# Connecting Loss Difference with Equal Opportunity for Fair Models

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## Abstract

Real-world datasets often encode stereotypes and societal biases. They are often implicitly captured by models trained on these datasets, leading to biased predictions and exacerbating existing societal preconceptions. Existing debiasing methods, such as adversarial training and removing protected information from representations, have been shown to reduce bias. However, disconnects between fairness criteria and training objectives make it difficult to theoretically reason about the effectiveness of different techniques. In this work, we propose two novel training objectives which directly optimise for equal opportunity, and show that they are effective in reducing bias while maintaining high performance over two tasks.

## 1 Introduction and Background

Modern neural approaches have achieved great success across a range of classification tasks. However, when applied over real-world data, especially in high-stakes settings such as hiring processes and loan approvals, care must be taken to assess the fairness of models. This is because real-world datasets generally encode societal preconceptions and stereotypes, thereby leading to models trained on such datasets to amplify existing bias and make biased predictions (i.e., models perform unequally towards different subgroups of individuals). This kind of unfairness has been reported over various NLP tasks, such as part-of-speech tagging (Hovy and Søgaard, 2015; Li et al., 2018; Han et al., 2021b), sentiment analysis (Blodgett et al., 2016; Shen et al., 2021), and image activity recognition (Wang et al., 2019; Zhao et al., 2017).

Various methods have been proposed to mitigate bias, including adversarial training, and pre- and post-processing strategies. Adversarial training aims to make it difficult for a discriminator to predict protected attribute values from learned representations (Han et al., 2021c; Elazar and Goldberg, 2018; Madras et al., 2018). Pre- and post-processing strategies vary greatly in approach, including transforming the original dataset to reduce protected attribute discrimination while retaining dataset utility (du Pin Calmon et al., 2017), iteratively removing protected attribute information from (fixed) learned representations (Ravfogel et al., 2020), or reducing bias amplification by injecting corpus-level constraints during inference (Zhao et al., 2017).

However, training strategies/optimisation objectives are generally disconnected from fairness metrics, making it difficult to understand the effectiveness of previous methods from a theoretical perspective. In this work, we propose to explicitly incorporate equal opportunity into our objective, thereby achieving bias reduction. This paper makes the following contributions:

1. We are the first to propose a weighted training objective that directly implements fairness metrics.
2. Observing that model performance for different classes can vary greatly, we further propose a variant of our method, taking both bias reduction among protected attribute groups and bias reduction among different classes into consideration.
3. Experimental results over two tasks show that both proposed methods are effective at achieving fairer predictions, while maintaining performance.

## 2 Related Work

### 2.1 Criteria of Fairness

Various criteria have been proposed to capture different types of discrimination, such as group fairness (Hardt et al., 2016; Zafar et al., 2017a; Cho et al., 2020; Zhao et al., 2020), individual fairness (Sharifi-Malvajerdi et al., 2019; Yurochkin et al., 2020; Dwork et al., 2012), and causality-based

fairness (Wu et al., 2019; Zhang and Bareinboim, 2018a,b). In this work, we focus on group fairness, whereby a model should perform equally across different demographic subgroups.

To quantify how predictions vary across different demographic subgroups, demographic parity (Feldman et al., 2015; Zafar et al., 2017b; Cho et al., 2020), equal opportunity (Hardt et al., 2016; Madras et al., 2018), and equalised odds (Cho et al., 2020; Hardt et al., 2016; Madras et al., 2018) are widely used to measure fairness. *Demographic parity* ensures that models achieve the same positive rate for each demographic subgroup, not taking the ground-truth target label into consideration. *Equal opportunity* requires that a model achieves the same true positive rate across different subgroups for instances with a positive label. *Equalised odds* goes one step further in requiring not only the same true positive rate (TPR) but also the same false positive rate (FPR) across groups.

Demographic parity, equal opportunity, and equalised odds only focus on the prediction outcome for one specific target label (i.e. a "positive" class) in a binary classification setting, ignoring fairness across other classes (e.g. in a multi-class setting). When fairness for different subgroups across all classes is required, equal opportunity can be generalised by extending the "positive" class to each target class, as we do in our work.

### 2.2 Debiasing Methods

A broad range of methods has been proposed to learn fair models. Based on where debiasing occurs, in terms of dataset processing, model training, and inference, we follow Cho et al. (2020) in categorising methods into: (1) pre-processing, (2) post-processing, and (3) in-processing.

**Pre-processing methods** manipulate the original dataset to mitigate discrimination (Wang et al., 2019; Xu et al., 2018; Feldman et al., 2015; du Pin Calmon et al., 2017; De-Arteaga et al., 2019). For example, du Pin Calmon et al. (2017) transform the original dataset to reduce discrimination while retaining dataset utility. Class imbalance methods used in bias reduction, such as dataset sampling (Kubat and Matwin, 1997; Wallace et al., 2011), instance reweighting (Cui et al., 2019; Li et al., 2020; Lin et al., 2017), and weighted max-margin (Cao et al., 2019), also belong to this category. For example, Lahoti et al. (2020), Subramanian et al. (2021b), and Han et al. (2021a) reweight instances by taking the (inverse of) joint distribution of the protected attribute classes and main task classes into consideration. Wang et al. (2019) and Han et al. (2021a) down-sample the majority protected attribute group within each target class, and train on the resulting balanced dataset.

**Post-processing methods** calibrate the prediction outcome or learned representations of models to achieve fair predictions (Hardt et al., 2016; Pleiss et al., 2017; Zhao et al., 2017; Ravfogel et al., 2020). For example, Zhao et al. (2017) enforce a corpus-level constraint during inference to reduce bias. Ravfogel et al. (2020) iteratively remove protected attribute information from representations generated by an fixed encoder, by iteratively training a discriminator over the projected attribute and projecting the representation into the discriminator's null space.

**In-processing methods** learn fair models during model training. One family of approaches is based on constrained optimisation, incorporating fairness measures as regularisation terms or constraints (Zafar et al., 2017b; Subramanian et al., 2021a; Donini et al., 2018; Narasimhan, 2018; Cho et al., 2020). For example, Zafar et al. (2017a) translate equalised odds into constraints on FPR and FNR across groups, and solve using constraint programming. Cho et al. (2020) adopt kernel density estimation to quantify demographic parity and equalised odds, but in a manner which is limited to low-dimensional data and binary classification tasks. Another line of work is to use adversarial training to obtain fair models, in jointly training an encoder and discriminator(s) over the encoded representations such that the discriminator(s) are ineffective at predicting the protected attribute values from learned representations (Han et al., 2021c; Elazar and Goldberg, 2018; Madras et al., 2018; Zhang et al., 2018; Agarwal et al., 2018; Roh et al., 2020). Elsewhere, Shen et al. (2021) use contrastive learning to learn fair models by simultaneously pushing instances belonging to the same target class closer and pulling instances belonging to the same protected attribute class further apart.

The most relevant work to ours is FairBatch (Roh et al., 2021). It proposes to formulate the original task as a bi-level optimisation problem, where the inner optimiser is the standard training algorithm and the outer optimiser is responsible for adaptively adjusting the sampling probabilities of instances with a given target class and protected

attribute value, based on the equal opportunity metric achieved by the intermediate inner model. That is, they adaptively adjust the instance *resampling* probability during training to reduce bias. However, different from FairBatch, whose resampling strategy is bound by the sampling probability $[0, 1]$, our proposed method achieves bias reduction by *reweighting* instances during training, where the reweighting range is unbound, leading to greater flexibility in trading off performance and fairness.

# 3 Methodology

## 3.1 Preliminary

Suppose we have some data $X \in \mathbb{R}^n$, target labels $Y = \{0, 1, \cdots, |C| - 1\}$, and protected attribute values $A = \{0, 1\}$, where $|C|$ is the number of target classes for a given task.

**Equal opportunity:** A classifier is said to satisfy equal opportunity if its prediction is conditionally independent of the protected attribute $A$ given the target label $Y$, $P(\hat{y} = y|Y = y, A = 0) = P(\hat{y} = y|Y = y, A = 1)$ for $\forall y \in Y$. Here, $\hat{y}$ is a prediction outcome, $y \in Y$ and $a \in A$. As mentioned above, we slightly modify equal opportunity by allowing $y$ to be each candidate target class, accommodating for the multi-class setting and focusing on fairness across all target classes.

## 3.2 Optimising Equal Opportunity

Instead of using a fairness proxy (Zafar et al., 2017b) or kernel density estimation to quantify fairness (Cho et al., 2020), we propose to optimise equal opportunity by directly minimising the absolute difference between different subsets of instances belonging to the same target label but with different protected attribute classes,

$$\mathcal{L}_{\text{diff}} = \mathcal{L}_{ce} + \lambda \sum_{y=0}^{|C|-1} \sum_{a \in A} |\mathcal{L}_{ce}^{y,a} - \mathcal{L}_{ce}^{y}| \quad (1)$$

Here, $\mathcal{L}_{ce}$ denotes the average cross-entropy loss based on instances in the batch; $\mathcal{L}_{ce}^{y,a}$ denotes the average cross-entropy loss computed over instances with the target label $y$ and the protected attribute label $a$; and $\mathcal{L}_{ce}^{y}$ denotes the average cross-entropy loss computed over instances with target label $y$. Our proposed loss $\mathcal{L}_{\text{diff}}$ is the weighted sum of the overall cross-entropy and the sum of the cross-entropy difference for each target label overall and that conditioned on the target label, thereby capturing both performance and fairness. This method is denoted as Diff.

## 3.3 Equal Opportunity across Classes

One drawback of Diff is that it only focuses on optimising equal opportunity, ignoring the fact that the performance for different classes can vary greatly, especially when the dataset is skewed. To learn fair models not only towards demographic subgroups but also across target classes, we propose a variant of Equation 1, by introducing one additional constraint on top of equal opportunity: $\mathcal{L}_{ce}^{y_1} = \mathcal{L}_{ce}^{y_2}$, where $y_1 \neq y_2$, and $y_1 \in Y$, $y_2 \in Y$. This objective encourages equal opportunity not only for demographic subgroups but also across different target classes. This method is denoted as Mean:

$$\mathcal{L}_{\text{mean}} = \mathcal{L}_{ce} + \lambda \sum_{y=0}^{|C|-1} \sum_{a \in A} |\mathcal{L}_{ce}^{y,a} - \mathcal{L}_{ce}| \quad (2)$$

## 3.4 Theory

In this section, we show how our training objective is related to equal opportunity in the binary classification and binary protected attribute setting. Note that our proof is naturally applicable to cases where the number of target classes and protected attribute values are beyond binary as described in Equations 1 and 2.

Let $m_{y,a}$ be the number of training instances with target label $y$ and protected attribute $a$ in a batch. For example, $m_{1,0}$ denotes the number of instances with target label 1 and protected attribute 0 in the batch. Let $\mathcal{L}_{y,a}$ be the average loss for instances with target label $y$ and protected attribute $a$. For example, $\mathcal{L}_{1,0}$ is the average loss for instances with target label 1 and protected attribute 0.

### 3.4.1 Cross-Entropy Loss

The vanilla cross-entropy loss is computed as:

$$\frac{1}{N}(m_{0,0}\mathcal{L}_{0,0} + m_{0,1}\mathcal{L}_{0,1} + m_{1,0}\mathcal{L}_{1,0} + m_{1,1}\mathcal{L}_{1,1}) \quad (3)$$

which is the average loss over different subsets of instances with a given target label and protected attribute class.

#### 3.4.2 Difference Loss

The Diff method defined in Equation 1 can be written as:

$$\begin{aligned}\mathcal{L}_{\text{diff}} &= \mathcal{L}_{ce} + \lambda \sum_{y,a} |\mathcal{L}_{ce}^{y,a} - \mathcal{L}_{ce}^{y}| \\ &= \sum_{y,a} \left[ \frac{m_{y,a}}{N} \mathcal{L}_{ce}^{y,a} + \lambda \, \text{sign}_{y,a} \left( \mathcal{L}_{ce}^{y,a} - \mathcal{L}_{ce}^{y} \right) \right], \\ &= \sum_{y,a} \Big[ (\frac{m_{y,a}}{N} + \lambda \, \text{sign}_{y,a}) \mathcal{L}_{ce}^{y,a} \\ &\qquad - \lambda \, \text{sign}_{y,a} \, \mathcal{L}_{ce}^{y} \Big],\end{aligned} \tag{4}$$

where sign is a sign function, and $\text{sign}_{y,a} = \text{sign}\,(\mathcal{L}_{ce}^{y,a} - \mathcal{L}_{ce}^{y})$. Noting that for binary protected attributes, $\text{sign}_{y,a} = -\,\text{sign}_{y,\neg a}$:

$$\mathcal{L}_{\text{diff}} = \sum_{y,a} (\frac{m_{y,a}}{N} + \lambda \, \text{sign}_{y,a}) \mathcal{L}_{ce}^{y,a} \tag{5}$$

By comparing Equation 3 and Equation 5, we can see that for target label $y$, our method can dynamically increase the weight for poorly-performing subsets (i.e. $\text{sign}_{y,g} = 1$) by $\lambda$, and decrease the weight for well-performing subsets ($\text{sign}_{y,g} = -1$) by $\lambda$, thereby leading to fairer predictions by adjusting the weight for instances with different protected attribute classes conditioned on a given target label.

#### 3.4.3 From Binary Cross-Entropy to True Positive Rate

Recall the definition of binary cross-entropy is:

$$-[y_i \cdot \log(p(y_i)) + (1 - y_i) \cdot \log(1 - p(y_i))], \tag{6}$$

and the loss for a certain subset, e.g., the subset of instances with target label 1 and protected attribute class 0, can be simplified as:

$$\begin{aligned}\mathcal{L}_{1,0} &= -\frac{1}{m_{1,0}} \sum_{j=1}^{m_{1,0}} \Big( y_j \cdot \log(p(\hat{y}_j)) \\ &\qquad + (1 - y_j) \cdot \log(1 - p(\hat{y}_j)) \Big) \\ &= -\frac{1}{m_{1,0}} \sum_{j=1}^{m_{1,0}} \log(p(\hat{y}_j))\end{aligned} \tag{7}$$

Notice that $p(\hat{y}_j)$ is equivalent to $p(\hat{y}_j = 1)$, making $\mathcal{L}_{1,0} = -\frac{1}{m_{1,0}} \sum_{j=1}^{m_{1,0}} \log(p(\hat{y}_j))$ an unbiased estimator of $-\log p(\hat{y} = 1 | y = 1)$, which approximates $-1 \log \text{TPR}$.

Minimising the expectation of the absolute difference between $\mathcal{L}_{1,0}$ and $\mathcal{L}_{1,1}$ can approximate the true positive rate difference between two groups with the same target label 1, as described in Equation 8.

$$\begin{aligned}&\text{argmin}\, \mathbb{E}(|\mathcal{L}_{1,0} - \mathcal{L}_{1,1}|) \\ &= \text{argmin}\, | -\log p(\hat{y} = 1 | y = 1, g = 0) \\ &\qquad - (-\log p(\hat{y} = 1 | y = 1, g = 1)) | \\ &\approx \text{argmin}\, | \log \frac{TPR_{1,0}}{TPR_{1,1}} | \\ &= \text{argmin}\, |TPR_{1,0} - TPR_{1,1}|\end{aligned} \tag{8}$$

Equation 8 demonstrates that minimising the absolute difference between $\mathcal{L}_{1,0}$ and $\mathcal{L}_{1,1}$ is equivalent to minimising the TPR difference between two groups with the same target label, which is precisely the formulation of equal opportunity, as described in Section 4.3. Therefore, the second term in our proposed method (Equation 1) is optimising directly for equal opportunity.

## 4 Experiments

Our experiments compare the performance and fairness of our methods against various competitive baselines, and across two classification tasks.

### 4.1 Baselines

We compare our proposed methods Diff and Mean against the following seven baselines:

1. CE: train the model with cross-entropy loss and no explicit bias mitigation.
2. INLP: first train the model with cross-entropy loss to obtain dense representations, and iteratively apply null-space projection to the learned representations to remove protected attribute information (Ravfogel et al., 2020). The resulting representations are used to make predictions.
3. Adv: jointly train the model with cross-entropy loss and an ensemble of 3 adversarial discriminators for the projected attribute, with an orthogonality constraint applied to the discriminators to encourage diversity (Han et al., 2021c).
4. DS: downsample the dataset corresponding to the protected attribute conditioned on a given target label (Han et al., 2021a).
5. RW: reweight instances based on the (inverse) joint distribution of the protected attribute classes and target classes (Han et al., 2021a).
6. Constrained: formulate the task as a constrained optimisation problem, where equal

opportunity is incorporated as constraints (Subramanian et al., 2021a).

7. FairBatch: formulate the model training as a bi-level optimisation problem, as described in Section 2.2 (Roh et al., 2021).

### 4.2 Experiment Setup

For each task, we first obtain document representations from their corresponding pretrained models, which are not finetuned during training. Then document representations are fed into two fully-connected layers with a hidden size of 300d. For all experiments, we use the Adam optimiser (Kingma and Ba, 2015) to optimise the model for at most 60 epochs with early stopping and a patience of 5. All models are trained and evaluated on the same dataset splits, and models are selected based on their performance on the development set. We finetune the learning rate, batch size, and extra hyperparameters introduced by the corresponding debiasing methods for each model on each dataset (see the Appendix for details). Noting the complexity of model selection given the multi-objective accuracy–fairness tradeoff and the absence of a standardised method for selecting models based on performance and fairness in fairness research, we determine the best-achievable accuracy for a given model, and select the hyperparameter settings that reduce bias while maintaining accuracy as close as possible to the best-achievable value (all based on the dev set). We leave the development of a fair and robust model selection method to future work.

### 4.3 Evaluation Metrics

To evaluate the performance of models on the main task, we adopt $\mathrm{F}_1^{micro}$ and $\mathrm{F}_1^{macro}$ for all our datasets, taking class imbalance into consideration, especially in the multi-class setting.

To evaluate fairness, we adopt root mean square of TPR gap over all classes (GAP), which is defined as $\mathrm{GAP} = \sqrt{\frac{1}{|C|}\sum_{y \in Y}(\mathrm{GAP}_y^{\mathrm{TPR}})^2}$. Here, $\mathrm{GAP}_y^{\mathrm{TPR}} = |\mathrm{TPR}_{y,a} - \mathrm{TPR}_{y,\neg a}|, \ \ y \in Y$, and $\mathrm{TPR}_{a,y} = \mathbb{P}\{\hat{y} = y | y, a\}$, indicating the proportion of correct predictions among instances with target label $y$ and protected attribute label $a$. $\mathrm{GAP}_y^{\mathrm{TPR}}$ measures the absolute performance difference between demographic subgroups conditioned on target label $y$, and a value of 0 indicates that the model makes predictions independent of the protected attribute.

### 4.4 Twitter Sentiment Analysis

#### 4.4.1 Task and Dataset

The task is to predict the binary sentiment for a given English tweet, where each tweet is also annotated with a binary protected attribute indirectly capturing the ethnicity of the tweet author as either African American English (AAE) or Standard American English (SAE). Following previous studies (Ravfogel et al., 2020; Han et al., 2021c; Shen et al., 2021), we adopt the dataset of Blodgett et al. (2016) (**Moji** hereafter), where the training dataset is balanced with respect to both sentiment and ethnicity but skewed in terms of sentiment–ethnicity combinations (40% HAPPY-AAE, 10% HAPPY-SAE, 10% SAD-AAE, and 40% SAD-SAE, respectively). The number of instances in the training, dev, and test sets are 100K, 8K, and 8K, respectively. The dev and test set are balanced in terms of sentiment–ethnicity combinations.

#### 4.4.2 Implementation Details

Following previous work (Elazar and Goldberg, 2018; Ravfogel et al., 2020; Han et al., 2021c), we use DeepMoji (Felbo et al., 2017), a model pretrained over 1.2 billion English tweets, as the pretrained model to obtain text representations. The parameters of DeepMoji are fixed in training. Hyperparameter settings for all models are provided in Appendix B.2.

#### 4.4.3 Experimental Results

Table 1 presents the results over the **Moji** test set. Compared to CE, INLP and Adv moderately reduce model bias while simultaneously improving model performance. Surprisingly, both DS and RW reduce GAP substantially and achieve the joint best $\mathrm{F}_1^{micro}$, indicating that the biased prediction is mainly due to the imbalanced distribution of protected attribute classes conditioned on a given target label, and the imbalanced distribution of sentiment–ethnicity combinations.[1] However, the drawback of imbalance methods is that they lack the flexibility to control the tradeoff between performance and fairness. Both Constrained and FairBatch also effectively reduce bias and achieve improved performance. Both of our methods, Diff

[1] However, it does not hold the other way around as demonstrated by previous studies (Wang et al., 2019), indicating that a balanced dataset either in terms of target label and protected attribute combination, or in terms of protected attribute class distribution conditioned on target classes, can still lead to biased predictions.

| Model | $F_1^{micro}$ ↑ | GAP ↓ |
|---|---|---|
| CE | 72.09±0.65 | 40.21±1.23 |
| INLP | 72.81±0.01 | 36.81±3.49 |
| Adv | 74.47±0.68 | 30.59±2.94 |
| DS | 76.16±0.28 | 14.96±1.08 |
| RW | **76.21**±0.16 | 14.70±0.86 |
| Constrained | 75.22±0.20 | 15.92±4.86 |
| FairBatch | 75.81±0.17 | 15.36±3.07 |
| Diff | 75.03±0.25 | **10.83**±1.40 |
| Mean | 75.20±0.20 | 11.49±1.07 |

Table 1: Experimental results on the **Moji** test set (averaged over 10 runs); **Bold** = Best Performance; ↑= the higher the better; ↓= the lower the better.

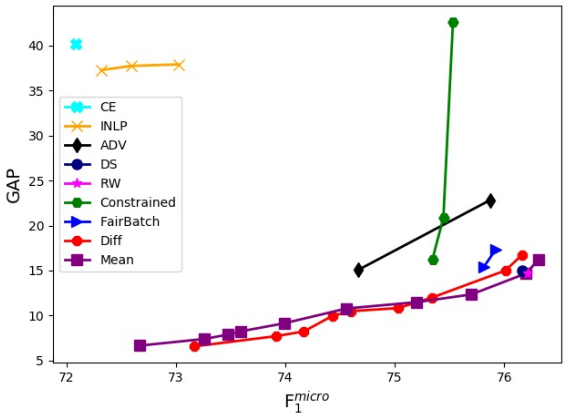


Figure 1: $F_1^{micro}$ vs. GAP of different models on the **Moji** test set, as we vary the most sensitive hyperparameter for each model.

and Mean, achieve competitive performance on the main task with a largest bias reduction. For all models except INLP, we can see that incorporating debiasing techniques leads to improved performance on the main task. We hypothesise that incorporating debiasing techniques (either in the form of adversarial training, data imbalance methods, or optimising towards equal opportunity) acts as a form of regularisation, thereby reducing the learned correlation between the protected attribute and main task label, and encouraging models to learn task-specific representations.

**Performance–Fairness tradeoff.** We plot the tradeoff between $F_1^{micro}$ and GAP for all models on the **Moji** test set in Figure 1. The results are obtained by varying the most-sensitive hyperparameter for each model: the number of iterations for INLP, the $\lambda$ weight for adversarial loss for Adv, the step size of adjusting resampling probability for FairBatch, and the weight for minimising the loss difference for Diff and Mean.[2] As we can see, INLP has limited capacity to reduce bias, and the performance for the main task is slightly worse than the other methods. Comparing with Adv, Constrained, and FairBatch, we can see that our proposed methods Diff and Mean achieve fairer predictions while maintaining competitive performance (the bottom right part). Another advantage of our methods is that they allow for greater variability in the performance–fairness tradeoff, demonstrating the effectiveness and superiority of our proposed method. Note that only the pareto points for each model are plotted. For example, for Adv, we experimented with multiple values of $\lambda$, but the results are captured by three pareto points.

### 4.5 Profession Classification

#### 4.5.1 Task and Dataset

The task is to predict a person's occupation given their biography (De-Arteaga et al., 2019), where each short online biography is labelled with one of 28 occupations (main task label) and binary gender (protected attribute). Following previous work (De-Arteaga et al., 2019; Ravfogel et al., 2020), the number of instances in the training, dev, and test sets are 257K, 40K, and 99K, respectively.[3]

#### 4.5.2 Implementation Details

Following the work of Ravfogel et al. (2020), we use the "CLS" token representation of the pre-trained uncased BERT-base (Devlin et al., 2019) to obtain text representations, and kept BERT fixed during training. Hyperparameter settings for all models are provided in Appendix B.3.

#### 4.5.3 Experimental Results

Table 2 shows the results on the **Bios** test set.[4] We can see that Adv is unable to reduce GAP even at the cost of performance in terms of $F_1^{micro}$ and $F_1^{macro}$. Both DS and RW reduce bias in terms of GAP, at the cost of a drop in performance, in terms

[2]For CE, DS, and RW, there is no hyperparameter that controls the tradeoff between model performance and bias reduction.

[3]There are slight differences between our dataset and that used by previous studies (De-Arteaga et al., 2019; Ravfogel et al., 2020) as a small number of biographies were no longer available on the web when we crawled them.

[4]We omit results for Constrained as it did not converge on this data set, presumably because of its brittleness over multi-class classification tasks.

| Model | $F_1^{macro}$ ↑ | $F_1^{micro}$ ↑ | GAP ↓ |
|---|---|---|---|
| CE | **75.95**±0.10 | **82.19**±0.04 | 16.68±0.46 |
| INLP | 71.44±0.40 | 79.54±0.18 | 13.52±1.54 |
| Adv | 70.88±2.31 | 79.72±1.02 | 16.78±0.87 |
| DS | 67.73±0.26 | 78.48±0.10 | 9.17±0.41 |
| RW | 69.21±0.36 | 76.18±0.32 | **8.58**±0.49 |
| FairBatch | 75.14±0.28 | 81.82±0.07 | 10.80±1.04 |
| Diff | 72.07±0.18 | 81.52±0.06 | 12.80±0.42 |
| Mean | 75.11±0.18 | 81.74±0.07 | 12.72±0.51 |

Table 2: Experimental results on the **Bios** test set (averaged over 10 runs).

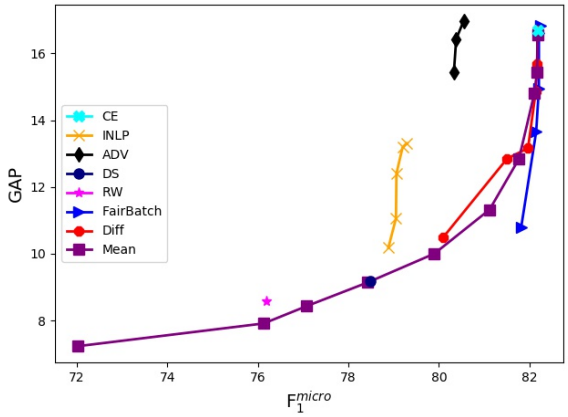


Figure 2: $F_1^{micro}$ vs. GAP of different models on the **Bios** test set, as we vary the most sensitive hyperparameter for each model.

of $F_1^{micro}$ and $F_1^{macro}$. We attribute this to the dramatic decrease in the number of training instances for DS, and the myopia of RW in only taking the ratio of occupation–gender combinations into consideration but not the difficulty of each target class. Among INLP, FairBatch, Diff, and Mean, we can see that FairBatch achieves a reasonable bias reduction with the least performance drop. This is due to it dynamically adjusting the resampling probability during training. Comparing Diff and Mean, we can see that Mean is better able to deal with the dataset class imbalance (reflected in $F_1^{macro}$), while reducing bias.

**Performance–Fairness tradeoff.** Figure 2 shows the $F_1^{micro}$–GAP tradeoff plot for the **Bios** test set. We can see that INLP and Adv reduce bias at the cost of performance, as do DS and RW. Compared with FairBatch, Diff and Mean provide greater control in terms of performance–fairness tradeoff. The $F_1^{macro}$–GAP tradeoff follows a similar trend, as seen in Appendix B.4.

## 5 Analysis

To better understand the effectiveness of our proposed methods, we perform two sets of experiments: (1) an ablation study, and (2) an analysis of training efficiency.

### 5.1 Ablation Study

Diff can be reformulated as $\mathcal{L}_{ce} + \lambda \sum_{y=0}^{|C|-1} \{\max(\mathcal{L}_{ce}^{y,a}, \mathcal{L}_{ce}^{y,\neg a}) - \min(\mathcal{L}_{ce}^{y,a}, \mathcal{L}_{ce}^{y,\neg a})\}$, assigning bigger weights to worse-performing instances and smaller weights to better-performing instances. To explore the impact of adjusting weights on model performance, we experiment with two versions: (1) $\mathcal{L}_{ce} + \lambda \sum_{y=0}^{|C|-1} \max(\mathcal{L}_{ce}^{y,a}, \mathcal{L}_{ce}^{y,\neg a})$, denoted as $\text{Diff}_{max}$, where we assign higher weights to worse-performing instances without changing the weights assigned to better-performing instances; and (2) $\mathcal{L}_{ce} - \lambda \sum_{y=0}^{|C|-1} \min(\mathcal{L}_{ce}^{y,a}, \mathcal{L}_{ce}^{y,\neg a})$, denoted as $\text{Diff}_{min}$, where we assign smaller weights to better-performing instances without changing the weights assigned to worse-performing instances. Accordingly, for Mean, we have $\text{Mean}_{max}$ and $\text{Mean}_{min}$. Hyperparameter settings for each model can be found in Appendix C.1.

Tables 3 and 4 show the results for the different models on **Moji** and **Bios**. We can see that Diff/Mean achieves a better bias reduction than $\text{Diff}_{max}$/$\text{Mean}_{max}$ and $\text{Diff}_{min}$/$\text{Mean}_{min}$ on **Moji**, while maintaining model performance in terms of $F_1^{micro}$.[5] On **Bios**, we can see that $\text{Diff}_{max}$ outperforms Diff in bias reduction and model performance except for $F_1^{micro}$, indicating that it is beneficial for bias reduction to increase the weight for worse-performing instances. On the other hand, $\text{Diff}_{min}$ is inferior to Diff in terms of both bias reduction and performance. Our explanation is that reducing the weights for better-performing instances is harmful for model performance (especially for minority classes) over datasets with imbalanced distributions, as is the case for **Bios**.[6] Among Mean, $\text{Mean}_{max}$, and $\text{Mean}_{min}$, $\text{Mean}_{max}$ slightly improves performance on the main task and maintains the same level of bias reduction as Mean, while $\text{Mean}_{min}$ improves performance on the main task but does not reduce bias. These results show that

[5] For the max and min versions of both Diff and Mean, a smaller GAP value cannot be achieved by further adjusting/increasing the value of $\lambda$.

[6] This is in line with previous research (Swayamdipta et al., 2020), which shows that easy-to-learn instances are important in optimising models.

| Model | $F_1^{micro} \uparrow$ | GAP $\downarrow$ |
|---|---|---|
| Diff | 75.03±0.25 | **10.83**±1.40 |
| Diff$_{max}$ | 75.92±0.10 | 13.79±1.64 |
| Diff$_{min}$ | 75.33±0.19 | 14.50±1.78 |
| Mean | 75.20±0.20 | 11.49±1.07 |
| Mean$_{max}$ | 76.31±0.10 | 16.47±0.90 |
| Mean$_{min}$ | 76.27±0.13 | 18.01±0.40 |

Table 3: Ablation results over **Moji** test set (averaged over 10 runs).

| Model | $F_1^{macro} \uparrow$ | $F_1^{micro}$ | GAP $\downarrow$ |
|---|---|---|---|
| Diff | 72.07±0.18 | 81.52±0.06 | 12.80±0.42 |
| Diff$_{max}$ | 72.09±0.19 | 79.95±0.12 | 8.98±0.43 |
| Diff$_{min}$ | 53.17±0.53 | 76.66±0.23 | 19.22±1.68 |
| Mean | 75.11±0.18 | 81.74±0.07 | 12.72±0.51 |
| Mean$_{max}$ | 75.37±0.06 | 81.89±0.03 | 12.47±0.51 |
| Mean$_{min}$ | 75.95±0.12 | 82.19±0.05 | 16.74±0.42 |

Table 4: Ablation results over **Bios** test set (averaged over 10 runs).

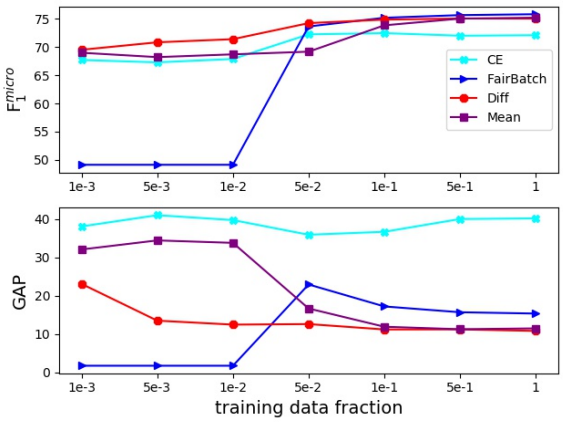


Figure 3: $F_1^{micro}$ vs. GAP of different models on the **Moji** test set, as we vary the most sensitive hyperparameter for each model.

our two methods perform best in their original formulations.

### 5.2 Training Efficiency

To understand the training efficiency of the different models, we perform experiments with varying training data sizes on both **Moji** and **Bios**. Based on results from Tables 1 and 2, we provide results for CE, FairBatch, Diff, and Mean.

Figure 3 presents the results for **Moji**. When the proportion of training data is no larger than $1e-2$, FairBatch is unable to learn a decent model, while both Diff and Mean are still effective. As we

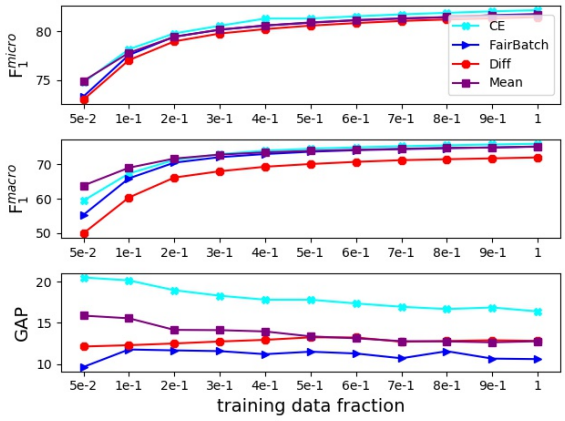


Figure 4: $F_1^{micro}$ and $F_1^{macro}$ vs. GAP of different models on the **Bios** test set, as we vary the most sensitive hyperparameter for each model.

increase the number of training instances, improved performance on the main task can been observed for all models, and larger bias reduction is achieved for all models except CE. Overall, Diff and Mean perform well in low-resource settings and achieve better bias reduction for larger volumes of training instances, demonstrating their superiority.

Figure 4 presents the results for **Bios**. We see that FairBatch outperforms Diff and Mean, especially in terms of $F_1^{macro}$ and GAP. Our explanation is that FairBatch adopts a resampling strategy, while our method adopts a reweighting strategy. Although statistically equivalent, resampling outperforms reweighting when combined with stochastic gradient algorithms (An et al., 2021). The data imbalance in **Bios** exacerbates this effect. To verify this, we generated a version of **Bios** with only instances belonging to the top-8 most common classes, whose ratio in the original training set is bigger than 4%. Results over this variant of the dataset show a similar trend to **Moji** (see Figure 6 in Appendix C.2).

## 6 Conclusion

We proposed the incorporation of fairness criteria into model training, in explicitly optimising for equal opportunity by minimising the loss difference over different subgroups conditioned on the target label. To deal data imbalance, we further proposed a variant which takes fairness among target labels into consideration. Experimental results over Twitter sentiment analysis and profession classification tasks show the effectiveness and flexibility of our proposed methods.

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# A Limitations

We did not finetune the underlying pretrained model in obtaining document representations in this work, although finetuning the pretrained models may further remove biases encoded in the the pretrained models, which we leave to future work. Even though our aim is to achieve fairer models, whose usage in the real world should be carefully calibrated.

# B Experimental Settings

## B.1 Adv Setup

For Adv, we use 3 sub-discriminators as Han et al. (2021c), where each sub-discriminator consists of two MLP layers with a hidden size of 256, followed by a classifier layer to predict the protected attribute. Sub-discriminators are optimised for at most 100 epochs after each epoch of main model training, leading to extra training time.

## B.2 Hyperparameter Settings for Twitter Sentiment Analysis

For all models except for Adv, the learning rate is $3e-3$, and the batch size is 2,048. For INLP, following Ravfogel et al. (2020), we use 300 linear SVM classifiers. For Adv, the learning rate is $1e-3$, and the batch size is 2,048, the number of discriminators is 3, $\lambda_{\text{adv}}$ is $0.5$, and $\lambda_{\text{diff}}$ is $1e-3$. For FairBatch, $\alpha$ is set as $0.1$. For both Diff and Mean, $\lambda$ is set as $0.5$.

## B.3 Hyperparameter Settings for Profession Classification

For all models except for Adv, the learning rate is $3e-3$, and the batch size is 2,048. For INLP, following Ravfogel et al. (2020), we use 300 linear SVM classifiers. For Adv, the learning rate is $1e-2$, and the batch size is 1,024, the number of discriminators is 3, $\lambda_{\text{adv}}$ is $1e-2$, and $\lambda_{\text{diff}}$ is $1e4$. For FairBatch, $\alpha$ is set as $5e-2$. For Diff, $\lambda$ is set as $1e-2$, and for Mean, $\lambda$ is set as $5e-3$.

## B.4 Experimental Results

Figure 5 shows the tradeoff between $\text{F}_1^{macro}$ and GAP on the **Bios** test set. We can see that INLP and Adv reduce bias at the cost of performance, as do DS and RW. Compared with FairBatch, Diff is outperformed by FairBatch, but Mean provide greater control in terms of performance–fairness tradeoff

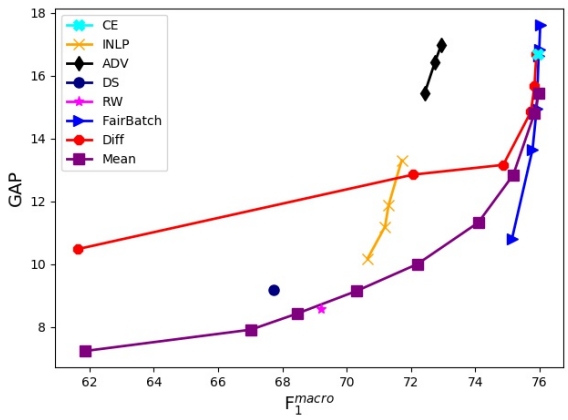


Figure 5: $F_1^{macro}$ vs. GAP of different models on the **Bios** test set, as we vary the most sensitive hyperparameter for each model.

(performance is measured by $F_1^{macro}$), demonstrating the advantage of Mean in enforcing fairness across target classes.

# C Analysis

## C.1 Ablation Study hyperparameter Settings

For all models, we have tuned the hyperparameter $\lambda$ and selected model based on performance on the dev set. On the **Moji** dataset, for $\text{Diff}_{max}$, $\lambda = 2$, for $\text{Diff}_{min}$, $\lambda = 0.4$, for $\text{Mean}_{max}$, $\lambda = 2$, for $\text{Mean}_{min}$, $\lambda = 0.2$. On the **Bios** dataset, for $\text{Diff}_{max}$, $\lambda = 0.05$, for $\text{Diff}_{min}$, $\lambda = 0.005$, for $\text{Mean}_{max}$, $\lambda = 0.005$, for $\text{Mean}_{min}$, $\lambda = 1e-4$.

## C.2 Varying Data Size

Figure 6 presents results with the subset of dataset consisting of the top-8 most common classes. As we can see, it shows a similar trend as that in **Moji** dataset on this relatively balanced dataset. Specifically, when the proportion of training dataset is small, FairBatch is unable to learn a decent model, while both Diff and Mean are still effective. This verifies our explanation in Section 5.2.

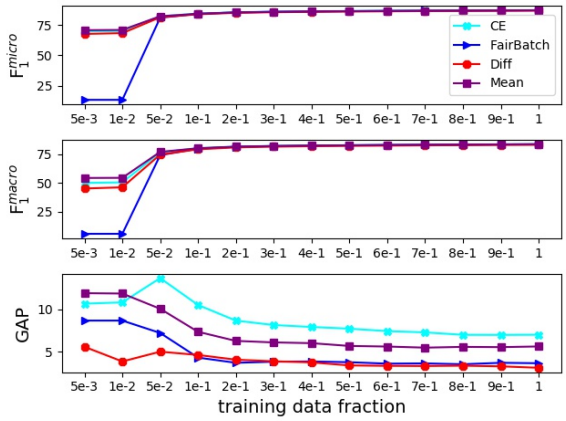


Figure 6: $F_1^{micro}$, $F_1^{macro}$, vs. GAP of different models on the subset of **Bios** data, as we vary the most sensitive hyperparameter for each model. Here, instances are from the top-8 most common classes, whose proportion is greater than 4% in the original dataset.