Fairness-Aware Unsupervised Feature Selection

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Abstract

Feature selection is a prevalent data preprocessing paradigm for various learning tasks. Due to the expensive cost of acquiring supervision information, unsupervised feature selection sparks great interests recently. However, existing unsupervised feature selection algorithms do not have fairness considerations and suffer from a high risk of amplifying discrimination by selecting features that are over associated with protected attributes such as gender, race, and ethnicity. In this paper, we make an initial investigation of the fairness-aware unsupervised feature selection problem and develop a principled framework, which leverages kernel alignment to find a subset of high-quality features that can best preserve the information in the original feature space while being minimally correlated with protected attributes. Specifically, different from the mainstream in-processing debiasing methods, our proposed framework can be regarded as a model-agnostic debiasing strategy that eliminates biases and discrimination before downstream learning algorithms are involved. Experimental results on multiple real-world datasets demonstrate that our framework achieves a good trade-off between utility maximization and fairness promotion.

1 Introduction

Feature selection is an effective data preprocessing strategy for a myriad of data mining and machine learning tasks [Guyon and Elisseeff, 2003; Li et al., 2017a]. It aims to select a subset of relevant features from the original feature space while eliminating the adverse impact of irrelevant, redundant, and noisy features. In contrast to the prevalent deep learning models for representation learning, feature selection gives learning models better readability and interpretability by maintaining the physical meanings of original features, thus is often preferred in high-stake applications (e.g., clinical diagnosis [Inbarani et al., 2014], employment [Sobnath et al., 2020], and financial analytics [Liang et al., 2015]). According to the label availability, traditional feature selection algorithms can be mainly categorized as supervised methods and unsupervised methods [Li et al., 2017a]. As supervision information is often costly to amass in many real-world scenarios, unsupervised feature selection methods has attracted an increasing amount of attention in recent years.

Despite the successful adoption of feature selection algorithms in various high-stake decision-making scenarios, the existing selection algorithms often do not have the fairness considerations and may suffer from a risk of amplifying stereotypes and exhibiting discriminatory actions toward specific groups or populations by over associating protected attributes (e.g., gender, race, and ethnicity) [Chouldechova and Roth, 2018; Du et al., 2020; Mehrabi et al., 2019; Grgić-Hlača et al., 2018]. Although it is intuitive to manually remove these protected attributes in the selected feature subset to avoid direct discrimination, a number of non-protected attributes that are highly correlated with the protected attributes may still be selected by the algorithms and result in unintentional discrimination problems (e.g., residential zip code of a person may indicate the race information because of the population of residential areas) [Zhang et al., 2016; Kallus et al., 2019].

In this paper, we make an initial investigation of the fairness issues of unsupervised feature selection and develop a general model-agnostic debiasing strategy at the input level. Our proposed efforts have the potential to alleviate unwanted biases before applying downstream learning algorithms and are complementary to the mainstream in-processing algorithm.

\textsuperscript{1}We use protected and sensitive features interchangeably. Meanwhile, we also use attributes and features interchangeably.
mic fairness research [Mehrabi et al., 2019]. However, developing a fairness-aware unsupervised feature selection framework remains a daunting task, mainly because of the following challenges. Firstly, feature selection should achieve a good trade-off between fairness and feature utility—finding a subset of features that do not exhibit discrimination while still benefiting downstream tasks. However, without label information as supervision signals, we are in short of effective evaluation criteria to quantify these two targets simultaneously. Secondly, due to the trade-off between utility and fairness, it is difficult to simultaneously achieve the maximums of both. Thus, it is necessary to explicitly exclude the fairness-related features from the selected set, which have strong correlations with protected attributes.

To tackle the aforementioned challenges, we propose a novel Fairness-aware Unsupervised Feature Selection (FUFS) framework (as shown in Fig. 1). In essence, to ensure that the selected features do not cause much utility loss for downstream learning algorithms, we select features that can maximally preserve the information in the original feature space. Additionally, we impose fairness constraints to enforce the protected attributes being minimally correlated with the selected features while over associating with a small number of unselected features. All the above considerations are modeled in a joint optimization framework. The major contributions of our work can be summarized as follows:

- We address a crucial and newly emerging problem, fairness-aware unsupervised feature selection, which is essential to debiasing the input data before downstream learning algorithms are involved.
- We propose a novel FUFS framework, which selects high-quality features by preserving information embedded in the original feature space and obeying the fairness considerations to eliminate sensitive information.
- We formulate two desiderata of fairness-aware unsupervised feature selection (i.e., feature utility maximization and feature fairness promotion) as an optimization problem with a principled solution.
- We validate the selected features by feature utility and fairness measurements, where empirical evaluations corroborate the superiority of our proposed framework.

## 2 Problem Statement

In this section, we first summarize the notations used in this paper, and then formally define our research problem of fairness-aware unsupervised feature selection.

We use bold uppercase letters for matrices (e.g., A), bold lowercase letters for vectors (e.g., a), normal lowercase letters for scalars (e.g., a). Also, we use $a_i$ to denote the $i$-th element of the vector $a$, $A_{ij}$ to denote the $j$-th column of matrix $A$, $A_{ij}$ to denote the $i$-th row and $j$-th column of matrix $A$, and diag$(a)$ to represent the diagonalization of vector $a$. Meanwhile, $1$ denotes a column vector whose elements are all 1, $I$ denotes an identity matrix. $\|a\|_2$ denotes the $\ell_2$-norm of the vector $a$, respectively. $\|A\|_F$ denotes the Frobenius norm of the matrix $A$. Tr$(A)$ denotes the trace of the matrix $A$ when it is a square matrix.

### Notation

| Notation | Description |
|----------|-------------|
| $n$ | Number of instances |
| $d$ | Number of non-protected attributes |
| $p$ | Number of protected attributes |
| $X \in \mathbb{R}^{d \times n}$ | Data matrix on non-protected attributes |
| $P \in \mathbb{R}^{p \times n}$ | Data matrix on protected attributes |
| $m \in \{0, 1\}^d$ | Indicator vector for selected features |
| $g \in \{0, 1\}^d$ | Indicator vector for features that are highly correlated with protected attributes |
| $M \in \mathbb{R}^{d \times n}$ | Data subset on the indicator vector $m$ |
| $G \in \mathbb{R}^{p \times n}$ | Data subset on the indicator vector $g$ |
| $K \in \mathbb{R}^{n \times n}$ | Kernel matrix on the input data $X$ |
| $K^P \in \mathbb{R}^{n \times n}$ | Kernel matrix on matrix $P$ |
| $K^M \in \mathbb{R}^{n \times n}$ | Kernel matrix on matrix $M$ |
| $K^G \in \mathbb{R}^{n \times n}$ | Kernel matrix on matrix $G$ |

In this work, we assume there are $n$ data instances, the matrix $X \in \mathbb{R}^{d \times n}$ denotes the set of $p$ protected attributes for instances (e.g., age, gender, and race), and the matrix $X \in \mathbb{R}^{d \times n}$ denotes the set of $d$ non-protected attributes (in most cases we have $p \ll d$). The main symbols are summarized in Table 1. With these notations, we formally define our research problem as follows.

### Problem Definition (Fairness-Aware Unsupervised Feature Selection). Given the input data $X \in \mathbb{R}^{d \times n}$ and $P \in \mathbb{R}^{p \times n}$ with $d$ non-protected attributes and $p$ protected attributes, respectively, the problem of fairness-aware unsupervised feature selection aims to select a subset of $k$ features among $d$ non-protected attributes ($k \ll d$) which can maximally preserve the information in the original feature space while being minimally correlated with the protected attributes.

## 3 The Proposed Framework - FUFS

In this section, we present our proposed Fairness-aware Unsupervised Feature Selection (FUFS) framework in detail. An overview of the proposed framework is illustrated in Fig. 1.

### 3.1 Maximizing Feature Utility

As label information is not available in an unsupervised scenario, we need to seek alternative evaluation criteria to assess the importance of features. One principled metric is capable of ensuring that the selected features can well capture the information embedded in the original feature space. In other words, we would like to maximize the correlation between the selected features and the original ones. However, since the original features could be high-dimensional, complex nonlinear correlations could exist between these two features spaces. Hence, we aim to measure their nonlinear correlation with kernel alignment [Cristianini et al., 2006; Wei et al., 2016] techniques.

Suppose the vector $m \in \{0, 1\}^d$ is the feature selection indicator vector such that $1^T m = k$, where $m_i = 1$ if the $i$-th feature is selected, otherwise $m_i = 0$. The data matrix on the selected features can be obtained as $M = \text{diag}(m)X$. Then we define a kernel $K$ which implicitly computes the similarity between instances in a high-dimensional reproducing kernel Hilbert space (RKHS) [Aronszajn, 1950], such that
The above two subsections discuss two desiderata of fairness-aware unsupervised feature selection—preserving the information of original features and imposing fairness constraints. Combining them together, we obtain a joint constrained optimization problem as follows:

\[
\min_{m, g} \{- \text{Tr} (HKH K^M) + \alpha \text{Tr} (HK^M H K^P) - \alpha \text{Tr} (HK^G H K^P)\}
\]

\[
\text{s.t. } m, g \in \{0,1\}^d, \quad 1^\top m = k, \quad 1^\top g = l.
\]

In the above formulation, \(\alpha\) is a hyperparameter that can control how strong we would like to enforce the fairness of unsupervised feature selection.

The optimization problem in Eq. (6) is not easy to solve because it is not joint convex w.r.t. \(m\) and \(g\) simultaneously. Although we can employ alternating optimization scheme for a local optimum, the whole optimization still remains difficult due to the discrete nature of variables \(m\) and \(g\). To address this issue, we relax the discrete constraints by reformulating it as a real-valued vector in the range of \([0,1]\). By rewriting the summation constraints \(1^\top m = k\) and \(1^\top g = l\) in the form of Lagrangian, we have the following optimization problem:

\[
\min_{m, g} \mathcal{L} = - \text{Tr} (HKHK^M) + \alpha \text{Tr} (HK^M H K^P) - \alpha \text{Tr} (HK^G H K^P) + \beta (\|m\|_1 + \|g\|_1)
\]

\[
\text{s.t. } m, g \in [0,1]^d,
\]

where the \(\ell_1\)-norm is introduced for the sparsity of model parameters \(m\) and \(g\). The hyperparameter \(\beta\) is used to control the number of selected features that are relevant and do not correlate with protected attributes and the number of unselected features that are highly correlated with protected attributes, respectively.

Updating \(m\) and \(g\). We update two model parameters \(m\) and \(g\) alternatively until the objective function converges to a local optimum. The update rules are as follows:

\[
m_i \leftarrow P[m_i - \eta \partial \mathcal{L}/\partial m_i], \quad g_i \leftarrow P[g_i - \eta \partial \mathcal{L}/\partial g_i],
\]

where \(P[x]\) is a box projection operator which projects \(x\) into a bounded range. Specifically, since we relax the constraints of \(m_i\) and \(g_i\) in the range of \([0,1]\), we have \(P[x] = 0\) if \(x < 0\), \(P[x] = 1\) if \(x > 1\), and otherwise \(P[x] = x\). In the above update rules, \(\eta\) is the learning rate.

With these updating rules, the pseudo code of the proposed FUFS framework is illustrated in Algorithm 1.
4 Experimental Evaluations

In this section, we conduct experiments on real-world datasets to evaluate the performance of the proposed fairness-aware unsupervised feature selection framework FUFS in terms of both utility and fairness measurements. Before presenting the detailed experiments and findings, we first introduce the experimental settings.

4.1 Experimental Setup

Datasets. We perform experiments on four public available datasets. (1) CRIME\textsuperscript{3}: This dataset combines census data, law enforcement data, and crime data of US communities. We define the percentage of population for African American as a protected attribute. We define two clusters by the number of violent crimes, and the cutoff threshold is 0.15 crimes per 100K population. In total, we have 2,215 communities described by 147 different attributes. (2) ADOLESCENT\textsuperscript{3}: This dataset comes from a longitudinal study of adolescents in Grades 7-12. The attributes are obtained from personal information of the interviewees and their answers to an exhaustive questionnaire. Bio-sex of the interviewee is regarded as the protected attribute. (3) GOOGLE\textsuperscript{+}: This dataset comes from Google+, which contains user features and social relations within multiple social circles. Each instance refers to a user and attributes are obtained from personal information of users. Gender is regarded as the protected attribute. We have two clusters defined by the social circles that the users belong to without overlapping. The dataset consists of 2,437 users and 1,695 features. (4) TOXICITY\textsuperscript{3}: This dataset is obtained from a Toxic Comment Classification Challenge, where each comment is considered as an instance. We apply a tokenizer to transform text data to numerical values. The identity label ‘female’ is regarded as the protected attribute. The features are from identity labels and comment texts. There are two clusters defined by whether the comment is regarded toxic or not. We collect a subset of 200 instances with 4,253 features.

Evaluation Criteria. For unsupervised feature selection, clustering performance is often used as an evaluation metric [Li et al., 2017a] to assess the quality of selected features. Specifically, we use Clustering Accuracy (ACC) and Normalized Mutual Information (NMI) to compare the obtained cluster labels with the ground truth cluster labels, and higher values often imply higher quality of selected features. Meanwhile, we use the widely used metrics Balance [Li et al., 2020] and define a new fairness metric Proportion as a compliment since Balance may be too strict to reflect the distribution of the clustering. These two metrics are used to quantify how well the selected features can eliminate discrimination—the selected features are considered fairer if they can lead to a more balanced cluster structure toward protected attributes (i.e., higher value of Balance and lower value of Proportion). These four metrics are defined as follows:

\[
\text{ACC} = \frac{\sum_{i=1}^{n} \delta(y_i, \text{map}(\hat{y}_i))}{n},
\]

\[
NMI = \frac{\sum_{c \in C} \sum_{c' \in C'} p(c, c') \log(p(c, c')/p(c)p(c'))}{\text{mean}(H(C), H(C'))},
\]

\[
\text{Balance} = \min_i \frac{|C_i \cap X_g|}{|C_i|},
\]

\[
\text{Proportion} = \sum_i \max_j \frac{|C_i \cap X_g|}{|C_i|},
\]

where \(\hat{y}_i\) is the clustering result, \(y_i\) is the true cluster label, \(\text{map}(\cdot)\) is a permutation mapping function that maps \(\hat{y}_i\) to the equivalent label from the ground truth and \(\delta\) is the indicator function such that \(\delta(x, y) = 1\) if \(x = y\), and \(\delta(x, y) = 0\) otherwise. \(H\) denotes the entropy for a partition set. \(C\) and \(C'\) denote the obtained clusters and the ground truth, respectively. \(C_i\) and \(X_g\) denote the \(i\)-th cluster and the \(g\)-th protected subgroup regarding the sensitive attribute.

Competitive Methods and Implementation. We compare our proposed framework FUFS with the following unsupervised feature selection methods:

- **LapScore** [He et al., 2006]: Laplacian Score selects important features that best align with the local manifold structure of data.
- **MCFS** [Cai et al., 2010]: MCFS selects features that can best preserve the multi-cluster structure of data.
- **UDFS** [Yang et al., 2011]: UDFS is a pseudo-label based approach that exploits local discriminative information and \(\ell_2,1\)-norm regularization.
- **NDFS** [Li et al., 2012]: NDFS selects important features by performing joint nonnegative spectral analysis and \(\ell_2,1\)-norm regularization.
- **REFS** [Li et al., 2017b]: REFS is a reconstruction based approach that learns the reconstruction function from data automatically for unsupervised feature selection.

We follow the suggestions of the original papers [He et al., 2006; Cai et al., 2010; Yang et al., 2011; Li et al., 2012; Li et al., 2017b] to specify the hyperparameters for these baseline methods. For our proposed FUFS framework, we set the hyperparameters as \(\alpha = 1, \beta = 0.1\) on CRIME and GOOGLE+ while \(\alpha = 0.01, \beta = 10\) on ADOLESCENT and TOXICITY. The original distribution of the protected groups in CRIME and GOOGLE+ is more unbalanced thus a larger value of \(\alpha\) is necessary to eliminate discrimination. Whereas ADOLESCENT and TOXICITY have more features and a larger value of \(\beta\) is necessary for unsupervised feature selection. Besides, we specify the kernel function in FUFS as the RBF kernel. For all the compared methods, we first apply unsupervised feature selection to select the top-k ranked features and employ K-means clustering algorithm on the selected features. The clustering results and the ground truth cluster labels are compared and the values on the aforementioned four evaluation metrics can then be
obtained. Since the results of K-means depend on initialization, we repeat K-means 50 times and report the average results. Choosing the optimal number of selected features is still an open problem, thus we follow conventional settings [Li et al., 2017a] to vary the number of selected features as {10%, 15%, 20%, 25%, 30%, 35%, 40%} of the total number of features and report the best results regarding different evaluation metrics.

### 4.2 Performance Evaluation

We compare FUFS with different baseline methods in terms of feature utility (ACC and NMI) and fairness metrics (Balance and Proportion). The experimental results are shown in Tables 2-5. The number in parentheses denotes the percentage of features when the best performance is achieved. Values in red cell indicates the highest result, and blue cell indicates the second highest one. We make the following observations:

- **FUFS** significantly outperforms the baseline methods in terms of **Balance** and **Proportion** with the best performance in almost all cases and the second best performance in terms of **Balance** on **CRIME**. Existing unsupervised feature selection methods often do not have the fairness considerations and deliver the unfair results, while our proposed FUFS framework can obtain the most balanced clustering results across different protected subgroups.

- **FUFS** achieves a good balance between feature utility and feature fairness. While achieving a good performance w.r.t. different fairness metrics, the feature utility is also well maintained as the clustering performance on the selected features is not jeopardized. For example, on **CRIME** and **TOXICITY**, FUFS achieves the second best performance in terms of ACC and NMI while on **ADOLESCENT** and **GOOGLE+**, FUFS achieves the best NMI values and does not have obvious difference w.r.t. ACC compared with the baseline method.

- The proposed FUFS framework can achieve great performance in terms of fairness with a small number of features. Specifically, on **ADOLESCENT** and **GOOGLE+**, FUFS achieves the best results in terms of **Balance** and **Proportion** compared with the baseline methods with merely 10% of the total number of features. On **TOXICITY**, FUFS achieves the best results of fairness with 15% of the total number of features.

#### 4.3 In-Depth Exploration of FUFS

**Effects of the Number of Selected Features.** Choosing an optimal number of features is still an open problem in unsupervised feature selection research, thus we vary the number of selected features as {10%, 15%, 20%, 25%, 30%, 35%, 40%} of the total feature number and investigate how the feature utility and feature fairness performance change. We only show the results on **TOXICITY** (Fig. 2) as we have similar observations on other datasets. As we can see, the clustering results (w.r.t. ACC and NMI) first increase and then keep stable when the number of selected features increase. Meanwhile, the fairness performance (w.r.t. Balance and Proportion) is the best when only 10% of features are selected (it should be noted that lower values of Proportion denotes fairer results). The fairness performance gradually decreases when the number of selected features continuously increases, the reason is that more features that are correlated with sensitive features could be included in the selected feature subset.

**Effects of the Decomposition Indicator Vector g.** In order to investigate the effect of the decomposition indicator vector g, we remove it from our framework and compare its performance with the original FUFS framework. The results on **CRIME** and **GOOGLE+** shown in Fig. 3 imply that the introduction of the decomposition indicator vector g is necessary and improves both the utility and fairness performance.
We also compare the fairness performance based on the top-ranked features in \( \mathbf{m} \) and \( \mathbf{g} \) and the results are shown in Table 6. The number in parentheses denotes the percentage of features when the best performance is achieved. It is obvious that the clustering results based on the top-ranked features in the vector \( \mathbf{m} \) are more fair than those in the vector \( \mathbf{g} \). It shows the effectiveness of introducing the decomposition indicator vector \( \mathbf{g} \), which can help eliminate the sensitive information in the selected feature subset.

**Parameter Study.** The proposed framework FUFS has two important hyperparameters. The first parameter \( \alpha \) controls how strong we would like to enforce the fairness of unsupervised feature selection. The other parameter \( \beta \) controls the sparsity of the proposed model. We first fix \( \beta = 0.1 \) and then vary \( \alpha \) among \( \{0.001, 0.01, 0.1, 1, 10, 100, 1000\} \). Next, we first fix \( \alpha = 1 \) and then vary \( \beta \) among \( \{0.001, 0.01, 0.1, 1, 10, 100, 1000\} \). The performance on Google+ is shown in Fig. 4. It should be noted that as the \( \alpha \)-axis is plotted in a log scale, we do not expect to see a smooth curve. Due to space limit, we only show the parameter study results on Google+ in terms of \( \text{ACC} \) and \( \text{Balance} \). The results imply that the clustering performance is relatively stable when \( \alpha = 1, \beta \in [0.001, 0.1] \) or \( \alpha \in [0.001, 0.1], \beta = 0.1 \). When the parameter \( \alpha \) increases, the algorithm becomes more partial to the fairness consideration with decreasing \( \text{ACC} \) and increasing \( \text{Balance} \). It can be observed that the fairness performance decreases a lot if \( \beta \) is specified as a very large value.

### 6 Conclusion

Unsupervised feature selection plays an essential role in preparing high-dimensional and unlabeled data for various learning tasks and has been increasingly used in high-stake applications. Despite its fundamental importance, the fairness of unsupervised feature selection has largely remained nascent. In this paper, we addressed a novel problem of fairness-aware unsupervised feature selection and developed a principled framework FUFS. The proposed framework leverages the technique of kernel alignment to select high-quality features that achieve a good balance between improving downstream learning tasks and eliminating sensitive information that is highly correlated with protected attributes. These two desiderata were modeled together in a joint optimization framework. Experimental evaluations on real-world datasets demonstrated the superiority of the proposed FUFS framework in terms of feature utility and feature fairness.
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