GRAD: GRADIENT REVERSAL AGAINST DISCRIMINATION /// // // // // // // // // // // A FAIR NEURAL NETWORK LEARNING APPROACH //// // // // // // // // // // // //

Abstract

No methods currently exist for inducing fairness in arbitrary neural network architectures. In this work we introduce GRAD, a new and simplified method for producing fair neural networks that can be used for autoencoding fair representations or directly with predictive networks. It is easy to implement and add to existing architectures, has only one (insensitive) hyper-parameter, and provides improved individual and group fairness. We use the flexibility of GRAD to demonstrate multi-attribute protection.

Method

- Neural network architecture with two sets of outputs
 - Inspired by domain adaptation (Ganin et al., '16)
- Several feature extraction layers (the "trunk"), followed by split into two "branches":
 - *"Target branch"* learns to predict target y
 - "Attribute branch" learns to predict protected attribute a_n
- Target branch can be either an autoencoder (GRAD-Auto) or a classifier/regressor (GRAD-Pred)
 - Completely architecture agnostic
 - We used 2 fully-connected layers in each branch • No architecture search performed
- Loss of network is sum of loss of each branch
 - Weighted by balancing parameter λ

$$\ell(\gamma, a_p) = \ell_t(\gamma) - \lambda \cdot l_p(a_p)$$

- Losses for both $\ell_t(\gamma)$ and $\ell_p(a_p)$ are calculated and gradients are used for weight updates as normal...
- *Except:* once propagated down the attribute branch, gradients are reversed (i.e. multiplied by -1) before being applied to the trunk.
- Effect:
 - Network can still accurately predict target
 - Network moves *away* from optima in predictions of a_n
 - Enforces ignorance of protected attribute

Contributions

- *Goal*: build a network which is fair with respect to some protected attribute a_p .
- Solution: Gradient Reversal Against Discrimination • Simple to implement

 - Requires only one (insensitive) hyper-parameter
 - Applicable to any architecture, including:
 - Autoencoder architectures
 - Direct predictive architectures
 - Competitive with other approaches
 - The first neural network shown to protect
 - multiple attributes concurrently

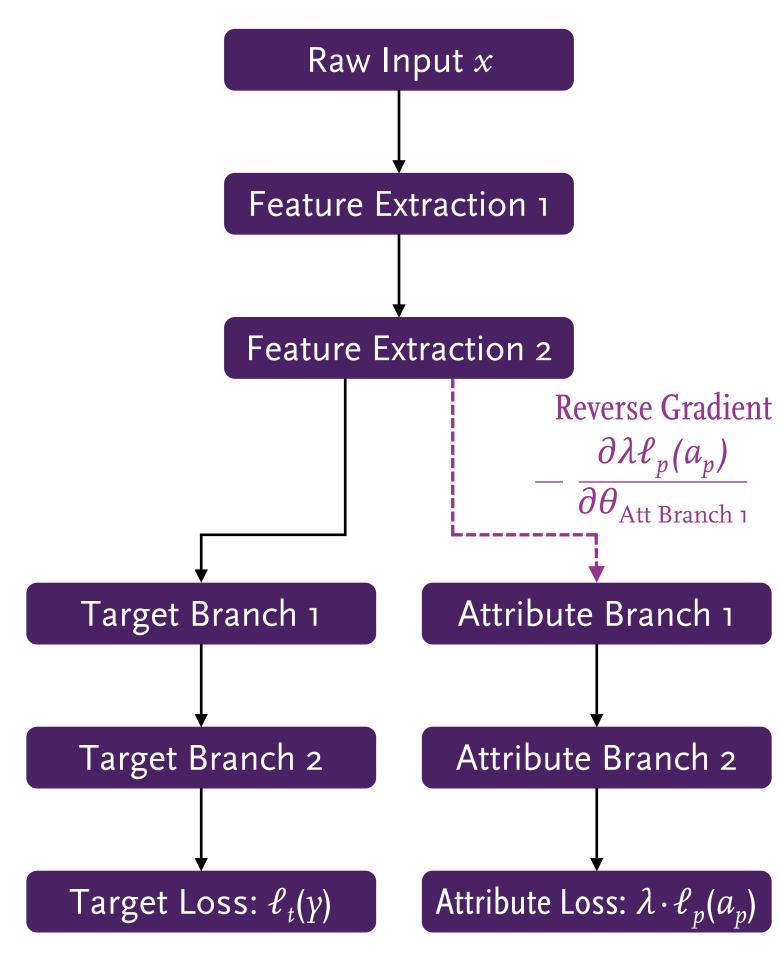


Diagram of the GRAD architecture. The dotted, purple connection indicates normal forward propagation but backpropagation with reversed signs. The value x is the input to the network, and the two terminal nodes are the losses that get backpropagated.

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Booz Allen Hamilton, Strategic Innovation Group ICML Workshop on Fairness, Interpretability & Explainability, 13–15 July 2018, Stockholm

• i.e. output \hat{y} given input x is invariant to a_p

 Following 3 	7emel et a	al 2012				Algorithm	Acc	Delta	Discr	Cons
 Following Zemel et al., 2013 Evaluated on German, Adult, Health & Diabetes 					es					
 Discrimination (a.k.a. "group fairness") 						NN-Auto — GRAD-Auto	0.8506 0.8491	0.7939 0.8491	0.0567 0.0000	0.9730 1.0000
 Difference between average predicted scores for each protected attribute value 					roc	NN-Pred	0.8491 0.8440	0.7511	0.0929	0.9453
					105	GRAD-Pred	0.8493	0.8486	0.0020	0.9999
• Consistency (a.k.a. "individual fairness")						NBF	0.6878	0.5678	0.1200	0.5893
 Similar inputs should receive similar outputs 					outs	FF	0.8474	0.8474	0.0000	1.0000
 Accuracy 						LR	0.7547	0.6482	0.1064	0.7233
 Delta = Accuracy – Discrimination 						LRF	0.7212	0.7038	0.0174	0.6223
						m LFR	0.7365	0.7365	0.0000	1.0000
Results						VFAE	0.8490	0.8490	0.0000	
 Competitive with prior methods in all metrics Both GRAD-Auto & GRAD-Pred reliably produce very high Consistency scores One of the two is always the best in Consistency Capable of achieving Discrimination=0.00 & Consistency=1.00 Multiple Sensitive Attributes Sensitive attributes such as race & gender often co- occur in the same data set No prior work has rigorously examined protecting multiple attributes concurrently GRAD can protect multiple attributes at once 						NN = standard neu		•	-	
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networks. GRAD-Auto and GRAD-Pred protect both race α gender. *-*R* models protect only race and *-*G* models protect only gender.

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