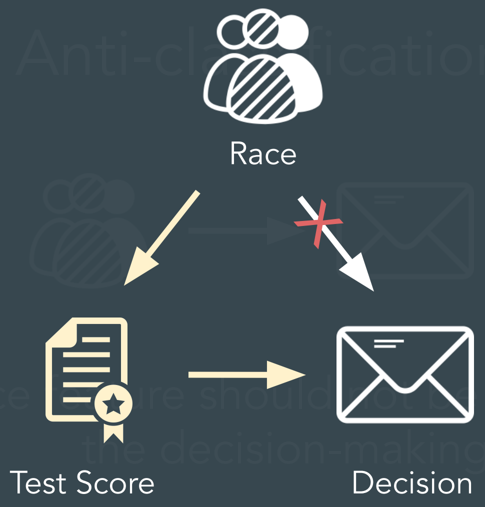


[T* decreases due to reduced access to educational opportunities]

Counterfactual Fairness



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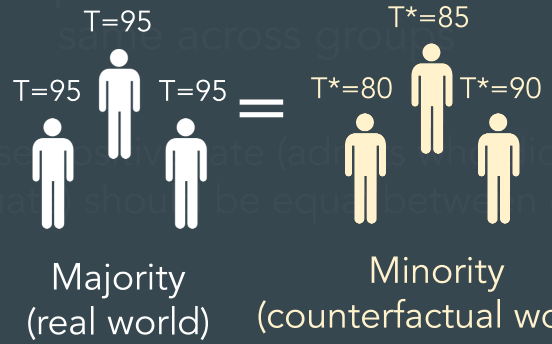

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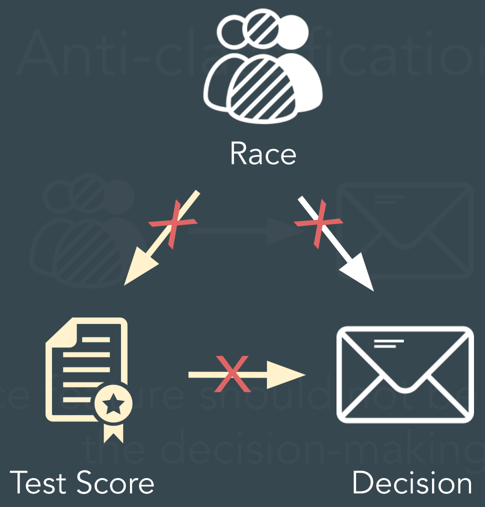

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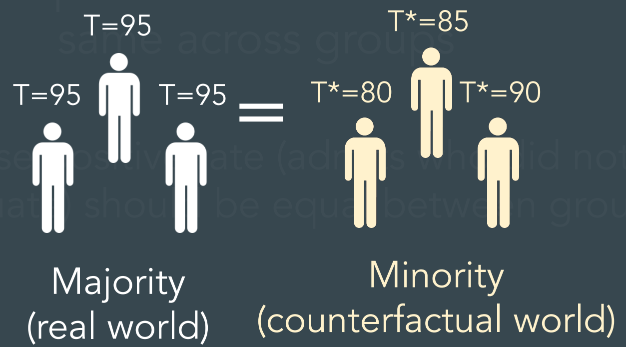
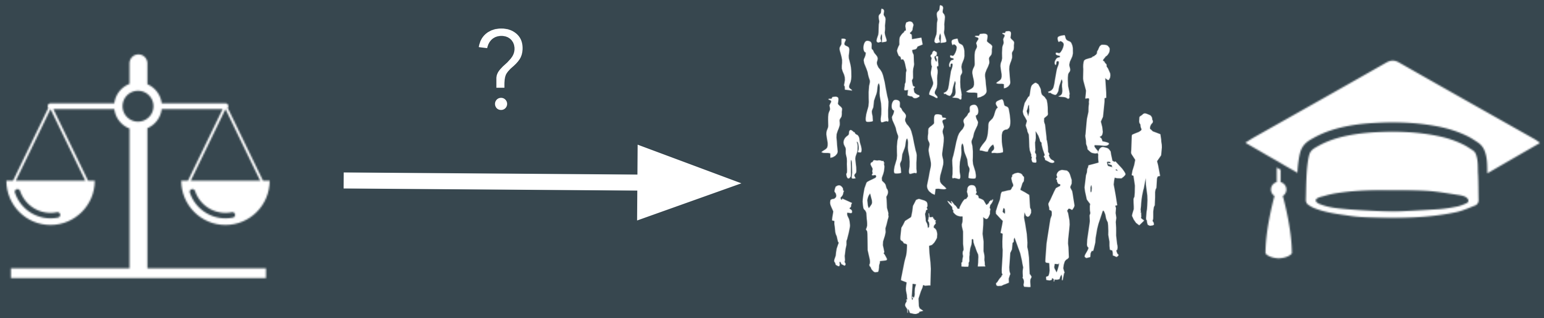


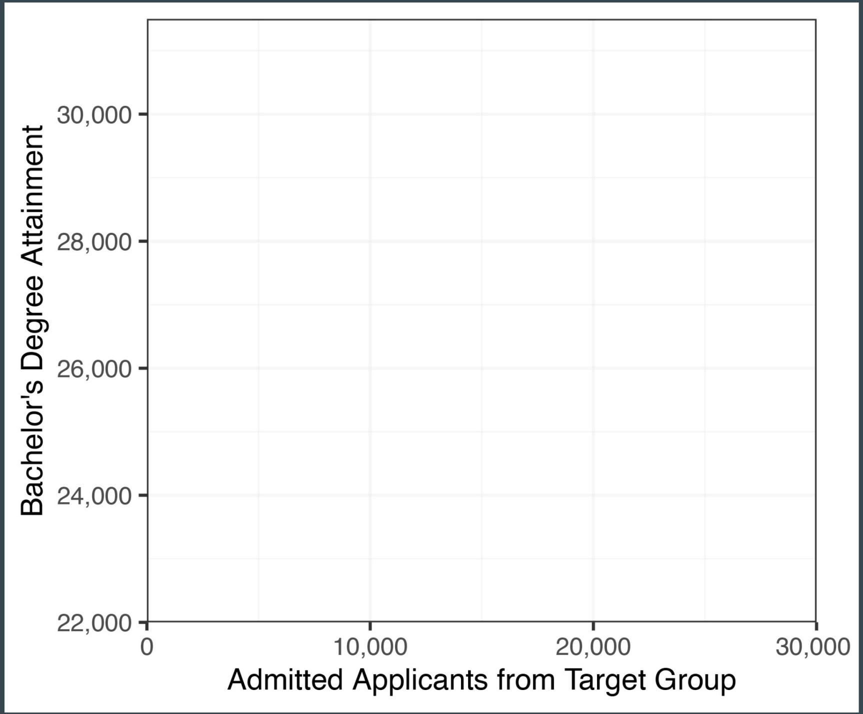
[T* decreases due to reduced access to educational opportunities]

Part 2: What are the downstream consequences of causal fairness?



Counterfactual Fairness Diversity Degree Attainment

Illustrative example



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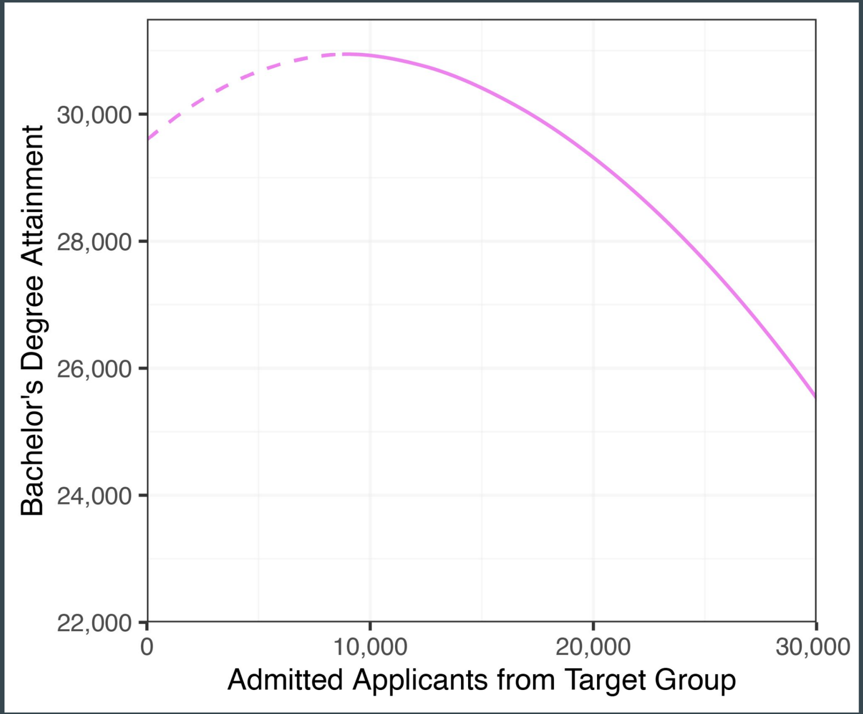
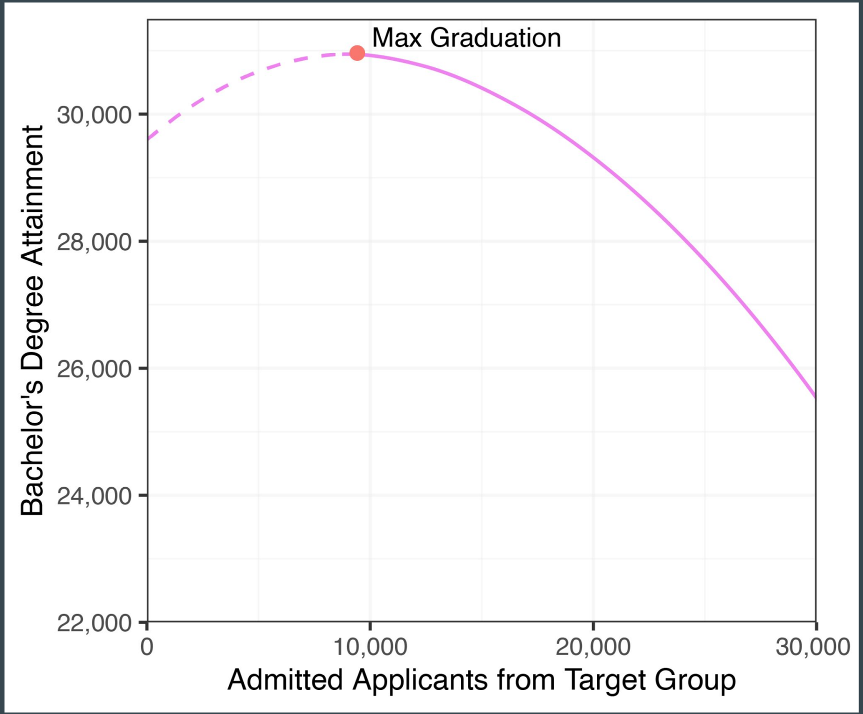


Pareto frontier: different people trade off degree attainment and diversity differently

Illustrative example



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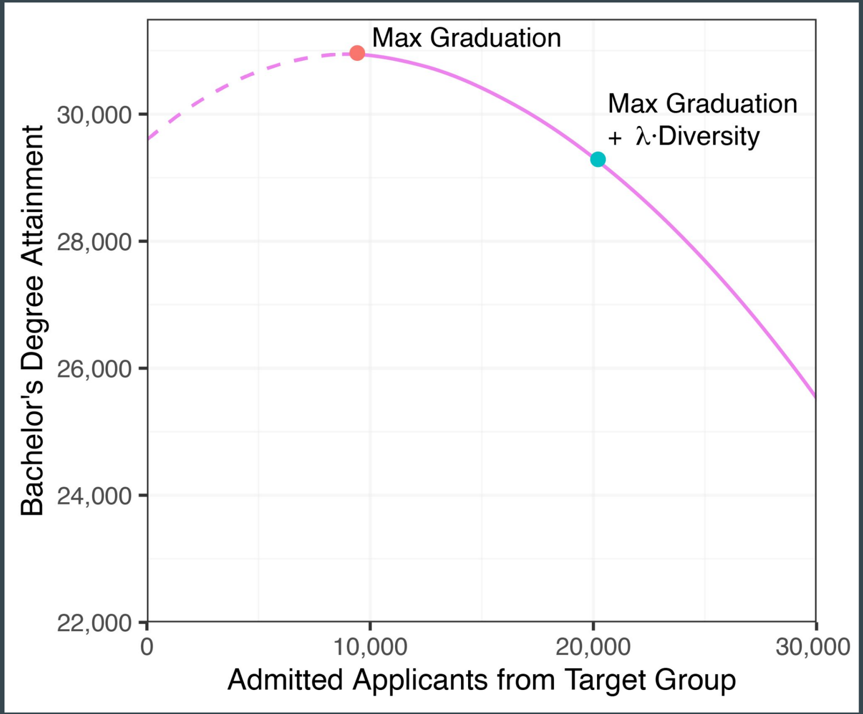

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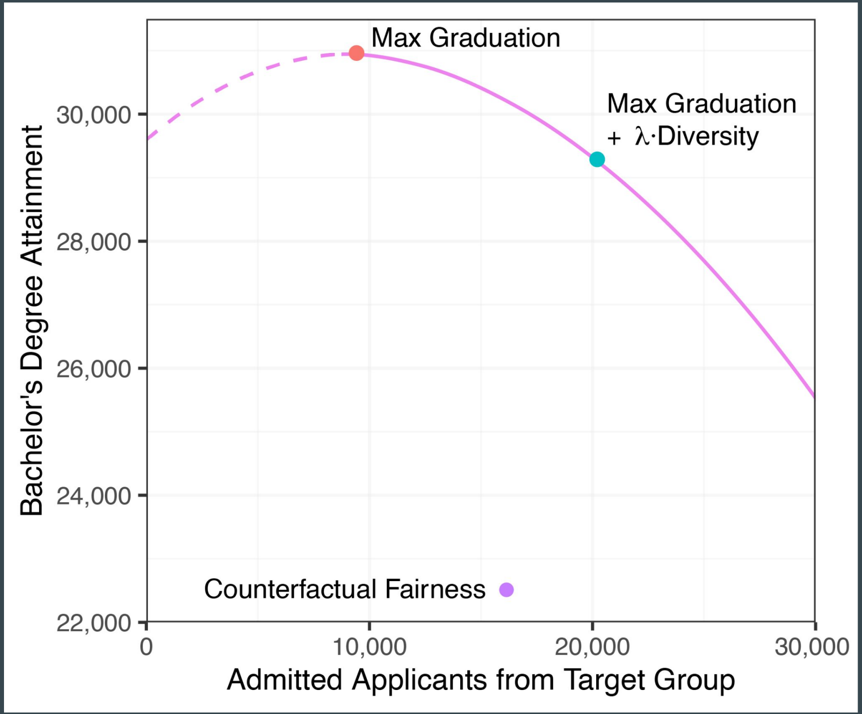

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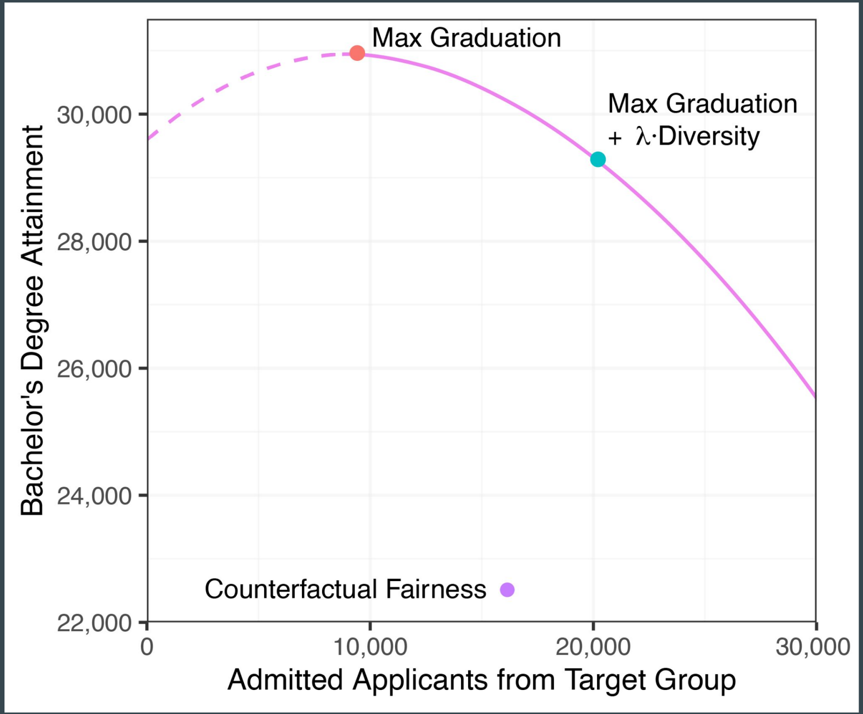
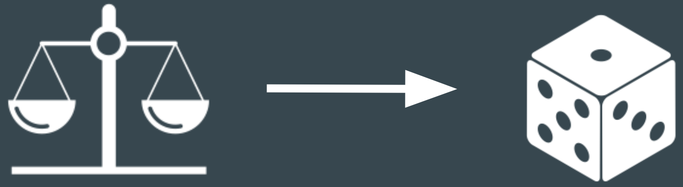
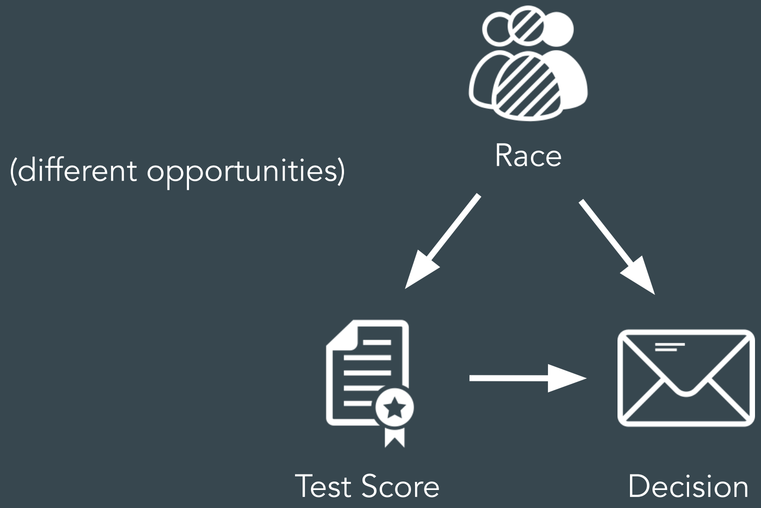




Counterfactual Fairness

Randomized Lottery

Theoretical result: Under mild assumptions, counterfactual fairness requires decisions to ignore race and all downstream covariates



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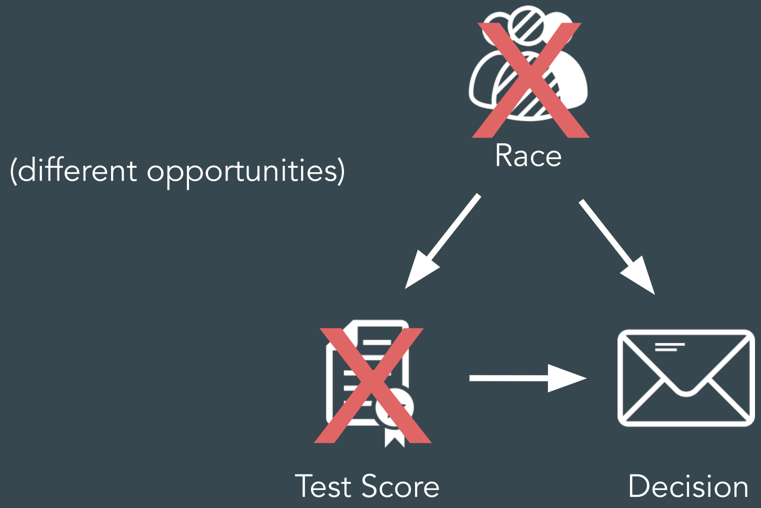

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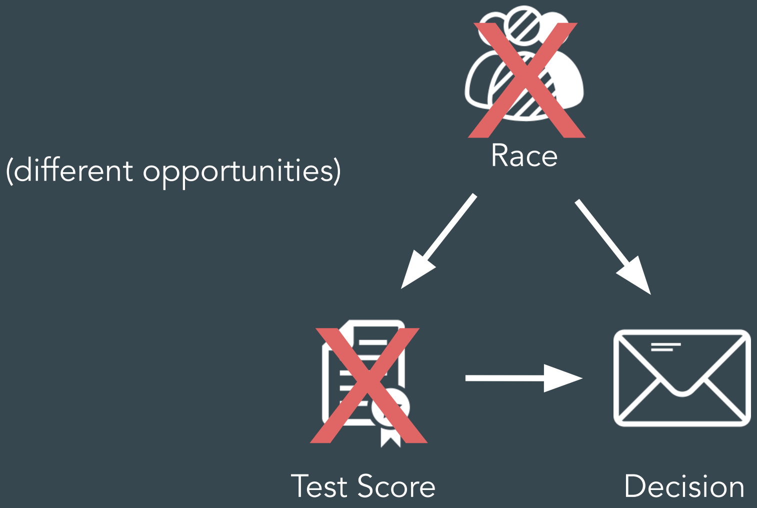

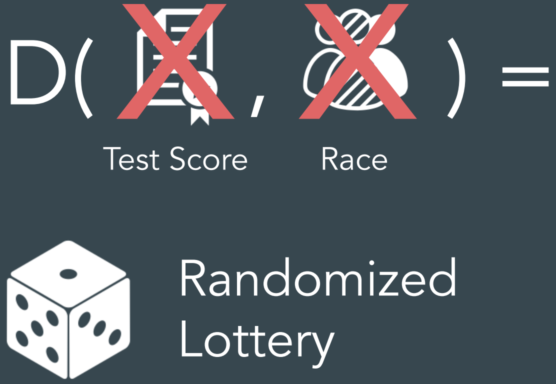

Randomized
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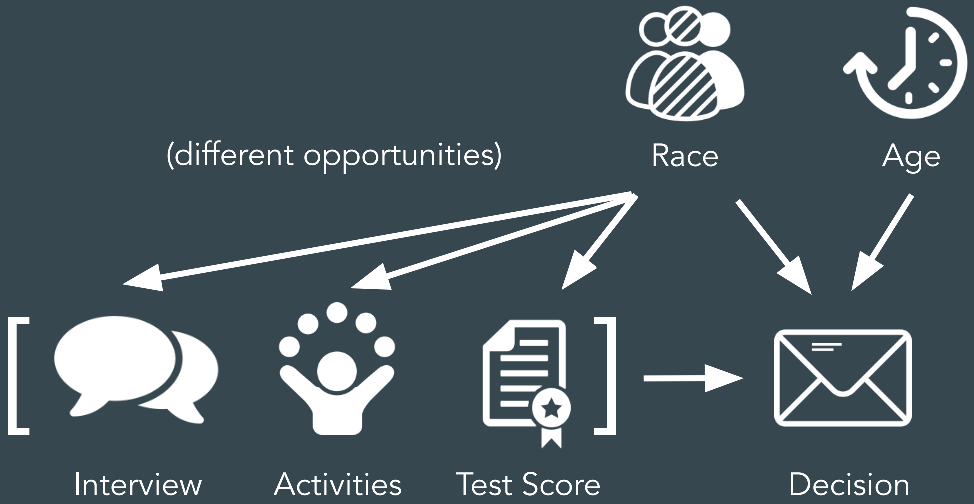

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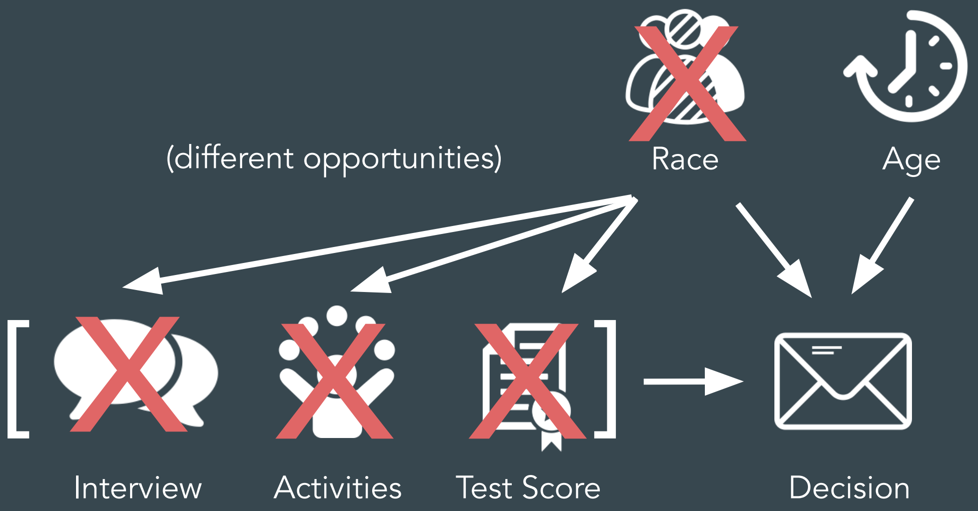


Decisions based exclusively on age

Proof sketch

D(T = Low, Race = Majority)

D(T = Med., Race = Majority)

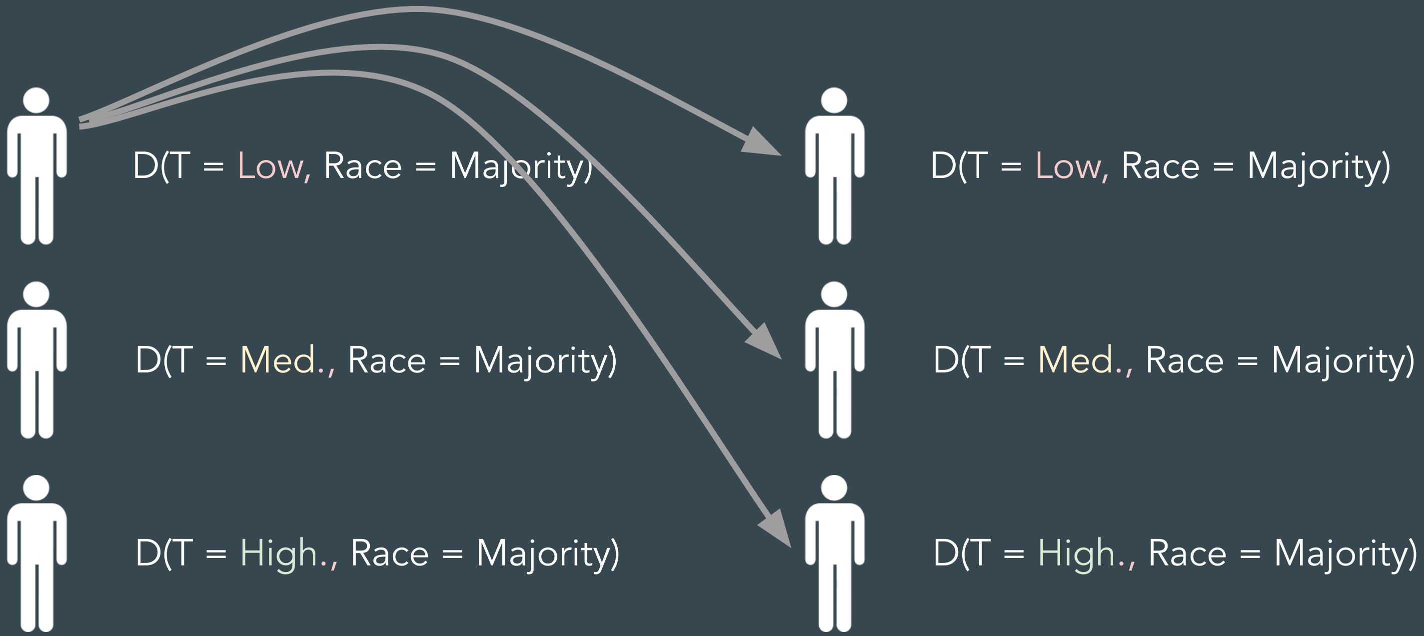
D(T = High., Race = Majority)

D(T = Low, Race = Majority)

D(T = Med., Race = Majority)

D(T = High., Race = Majority)

Proof sketch



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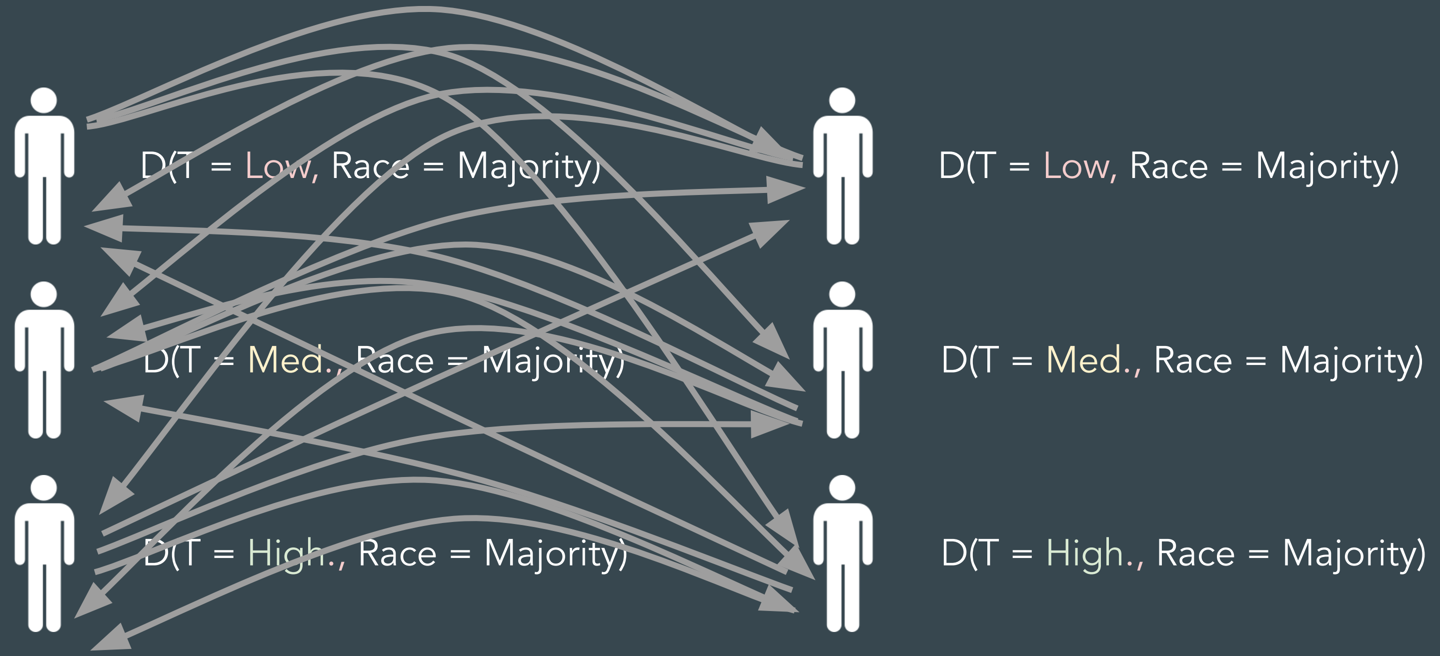

Causal fairness taxonomy [see paper]

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- Path-specific fairness

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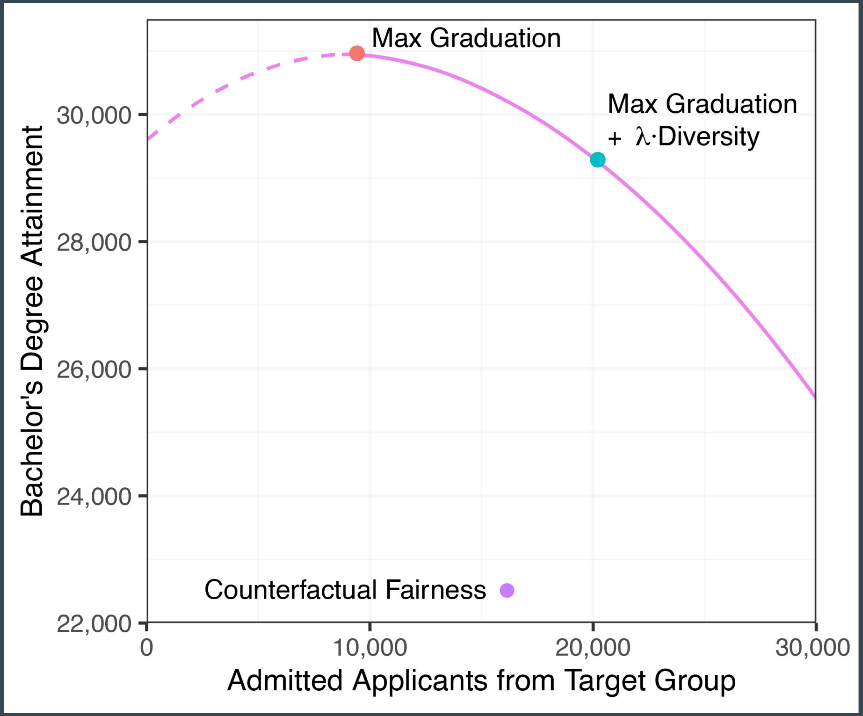
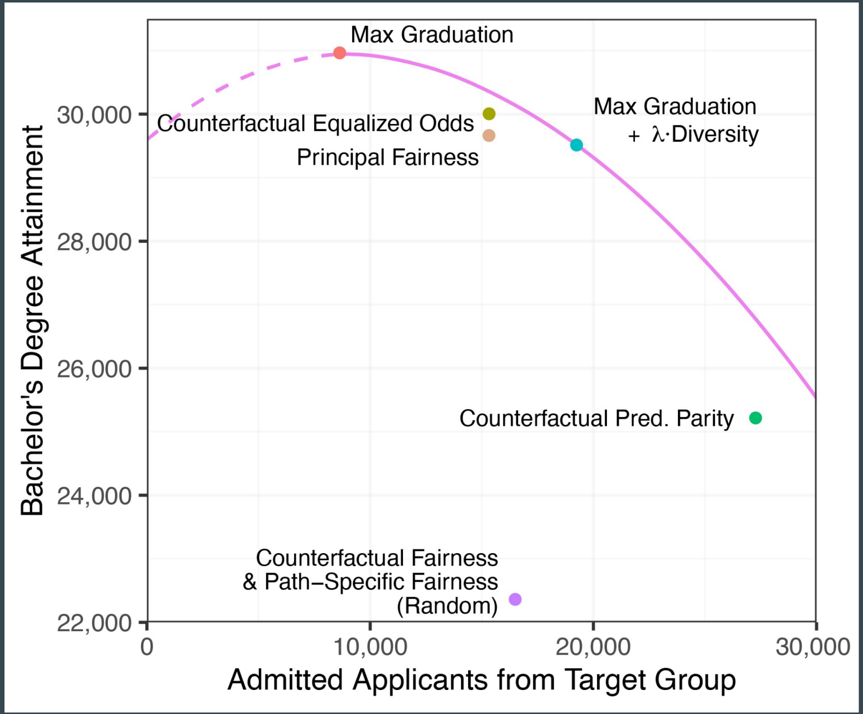
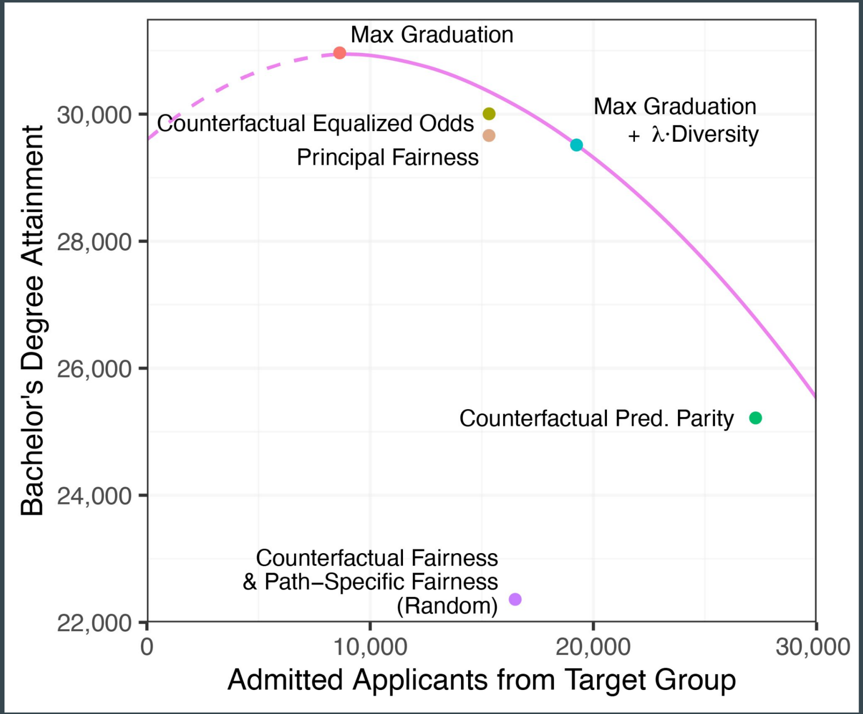
Illustrative example



Key theoretical result #2



Key theoretical result #2



In *almost every* case (in a measure theoretic sense)…

Causal Fairness

(Family 1 and 2)

Decreased Degree Attainment

Decreased Class Diversity

Summary

- Causal fairness definitions lead to Pareto inefficient decisions, perversely harming the groups they were designed to protect

- Directly optimizing for desired outcomes (e.g. degree attainment, diversity) may be preferable

Thank You!

Full Paper

H. Nilforoshan*, J. Gaebler*, R. Shroff, & S. Goel. "Causal Conceptions of Fairness and their Consequences." *International Conference on Machine Learning* (ICML 2022).

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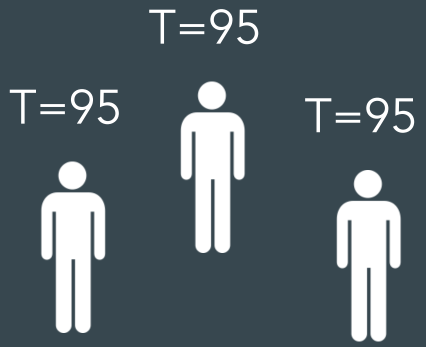
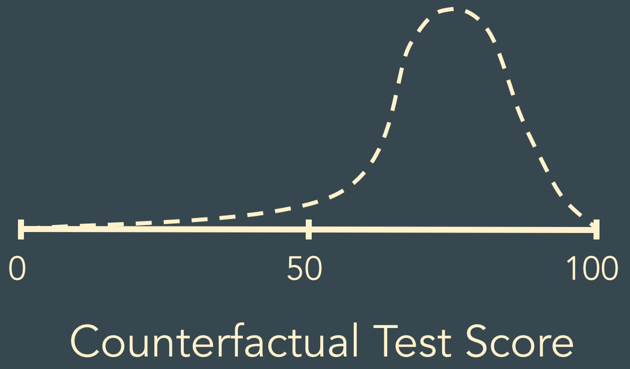
Assumptions

There is variance in the counterfactual distribution of covariates





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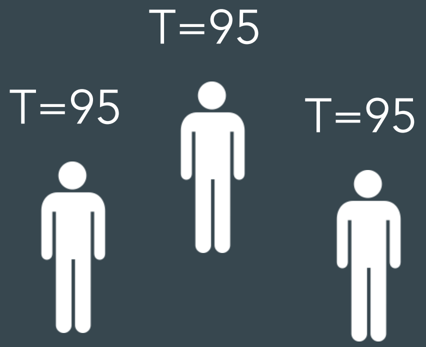
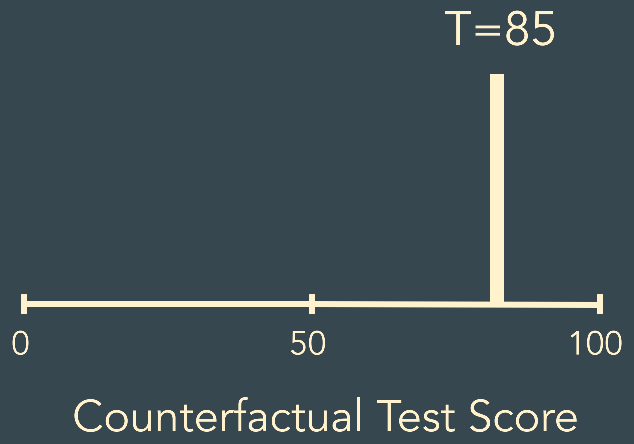
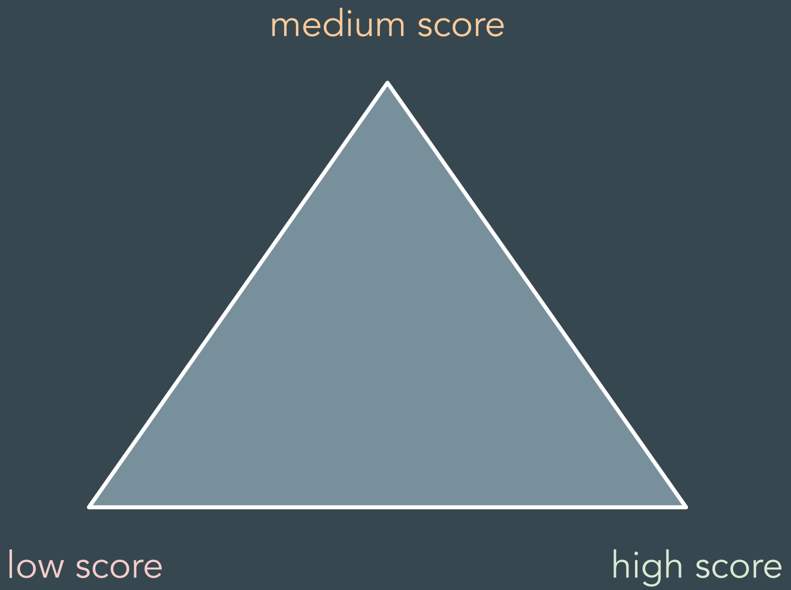




What do we mean by "almost every"?



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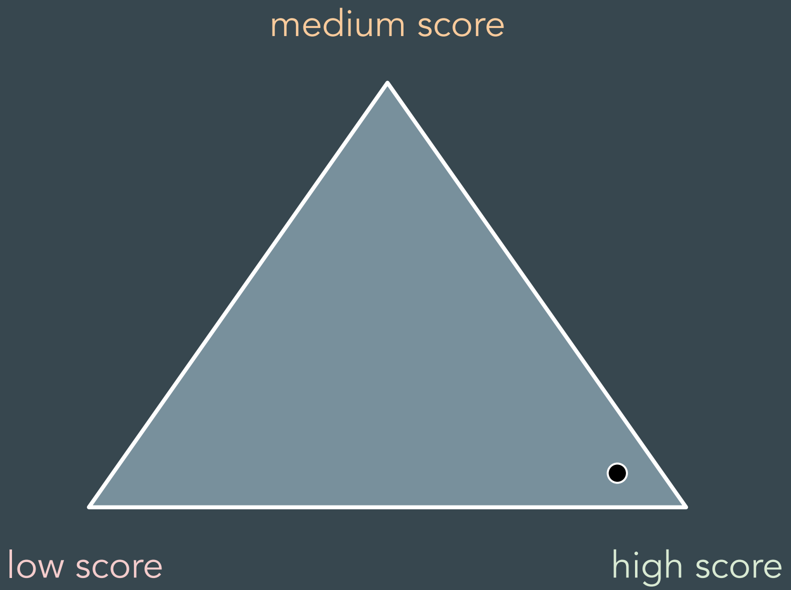

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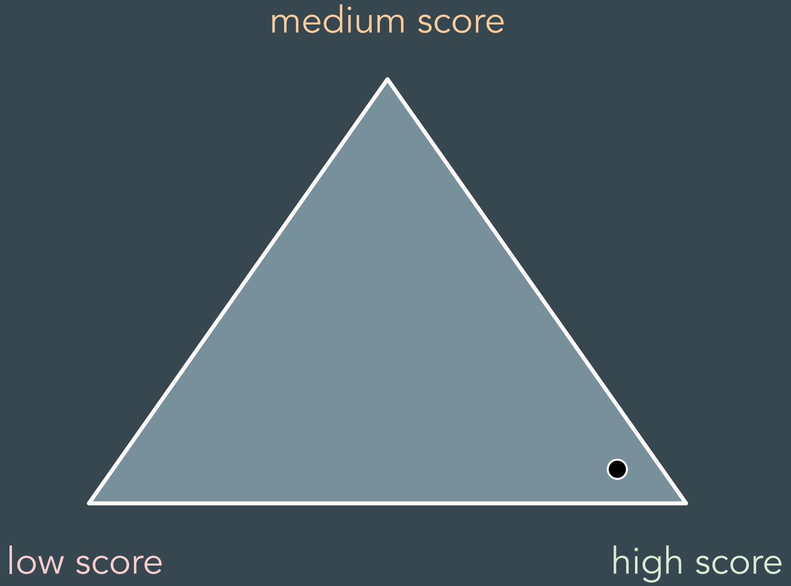

$$P(= \text{low}) = 0.05$$

$$P(= \text{medium}) = 0.05$$

$$P(= \text{high}) = 0.90$$

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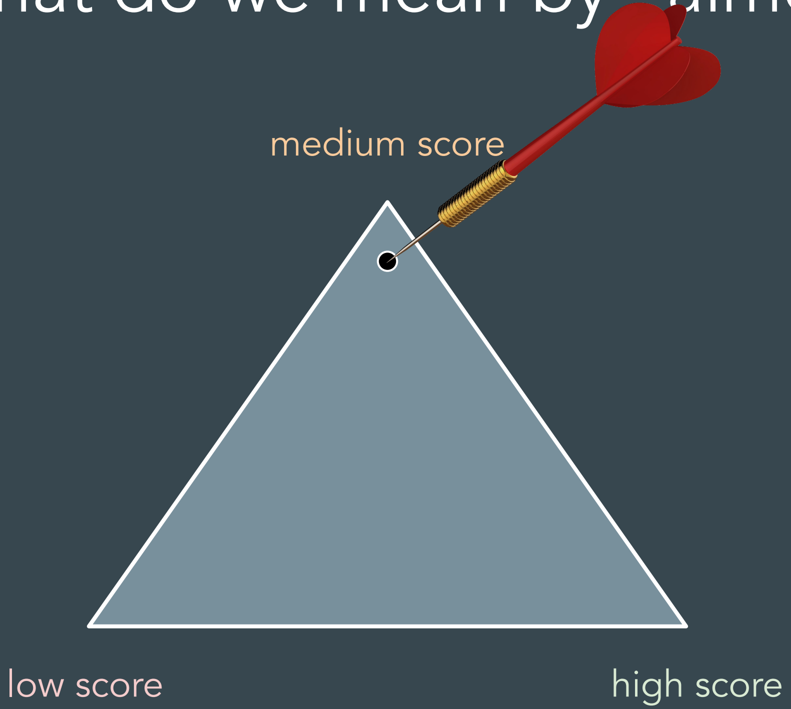

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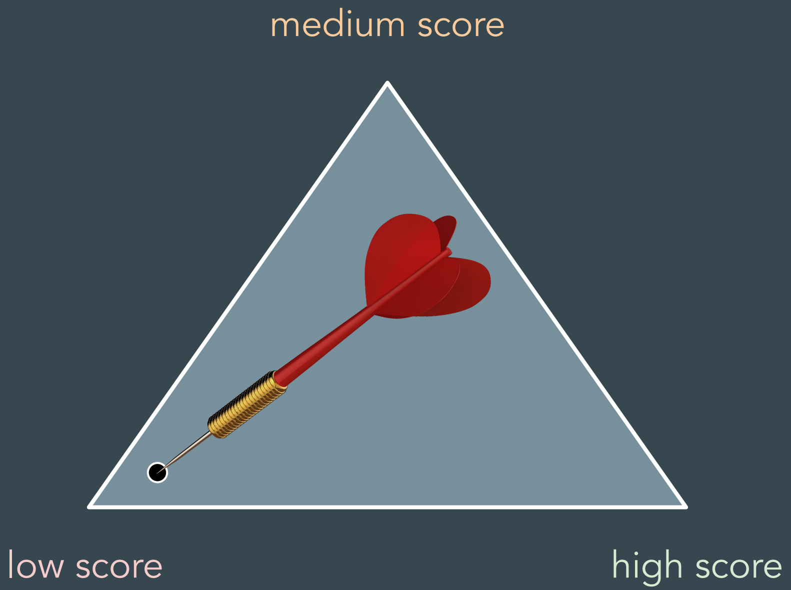

P(= low) = 0.90

P(= medium) = 0.05

P(= high) = 0.05

P(Pareto Inefficient | Randomly Chosen Distribution) = 1.0

Simulation variables