Envy-Free Classification

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Abstract

In classic fair division problems such as cake cutting and rent division, envy-freeness requires that each individual (weakly) prefer his allocation to anyone else’s. On a conceptual level, we argue that envy-freeness also provides a compelling notion of fairness for classification tasks. Our technical focus is the generalizability of envy-free classification, i.e., understanding whether a classifier that is envy free on a sample would be almost envy free with respect to the underlying distribution with high probability. Our main result establishes that a small sample is sufficient to achieve such guarantees, when the classifier in question is a mixture of deterministic classifiers that belong to a family of low Natarajan dimension.

1 Introduction

The study of fairness in machine learning is driven by an abundance of examples where learning algorithms were perceived as discriminating against protected groups (Sweeney, 2013; Datta, Tschantz, and Datta, 2015). Addressing this problem requires a conceptual — perhaps even philosophical — understanding of what fairness means in this context. In other words, the million dollar question is (arguably) this: What are the formal constraints that fairness imposes on learning algorithms? On a very high level, most of the answers proposed so far (Luong, Ruggieri, and Turini, 2011; Dwork et al., 2012; Zemel et al., 2013; Hardt, Price, and Srebro, 2016; Joseph et al., 2016; Zafar et al., 2017) fall into two (partially overlapping) categories: individual fairness notions, and group fairness notions.

In the former category, the best known example is the influential fair classification model of Dwork et al. (2012). The model involves a set of individuals and a set of outcomes. It is instructive to think of financially-motivated settings where the outcomes are, say, credit card offerings or displayed advertisements, and a loss function represents the benefit (e.g., in terms of revenue) of mapping a given individual to a given outcome. The centerpiece of the model is a similarity metric on the space of individuals; it is specific to the classification task at hand, and ideally captures the ethical ground truth about relevant attributes. For example, a man and a woman who are similar in every other way should be considered similar for the purpose of credit card offerings, but perhaps not for lingerie advertisements. Assuming such a metric is available, fairness can be naturally formalized as a Lipschitz constraint, which requires that individuals who are close according to the similarity metric be mapped to distributions over outcomes that are close according to some standard metric (such as total variation). The algorithmic problem is then to find a classifier that minimizes loss, subject to the Lipschitz constraint.

As attractive as this model is, it has one clear weakness from a practical viewpoint: the availability of a similarity metric. Dwork et al. (2012) are well aware of this issue; they write that justifying this assumption is “one of the most challenging aspects” of their approach. They add that “in reality the metric used will most likely only be society’s current best approximation to the truth.” But, despite recent progress on automating ethical decisions in certain domains (Noothigattu et al., 2018; Freedman et al., 2018), the task-specific nature of the similarity metric makes even a credible approximation thereof seem unrealistic. In particular, if one wanted to learn a similarity metric, it is unclear what type of examples a relevant dataset would consist of.

An alternative notion of individual fairness, therefore, is called for. And our proposal draws on an extensive body of work on rigorous approaches to fairness, which — modulo one possible exception (see Section 1.2) — has not been tapped by machine learning researchers: the literature on fair division (Brams and Taylor, 1996; Moulin, 2003). The most prominent notion is that of envy-freeness (Foley, 1967; Varian, 1974), which, in the context of the allocation of goods, requires that the utility of each individual for his allocation be at least as high as his utility for the allocation of any other individual; this is the gold standard of fairness for problems such as cake cutting (Robertson and Webb, 1998; Procaccia, 2013) and rent division (Su, 1999; Gal et al., 2017).

Similarly, in the classification setting, envy-freeness would simply mean that the utility of each individual for his distribution over outcomes is at least as high as his utility for the distribution over outcomes assigned to any other individual. For example, it may well be the case that Bob is offered a worse credit card than that offered to Alice (in terms of, say, annual fees), but this outcome is not unfair if Bob is genuinely more interested in the card offered to him because he does not qualify for Alice’s card, or because its specific rewards program better fits his needs. Such rich utility functions are also evident in the context of job advertisements (Datta,
Tschantz, and Datta, 2015): people generally want higher paying jobs, but would presumably have higher utility for seeing advertisements for jobs that better fit their qualifications and interests.

Of course, as before, envy-freeness requires access to individuals’ utility functions, but — in stark contrast to the similarity metric of Dwork et al. (2012) — we do not view this assumption as a barrier to implementation. Indeed, there are a variety of techniques for learning utility functions (Chajewska, Koller, and Ormoneit, 2001; Nielsen and Jensen, 2004; Balcan et al., 2012). Moreover, in our running example of advertising, one can even think of standard measures like expected click-through rate (CTR) as an excellent proxy for utility.

It is worth noting that the classification setting is different from classic fair division problems in that the “goods” (outcomes) are non-excludable. In fact, one envy-free solution simply assigns each individual to his favorite outcome; but when the loss function disagrees with the utility functions, it may be possible to achieve smaller loss without violating the envy-freeness constraint.

In summary, we view envy-freeness as a compelling, well-established, and, importantly, practicable notion of individual fairness for classification tasks. Our goal is to understand its learning-theoretic properties.

1.1 Our Results

The technical challenge we face is that the space of individuals is potentially huge, yet we seek to provide universal envy-freeness guarantees. To this end, we are given a sample consisting of individuals drawn from an unknown distribution. We are interested in learning algorithms that minimize loss, subject to satisfying the envy-freeness constraint, on the sample. Our primary technical question is that of generalizability, that is, given a classifier that is envy free on a sample, is it approximately envy free on the underlying distribution? Surprisingly, Dwork et al. (2012) do not study generalizability in their model, and we are aware of only one subsequent paper that takes a learning-theoretic viewpoint on individual fairness and gives theoretical guarantees (see Section 1.2).

In Section 3, we do not constrain the classifier in question. Therefore, we need some strategy to extend a classifier that is defined on a sample; assigning an individual the same outcome as his nearest neighbor in the sample is a popular choice. However, we show that any strategy for extending a classifier from a sample, on which it is envy free, to the entire set of individuals is unlikely to be approximately envy free on the underlying distribution, unless the sample is exponentially large.

For this reason, in Section 4, we focus on structured families of classifiers. On a high level, our goal is to relate the combinatorial richness of the family to generalization guarantees. One obstacle is that standard notions of dimension do not extend to the analysis of randomized classifiers, whose range is distributions over outcomes (equivalently, real vectors). We circumvent this obstacle by considering mixtures of deterministic classifiers that belong to a family of bounded Natarajan dimension (an extension of the well-known VC dimension to multi-class classification). Our main technical result asserts that, under this assumption, envy-freeness on a sample does generalize to the underlying distribution, even if the sample is relatively small (its size grows almost linearly in the Natarajan dimension). Finally, we discuss the implications of this result in Section 5.

1.2 Related Work

Conceptually, our work is most closely related to work by Zafar et al. (2017). They are interested in group notions of fairness, and advocate preference-based notions instead of parity-based notions. In particular, they assume that each group has a utility function for classifiers, and define the preferred treatment property, which requires that the utility of each group for its own classifier be at least its utility for the classifier assigned to any other group. Their model and results focus on the case of binary classification where there is a desirable outcome and an undesirable outcome, so the utility of a group for a classifier is simply the fraction of its members that are mapped to the desirable outcome. Although, at first glance, this notion seems similar to envy-freeness, it is actually fundamentally different. 2 Our paper is also completely different from that of Zafar et al. in terms of technical results; theirs are purely empirical in nature, and focus on the increase in accuracy obtained when parity-based notions of fairness are replaced with preference-based ones.

Very recent, concurrent work by Rothblum and Yona (2018) provides generalization guarantees for the metric notion of individual fairness introduced by Dwork et al. (2012), or, more precisely, for an approximate version thereof. There are two main differences compared to our work: first, we propose envy-freeness as an alternative notion of fairness that circumvents the need for a similarity metric. Second, they focus on randomized binary classification, which amounts to learning a real-valued function, and so are able to make use of standard Rademacher complexity results to show generalization. By contrast, standard tools do not directly apply in our setting. It is worth noting that several other papers provide generalization guarantees for notions of group fairness, but these are more distantly related to our work (Zemel et al., 2013; Woodworth et al., 2017; Donini et al., 2018; Kearns et al., 2018; Hébert-Johnson et al., 2018).

2 The Model

We assume that there is a space \( \mathcal{X} \) of individuals, a finite space \( \mathcal{Y} \) of outcomes, and a utility function \( u : \mathcal{X} \times \mathcal{Y} \rightarrow [0, 1] \) encoding the preferences of each individual for the outcomes in \( \mathcal{Y} \). In the advertising example, individuals are users, outcomes are advertisements, and the utility function reflects the benefit an individual derives from being shown a particular advertisement. For any distribution \( p \in \Delta(\mathcal{Y}) \)

\[ \text{on a philosophical level, the fair division literature deals exclusively with individual notions of fairness. In fact, even in group-based extensions of envy-freeness (Manurangsi and Sukosompong, 2017) the allocation is shared by groups, but individuals must not be envious. We subscribe to the view that group-oriented notions (such as statistical parity) are objectionable, because the outcome can be patently unfair to individuals.} \]
which would be much easier to analyze. Unfortunately, it
could restrict ourselves to classifiers of the form
$h : \mathcal{X} \to \Delta(\mathcal{Y})$ as a classifier, even though it can return a
distribution over outcomes.

2.1 Envy-Freeness

Roughly speaking, a classifier $h : \mathcal{X} \to \Delta(\mathcal{Y})$ is envy free
if no individual prefers the outcome distribution of someone
else over his own.

Definition 1. A classifier $h : \mathcal{X} \to \Delta(\mathcal{Y})$ is envy free (EF)
on a set $S$ of individuals if $u(x, h(x)) \geq u(x, h(x'))$ for
all $x, x' \in S$. Similarly, $h$ is $(\alpha, \beta)$-EF with respect to a
distribution $P$ on $\mathcal{X}$ if

$$\Pr_{x, x' \sim P} \{u(x, h(x)) < u(x, h(x')) - \beta\} \leq \alpha.$$ 

Finally, $h$ is $(\alpha, \beta)$-pairwise EF on a set of pairs of individuals
$S = \{\{x_i, x'_i\}\}_{i=1}^n$ if

$$\frac{1}{n} \sum_{i=1}^n \Pr_{x_i, x'_i \sim P} \{u(x_i, h(x_i)) < u(x_i, h(x'_i)) - \beta\} \leq \alpha.$$ 

Any classifier that is EF on a sample $S$ of individuals is also
$(\alpha, \beta)$-pairwise EF on any pairing of the individuals in $S$, for
any $\alpha \geq 0$ and $\beta \geq 0$. The weaker pairwise EF condition
is all that is required for our generalization guarantees to
hold.

2.2 Optimization and Learning

Our formal learning problem can be stated as follows. Given
sample access to an unknown distribution $P$ over individuals
$\mathcal{X}$ and their utility functions, and a known loss function
$\ell : \mathcal{X} \times \mathcal{Y} \to [0, 1]$, find a classifier $h : \mathcal{X} \to \Delta(\mathcal{Y})$
that is $(\alpha, \beta)$-EF with respect to $P$ minimizing expected
loss $\mathbb{E}_{x \sim P}[\ell(x, h(x))]$, where for $x \in \mathcal{X}$ and $p \in \Delta(\mathcal{Y}),$
$\ell(x, p) = \mathbb{E}_{y \sim P}[\ell(y, x)]$.

We follow the empirical risk minimization (ERM) learning
approach, i.e., we collect a sample of individuals drawn i.i.d from $P$ and find an EF classifier with low loss on
the sample. Formally, given a sample of individuals $S = \{x_1, \ldots, x_n\}$ and their utility functions $u_x(\cdot) = u(x, \cdot)$,
we are interested in a classifier $h : S \to \Delta(S)$ that
minimizes $\sum_{i=1}^n \ell(x_i, h(x_i))$ among all classifiers that are EF on $S$. The algorithmic problem itself is beyond the scope of
the current paper; see Section 5 for further discussion.

Recall that we consider randomized classifiers that can assign a distribution over outcomes to each of the individuals. However, one might wonder whether the EF classifier that minimizes loss on a sample happens to always be
deterministic. Or, at least, the optimal deterministic classifier
on the sample might incur a loss that is very close to that of the optimal randomized classifier. If this were true, we
could restrict ourselves to classifiers of the form $h : \mathcal{X} \to \mathcal{Y}$, which would be much easier to analyze. Unfortunately, it
turns out that this is not the case. In fact, there could be an
arbitrary (multiplicative) gap between the optimal random-
ized EF classifier and the optimal deterministic EF classifier.

The intuition behind this is as follows. A deterministic classi-
fer that has very low loss on the sample, but is not EF,
would be completely discarded in the deterministic setting.
On the other hand, a randomized classifier could take this
loss-minimizing deterministic classifier and mix it with a
classifier with high “negative envy”, so that the mixture ends
up being EF and at the same time has low loss. This is made
clear in Example 1 in the appendix.

3 Arbitrary Classifiers

An important (and typical) aspect of our learning problem is
that the classifier $h$ needs to provide an outcome distribution
for every individual, not just those in the sample. For example,
if $h$ chooses advertisements for visitors of a website, the
classifier should still apply when a new visitor arrives.
Moreover, when we use the classifier for new individuals,
it must continue to be EF. In this section, we consider two-
stage approaches that first choose outcome distributions for
the individuals in the sample, and then extend these decisions
to the rest of $\mathcal{X}$.

In more detail, we are given a sample $S = \{x_1, \ldots, x_n\}$
of individuals and a classifier $h : S \to \Delta(\mathcal{Y})$ assigning
outcome distributions to each individual. Our goal is to
extend these assignments to a classifier $\tilde{h} : \mathcal{X} \to \Delta(\mathcal{Y})$ that
can be applied to new individuals as well. For example, $h$
could be the loss-minimizing EF classifier on the sample $S$.

For this section, we assume that $\mathcal{X}$ is equipped with a
distance metric $d$. Moreover, we assume in this section that
the utility function $u$ is $L$-Lipschitz on $\mathcal{X}$. That is, for every
$y \in \mathcal{Y}$ and for all $x, x' \in \mathcal{X}$, we have $|u(x, y) - u(x', y)| \leq L \cdot d(x, x').$

Under the foregoing assumptions, one natural way to ex-
tend the classifier on the sample to all of $\mathcal{X}$ is to assign new
individuals the same outcome distribution as their nearest
neighbor in the sample. Formally, for a set $S \subset \mathcal{X}$ and
any individual $x \in \mathcal{X}$, let $\text{NN}_S(x) \in \arg\min_{x' \in S} d(x, x')$
denote the nearest neighbor of $x$ in $S$ with respect to the
distance metric $d$ (breaking ties arbitrarily). The following simple
result (whose proof is relegated to Appendix B) establishes
that this approach preserves envy-freeness in cases where
the sample is exponentially large.

Theorem 1. Let $d$ be a metric on $\mathcal{X}$, $P$ be a distribution on
$\mathcal{X}$, and $u$ be an $L$-Lipschitz utility function. Let $S$ be a set of
individuals such that there exists $\tilde{X} \subset \mathcal{X}$ with $P(\tilde{X}) \geq 1 - \alpha$ and $\sup_{x \in \tilde{X}}(d(x, \text{NN}_S(x)) \leq \beta/(2L)$. Then for any classifier $h : S \to \Delta(\mathcal{Y})$ that is EF on $S$, the extension
$\tilde{h} : \mathcal{X} \to \Delta(\mathcal{Y})$ given by $\tilde{h}(x) = h(\text{NN}_S(x))$ is $(\alpha, \beta)$-EF
on $P$.

The conditions of Theorem 1 require that the set of in-
dividuals $S$ is a $\beta/(2L)$-net for at least a $(1 - \alpha)$-fraction
of the mass of $P$ on $\mathcal{X}$. In several natural situations, an
exponentially large sample guarantees that this occurs with
high probability. For example, if $\mathcal{X}$ is a subset of $\mathbb{R}^d$, $d(x, x') = \|x - x'\|_2$, and $\mathcal{X}$ has diameter at most $D$, then
for any distribution $P$ on $\mathcal{X}$, if $S$ is an i.i.d. sample of size
$O\left(\frac{1}{\alpha} \left(\frac{LD\sqrt{d}}{\delta}\right)^n \left(q \log \frac{LD\sqrt{d}}{\delta} + \log \frac{1}{\delta}\right)\right)$, it will satisfy the conditions
of Theorem 1 with probability at least $1 - \delta$. This
Appendix B.
There exists a space of individuals $\mathcal{X} \subseteq \mathbb{R}^q$, and a distribution $P$ over $\mathcal{X}$ such that, for every randomized algorithm $\mathcal{A}$ that extends classifiers on a sample to $\mathcal{X}$, there exists an $L$-Lipschitz utility function $u$ such that, when a sample of individuals $S$ of size $n = 4^q/2$ is drawn from $P$ without replacement, there exists an EF classifier on $S$ for which, with probability at least $1 - 2 \exp(-4^q/100) - \exp(-4^q/200)$ jointly over the randomness of $\mathcal{A}$ and $S$, its extension by $\mathcal{A}$ is not $(\alpha, \beta)$-EF with respect to $P$ for any $\alpha < 1/25$ and $\beta < L/8$.

We remark that a similar result would hold even if we sampled $S$ with replacement; we sample here without replacement purely for ease of exposition.

Proof of Theorem 2. Let the space of individuals be $\mathcal{X} = [0, 1]^q$ and the outcomes be $\mathcal{Y} = \{0, 1\}$. We partition the space $\mathcal{X}$ into cubes of side length $s = 1/4$. So, the total number of cubes is $m = (1/s)^q = 4^q$. Let these cubes be denoted by $c_1, c_2, \ldots, c_m$, and let their centers be denoted by $\mu_1, \mu_2, \ldots, \mu_m$. Next, let $P$ be the uniform distribution over the centers $\mu_1, \mu_2, \ldots, \mu_m$. For brevity, whenever we say “utility function” in the rest of the proof, we mean “$L$-Lipschitz utility function.”

To prove the theorem, we use Yao’s minimax principle (Yao, 1977). Specifically, consider the following two-player zero sum game. Player 1 chooses a deterministic algorithm $\mathcal{D}$ that extends classifiers on a sample to $\mathcal{X}$, and player 2 chooses a utility function $u$ on $\mathcal{X}$. For any subset $S \subseteq \mathcal{X}$, define the classifier $h_{u,S} : S \rightarrow \mathcal{Y}$ by assigning each individual in $S$ to his favorite outcome with respect to the utility function $u$, i.e., $h_{u,S}(x) = \arg \max_{y \in \mathcal{Y}} u(x, y)$ for each $x \in S$, breaking ties lexicographically. Define the cost of playing algorithm $\mathcal{D}$ against utility function $u$ as the probability over the sample $S$ (of size $m/2$ drawn from $P$ without replacement) that the extension of $h_{u,S}$ by $\mathcal{D}$ is not $(\alpha, \beta)$-EF with respect to $P$ for any $\alpha < 1/25$ and $\beta < L/8$.

Yao’s minimax principle implies that for any randomized algorithm $\mathcal{A}$, its expected cost with respect to the worst-case utility function $u$ is at least as high as the expected cost of any distribution over utility functions that is played against the best deterministic algorithm $\mathcal{D}$ (which is tailored for that distribution). Therefore, we establish the desired lower bound by choosing a specific distribution over utility functions, and showing that the best deterministic algorithm against it has an expected cost of at least $1 - 2 \exp(-m/100) - \exp(-m/200)$.

To define this distribution over utility functions, we first sample outcomes $y_1, y_2, \ldots, y_m$ i.i.d. from Bernoulli(1/2). Then, we associate each cube center $\mu_i$ with the outcome $y_i$, and refer to this outcome as the favorite of $\mu_i$. For brevity, let $\neg y$ denote the outcome other than $y$, i.e. $\neg y = (1 - y)$. For any $x \in \mathcal{X}$, we define the utility function as follows. Letting $c_j$ be the cube that $x$ belongs to,

$$u(x, y_j) = \frac{L}{2} \left(1 - \|x - \mu_j\|_\infty\right); \quad u(x, \neg y_j) = 0.$$  \hspace{1cm} (1)

See Figure 1 for an illustration.

We claim that the utility function of Equation (1) is indeed $L$-Lipschitz with respect to any $L_p$ norm. This is because for any cube $c_i$, and for any $x, x' \in c_i$, we have

$$|u(x, y_i) - u(x', y_i)| = L \left(\|x - \mu_i\|_\infty - \|x' - \mu_i\|_\infty\right) \leq L \|x - x'\|_\infty \leq L \|x - x'\|_p.$$  

Moreover, for the other outcome, we have $u(x, \neg y_i) = u(x', \neg y_i) = 0$. It follows that $u$ is $L$-Lipschitz within every cube. At the boundary of the cubes, the utility for any outcome is 0, and hence $u$ is also continuous throughout $\mathcal{X}$. Because it is piecewise Lipschitz and continuous, $u$ must be $L$-Lipschitz throughout $\mathcal{X}$, with respect to any $L_p$ norm.

Next, let $\mathcal{D}$ be an arbitrary deterministic algorithm that extends classifiers on a sample to $\mathcal{X}$. We draw the sample $S$ of size $m/2$ from $P$ without replacement. Consider the distribution over favorites of individuals in $S$. Each individual in $S$ has a favorite that is sampled independently from Bernoulli(1/2). Hence, by Hoeffding’s inequality, the fraction of individuals in $S$ with a favorite of 0 is between $\frac{1}{2} - \epsilon$ and $\frac{1}{2} + \epsilon$ with probability at least $1 - 2 \exp(-m\epsilon^2)$. The same holds simultaneously for the fraction of individuals with favorite 1.

Given the sample $S$ and the utility function $u$ on the sample (defined by the instantiation of their favorites), consider the classifier $h_{u,S}$, which maps each individual $\mu_i$ in the sample $S$ to his favorite $y_i$. This classifier is clearly EF on the sample. Consider the extension $h^D_{u,S}$ of $h_{u,S}$ to the whole of $\mathcal{X}$ as defined by algorithm $\mathcal{D}$. Define two sets $Z_0$ and $Z_1$ by letting $Z_y = \{\mu_j \notin S \mid h^D_{u,S}(\mu_j) = y\}$, and let $y_s$ denote an outcome that is assigned to at least half of the out-of-sample centers, i.e., an outcome for which $|Z_{y_s}| \geq |Z_{\neg y_s}|$. Furthermore, let $\theta$ denote the fraction of out-of-sample centers assigned to $y_s$. Note that, since $|S| = m/2$, the number of out-of-sample centers is also exactly $m/2$. This gives us $|Z_{y_s}| = \theta \frac{m}{2}$, where $\theta \geq \frac{1}{2}$.
Consider the distribution ofUtilities in Zy, (these are independent from the ones in the sample since Zy is disjoint from S). Each individual in this set has a favorite sampled independently from Bernoulli(1/2). Hence, by Hoeffding’s inequality, the fraction of individuals in Zy whose favorite is ̇−ys is at least ½ − ϵ with probability at least 1 − exp(−m/2e^2). We conclude that with a probability at least 1 − 2exp(−me^2) − exp(−m/2e^2), the sample S and favorites (which define the utility function u) are such that: (i) the fraction of individuals in S whose favorite is y ∈ {0, 1} is between ½ − ϵ and ½ + ϵ, and (ii) the fraction of individuals in Zy whose favorite is ̇−ys is at least 1/2 − ϵ.

We now show that for such a sample S and utility function u, hS cannot be (α, β)-EF with respect to P for any α < 1/25 and β < L/8. To this end, sample x and x′ from P. One scenario where x envies x′ occurs when (i) the favorite of x is ̇−ys, (ii) x is assigned to ys, and (iii) x′ is assigned to ̇−ys. Conditions (i) and (ii) are satisfied when x is in Zy, and his favorite is ̇−ys. We know that at least a ½ − ϵ fraction of the individuals in Zy have the favorite ̇−ys. Hence, the probability that conditions (i) and (ii) are satisfied by x is at least (½ − ϵ)/Zy = (½ − ϵ)/2. Condition (iii) is satisfied when x′ is in S and has favorite ̇−ys (and hence assigned ̇−ys), or, if x′ is in Zy, we know that at least a (½ − ϵ) fraction of the individuals in S have the favorite ̇−ys. Moreover, the size of Zy is (1 − ϵ)/2m. So, the probability that condition (iii) is satisfied by x′ is at least 

\[
\frac{1}{2} \cdot \left( \frac{1}{2} - \epsilon \right) \cdot \frac{1}{2m} = \frac{1}{2} \left( \frac{1}{2} - \epsilon \right) + \frac{1}{2}(1 - \theta).
\]

Since x and x′ are sampled independently, the probability that all three conditions are satisfied is at least 

\[
\left( \frac{1}{2} - \epsilon \right) \cdot \frac{1}{2} \cdot \left( \frac{1}{2} - \epsilon \right) + \frac{1}{2}(1 - \theta).
\]

This expression is a quadratic function in θ, that attains its minimum at θ = 1 irrespective of the value of ϵ. Hence, irrespective of D, this probability is at least \[\left( \frac{1}{2} \left( \frac{1}{2} - \epsilon \right) \right)^2\]. For concreteness, let us choose ϵ to be 1/10 (although this can be set to be much smaller). On doing so, we have that the three conditions are satisfied with probability at least 1/25. And when these conditions are satisfied, we have u(x, hS(x)) = 0 and u(x, hS(x')) = Ls/2, i.e., x envies x' by Ls/2 = L/8. This shows that, when x and x' are sampled from P, with probability at least 1/25, x envies x' by L/8. We conclude that with probability at least 1 − 2 exp(−m/100) − exp(−m/200) jointly over the selection of the utility function u and the sample S, the extension of hS by D is not (α, β)-EF with respect to P for any α < 1/25 and β < L/8.

To convert the joint probability into expected cost in the game, note that for two discrete, independent random variables X and Y, and for a Boolean function E(X, Y), it holds that 

\[\Pr_{X,Y}(E(X, Y) = 1) = \mathbb{E}_X[\Pr_Y(E(X, Y) = 1)].\] (2)

Given sample S and utility function u, let E(u, S) be the Boolean function that equals 1 if and only if the extension of hS by D is not (α, β)-EF with respect to P for any α < 1/25 and β < L/8. From Equation (2), PrS(E(u, S) = 1) is equal to \[\mathbb{E}_u[\Pr_S(E(u, S) = 1)].\] The latter term is exactly the expected value of the cost, where the expectation is taken over the randomness of u. It follows that the expected cost of (any) D with respect to the chosen distribution over utilities is at least 1 − 2 exp(−m/100) − exp(−m/200).

\[\square\]

## 4 Low-Complexity Families of Classifiers

In this section we show that (despite Theorem 2) generalization for envy-freeness is possible using much smaller samples of individuals, as long as we restrict ourselves to choosing a classifier from a family of relatively low complexity.

In more detail, two classic complexity measures are the VC-dimension (Vapnik and Chervonenkis, 1971) for binary classifiers, and the Natarajan dimension (Natarajan, 1989) for multi-class classifiers. However, to the best of our knowledge, there is no suitable dimension directly applicable to functions ranging over distributions, which in our case can be seen as |Y|-dimensional real vectors. One possibility would be to restrict ourselves to deterministic classifiers of the type h : X → Y. However, we have seen in Section 2 that envy-freeness is a very strong constraint on deterministic classifiers. Instead, we will consider a family H consisting of randomized mixtures of deterministic classifiers belonging to a family \(G \subset \{g : X \to Y\}\) of low Natarajan dimension. This allows us to adapt Natarajan-dimension-based generalization results to our setting while still working with randomized classifiers.

### 4.1 Natarajan Dimension Primer

Before presenting our main result, we briefly summarize the definition and relevant properties of the Natarajan dimension. For more details, we refer the reader to (Shalev-Shwartz and Ben-David, 2014).

We say that a family \(G\) multi-class shatters a set of points \(x_1, \ldots, x_n\) if there exist labels \(y_1, \ldots, y_n\) and \(y'_1, \ldots, y'_n\) such that for every \(i \in [n]\) we have \(y_i \neq y'_i\), and for any subset \(C \subseteq [n]\) there exists \(g \in G\) such that \(g(x_i) = y_i\) if \(i \in C\) and \(g(x_i) = y'_i\) otherwise. The Natarajan dimension of a family \(G\) is the cardinality of the largest set of points that can be multi-class shattered by \(G\).

For example, suppose we have a feature map \(\Psi : X \times Y \to \mathbb{R}^q\) that maps each individual-outcome pair to a q-dimensional feature vector, and consider the family of functions that can be written as \(g(x) = \arg \max_{y \in Y} w^\top \Psi(x, y)\) for weight vectors \(w \in \mathbb{R}^q\). This family has Natarajan dimension at most \(q\).

For a set \(S \subseteq X\) of points, we let \(G[S]\) denote the restriction of \(G\) to \(S\), which is any subset of \(G\) of minimal size such that for every \(g \in G\) there exists \(g' \in G[S]\) such that \(g(x) = g'(x)\) for all \(x \in S\). The size of \(G[S]\) is the number of different labelings of the sample \(S\) achievable by functions in \(G\). The following Lemma is the analogue of Sauer’s lemma for binary classification.

**Lemma 1** (Natarajan). For a family \(G\) of Natarajan dimension \(d\) and any subset \(S \subseteq X\), we have \(|G[S]| \leq |S|^d |Y|^{2d}\).
Classes of low Natarajan dimension also enjoy the following uniform convergence guarantee.

**Lemma 2.** Let $\mathcal{G}$ have Natarajan dimension $d$ and fix a loss function $\ell : \mathcal{G} \times \mathcal{X} \rightarrow [0, 1]$. For any distribution $P$ over $\mathcal{X}$, if $\mathcal{H}$ is an i.i.d. sample drawn from $P$ of size $O(\frac{1}{\epsilon^2} (d \log |\mathcal{Y}| + \log \frac{1}{\delta}))$, then with probability at least $1 - \delta$ we have $\sup_{g \in \mathcal{G}} |\mathbb{E}_{x \sim P} [\ell(g, x)] - \frac{1}{n} \sum_{x \in S} \ell(g, x)| \leq \epsilon$.

### 4.2 Main Result

We consider the family of classifiers that can be expressed as a randomized mixture of $m$ deterministic classifiers selected from a family $\mathcal{G} \subset \{g : \mathcal{X} \rightarrow \mathcal{Y}\}$. Our generalization guarantees will depend on the complexity of the family $\mathcal{G}$, measured in terms of its Natarajan dimension, and the number $m$ of functions we are mixing. More formally, let $\vec{g} = (g_1, \ldots, g_m) \in \mathcal{G}^m$ be a vector of $m$ functions in $\mathcal{G}$ and $\alpha \in \Delta_m$ be a distribution over $[m]$, where $\Delta_m = \{p \in \mathbb{R}^m : p_i \geq 0, \sum_i p_i = 1\}$ is the $m$-dimensional probability simplex. Then consider the function $h_{\vec{g}, \alpha} : \mathcal{X} \rightarrow \Delta(\mathcal{Y})$ with assignment probabilities given by $Pr(h_{\vec{g}, \alpha}(x) = y) = \sum_{i=1}^m \mathbb{I}(y(x) = y) \alpha_i$. Intuitively, for a given individual $x$, $h_{\vec{g}, \alpha}$ chooses one of the $g_i$ randomly with probability $\alpha_i$, and outputs $g_i(x)$. Let

$$\mathcal{H}(\mathcal{G}, m) = \{h_{\vec{g}, \alpha} : \mathcal{X} \rightarrow \Delta(\mathcal{Y}) : \vec{g} \in \mathcal{G}^m, \alpha \in \Delta_m\}$$

be the family of classifiers that can be written this way. Our main technical result shows that envy-freeness generalizes for this class.

**Theorem 3.** Suppose $\mathcal{G}$ is a family of deterministic classifiers of Natarajan dimension $d$, and let $\mathcal{H} = \mathcal{H}(\mathcal{G}, m)$ for $m \in \mathbb{N}$. For any distribution $P$ over $\mathcal{X}$, $\gamma > 0$, and $\delta > 0$, if $S = \{(x_i, x'_i)\}_{i=1}^n$ is an i.i.d. sample of pairs drawn from $P$ of size

$$n \geq O\left(\frac{1}{\gamma^2} \left(\frac{dm^2 \log \frac{dm(2m+1)}{\gamma}}{\gamma} + \log \frac{1}{\delta}\right)\right),$$

then with probability at least $1 - \delta$, every classifier $h \in \mathcal{H}$ that is $(\alpha, \beta)$-pairwise-EN on $S$ is also $(\alpha + \gamma, \beta + 4\gamma)$-EF on $P$.

Theorem 3 is only effective insofar as families of classifiers of low Natarajan dimension are useful. And, indeed, several prominent families have low Natarajan dimension (Daniely, Sabato, and Shalev-Shwartz, 2012), including one vs. all (which is a special case of the example given in Section 4.1), multiclass SVM, tree-based classifiers, and error correcting output codes.

We now turn to the theorem’s proof, which consists of two steps. First, we show that envy-freeness generalizes for finite classes. Second, we show that $\mathcal{H}(\mathcal{G}, m)$ can be approximated by a finite subset.

**Lemma 3.** Let $\mathcal{H} \subset \{h : \mathcal{X} \rightarrow \Delta(\mathcal{Y})\}$ be a finite family of classifiers. For any $\gamma > 0$, $\delta > 0$, and $\beta > 0$ if $S = \{(x_i, x'_i)\}_{i=1}^n$ is an i.i.d. sample of pairs from $P$ of size $n \geq \frac{1}{\gamma^2} \log \frac{2n}{\delta}$, then with probability at least $1 - \delta$, every $h \in \mathcal{H}$ that is $(\alpha, \beta)$-pairwise-EN on $S$ (for any $\alpha$) is also $(\alpha + \gamma, \beta)$-EF on $P$.

**Proof.** Let $f(x, x', h) = \|u(x, h(x)) < u(x, h(x')) - \beta\)$ be the indicator that $x$ is envious of $x'$ by at least $\beta$ under classifier $h$. Then $f(x, x', h)$ is a Bernoulli random variable with success probability $\mathbb{E}_{x \sim P}(f(x, x', h))$. Applying Hoeffding’s inequality to any fixed hypothesis $h \in \mathcal{H}$ guarantees that $Pr_S(\mathbb{E}_{x \sim P}(f(x, x', h)) \geq \frac{1}{n} \sum_{i=1}^n f(x_i, x'_i, h) + \gamma) \leq \exp(-2n\gamma^2)$. Therefore, if $h$ is $(\alpha, \beta)$-EF on $S$, then it is also $(\alpha + \gamma, \beta)$-EF on $P$ with probability at least $1 - \exp(-2n\gamma^2)$. Applying the union bound over all $h \in \mathcal{H}$ and using the lower bound on $n$ completes the proof.

Next, we show that $\mathcal{H}(\mathcal{G}, m)$ can be covered by a finite subset. Since each classifier in $\mathcal{H}$ is determined by the choice of $m$ functions from $\mathcal{G}$ and mixing weights $\alpha \in \Delta_m$, we will construct finite covers of $\mathcal{G}$ and $\Delta_m$. Our covers $\mathcal{G}$ and $\Delta_m$ will guarantee that for every $g \in \mathcal{G}$, there exists $\vec{g} \in \mathcal{G}$ such that $Pr_{x \sim P}(g(x) \neq \vec{g}(x)) \leq \gamma/m$. Similarly, for any mixing weights $\alpha \in \Delta_m$, there exists $\alpha \in \Delta_m$ such that $|\alpha - \hat{\alpha}| \leq \gamma$. If $h \in \mathcal{H}(\mathcal{G}, m)$ is the mixture of $g_1, \ldots, g_m$ with weights $\alpha$, we let $\hat{h}$ be the mixture of $\hat{g}_1, \ldots, \hat{g}_m$ with weights $\hat{\alpha}$. This approximation has two sources of error: first, for a random individual $x \sim P$, there is probability up to $\gamma$ that at least one $g_i(x)$ will disagree with $\hat{g}_i(x)$, in which case $h$ and $\hat{h}$ may assign completely different outcome distributions. Second, even in the high-probability event that $g_i(x) = \hat{g}_i(x)$ for all $i \in [m]$, the mixing weights are not identical, resulting in a small perturbation of the outcome distribution assigned to $x$.

**Lemma 4.** Let $\mathcal{G}$ be a family of deterministic classifiers with Natarajan dimension $d$, and let $\mathcal{H} = \mathcal{H}(\mathcal{G}, m)$ for some $m \in \mathbb{N}$. For any $\gamma > 0$, there exists a subset $\mathcal{H} \subset \mathcal{H}$ of size $O\left(\frac{\gamma(2m+1)}{\gamma^2 + 4m^2}\right)$ such that for every $h \in \mathcal{H}$ there exists $\hat{h} \in \mathcal{H}$ satisfying:

1. $Pr_{x \sim P}(\|h(x) - \hat{h}(x)\|_1 > \gamma) \leq \gamma$.
2. If $S$ is an i.i.d. sample of individuals of size $O\left(\frac{\gamma^2}{\gamma^2 + 4m^2}\right)$ then w.p. $1 - \delta$, we have $\|h(x) - \hat{h}(x)\|_1 \leq \gamma$ for all but a $2\gamma$-fraction of $x \in S$.

**Proof.** As described above, we begin by constructing finite covers of $\Delta_m$ and $\mathcal{G}$. First, let $\Delta_m \subset \Delta_m$ be the set of distributions over $[m]$ where each coordinate is a multiple of $\gamma/m$. Then we have $|\Delta_m| = O\left(\frac{\gamma}{\gamma^2 + 4m^2}\right)$ and for every $p \in \Delta_m$, there exists $q \in \Delta_m$ such that $|p - q|_1 \leq \gamma$. In order to find a small cover of $\mathcal{G}$, we use the fact that it has low Natarajan dimension. This implies that the number of effective functions in $\mathcal{G}$ when restricted to a sample $S'$ grows only polynomially in the size of $S'$. At the same time, if two functions in $\mathcal{G}$ agree on a large sample, they will also agree with high probability on the distribution.

Formally, let $S'$ be an i.i.d. sample drawn from $P$ of size $O\left(\frac{m^2}{\gamma^2 \log |\mathcal{Y}|}\right)$, and let $\mathcal{G}' = \mathcal{G}\big|_{S'}$, be any minimal subset of $\mathcal{G}$ that realizes all possible labelings of $S'$ by functions in $\mathcal{G}$. We now argue that with probability 0.99, for every $g \in \mathcal{G}$ there exists $g' \in \mathcal{G}'$ such that $Pr_{x \sim P}(g(x) \neq g'(x)) \leq \gamma/m$. For any pair of functions $g, g' \in \mathcal{G}$, let $(g, g') : \mathcal{X} \rightarrow \mathcal{Y}^2$ be the function given by $(g, g')(x) = (g(x), g'(x))$, and let
\(G^2 = \{(g, g') : g, g' \in G\}\). The Natarajan dimension of \(G^2\) is at most 2d (see Lemma 6 in Appendix C). Moreover, consider the loss \(c : G^2 \times X \to \{0, 1\}\) given by \(c(g, g', x) = 1\{g(x) \neq g'(x)\}\). Applying Lemma 2 with the chosen size of \(|S'|\) ensures that with probability at least 0.99 every pair \((g, g') \in G^2\) satisfies
\[
\left| \mathbb{E}_{x \sim p}[c(g, g', x)] - \frac{1}{|S'|} \sum_{x \in S'} c(g, g', x) \right| \leq \frac{\gamma}{m}.
\]

By the definition of \(\hat{G}\), for every \(g \in G\), there exists \(\hat{g} \in \hat{G}\) for which \(c(g, g, x) = 0\) for all \(x \in S'\), which implies that \(\Pr_{x \sim P}(g(x) \neq \hat{g}(x)) \leq \gamma/m\).

Using Lemma 1 to bound the size of \(\hat{G}\), we have that
\[
|\hat{G}| \leq |S'|^d |Y|^{2d} = O \left( \left( \frac{m^2 |Y|^2 |d|}{\gamma^3} \right)^d \log |Y| \right).
\]

Since this construction succeeds with non-zero probability, we are guaranteed that such a set \(\hat{G}\) exists. Finally, by an identical uniform convergence argument, it follows that if \(S\) is a fresh i.i.d. sample of the size given in Item 2 of the lemma’s statement, then, with probability at least \(1 - \delta\), every \(g \in \hat{G}\) and \(\hat{g} \in \hat{G}\) will disagree on at most a \(2\gamma/m\)-fraction of \(S\), since they disagree with probability at most \(\gamma/m\) on \(P\).

Next, let \(\hat{H} = \{h_{\hat{g}, \alpha} : \hat{g} \in \hat{G}^m, \alpha \in \Delta_m\} \hat{g}\) be the same family as \(H\), except restricted to choosing functions from \(\hat{G}\) and mixing weights from \(\Delta_m\). Using the size bounds above and the fact that \(\binom{N}{m} = O\left( \binom{N}{m}^m \right)\), we have that
\[
|\hat{H}| = \left( \frac{|\hat{G}|}{m} \right) \cdot |\Delta_m| = O \left( \left( \frac{(dm^2|Y|^2 \log (m|Y|/\gamma))}{\gamma (2d+1)m} \right)^{dm} \right).
\]

Suppose that \(h\) is the mixture of \(g_1, \ldots, g_m \in G\) with weights \(\alpha \in \Delta_m\). Let \(\hat{g}_i\) be the approximation to \(g_i\) for each \(i\), let \(\hat{\alpha} \in \Delta_m\) be such that \(|\alpha - \hat{\alpha}|_1 \leq \gamma\), and let \(\hat{h}\) be the random mixture of \(\hat{g}_1, \ldots, \hat{g}_m\) with weights \(\hat{\alpha}\). For an individual \(x\) drawn from \(P\), we have \(g_i(x) \neq \hat{g}_i(x)\) with probability at most \(\gamma/m\), and therefore they all agree with probability at least \(1 - \gamma\). When this event occurs, we have
\[
|h(x) - \hat{h}(x)|_1 \leq |\alpha - \hat{\alpha}|_1 \leq \gamma.
\]

The second part of the claim follows by similar reasoning, using the fact that for the given sample size \(|S|\), with probability at least \(1 - \delta\), every \(g \in \hat{G}\) disagrees with its approximation \(\hat{g} \in \hat{G}\) on at most a \(2\gamma/m\)-fraction of \(S\). This means that \(\hat{g}_i(x) = g_i(x)\) for all \(i \in [m]\) on at least a \((1 - 2\gamma)\)-fraction of the individuals \(x \in S\). For these individuals, \(|h(x) - \hat{h}(x)|_1 \leq |\alpha - \hat{\alpha}|_1 \leq \gamma\).

Combining the generalization guarantee for finite families given in Lemma 3 with the finite approximation given in Lemma 4, we are able to show that envy-freeness also generalizes for \(H(G, m)\).

**Proof of Theorem 3.** Let \(\hat{H}\) be the finite approximation to \(H\) constructed in Lemma 4. If the sample is of size \(|S'| = O\left( \frac{2}{\gamma^2} \left( d m \log (d m |Y|) \log |Y|/\gamma \right) \right)\), we can apply Lemma 3 to this finite family, which implies that for any \(\beta' \geq 0\), with probability at least \(1 - \delta/2\) every \(\hat{h} \in \hat{H}\) that is \((\alpha', \beta')\)-pairwise-EF on \(S\) (for any \(\alpha'\)) is also \((\alpha' + \gamma, \beta')\)-EF on \(P\). We apply this lemma with \(\beta' = \beta + 2\gamma\). Moreover, from Lemma 4, we know that if \(|S| = O\left( \frac{\gamma}{\gamma^2} (d \log |Y| + \log \frac{1}{\delta}) \right)\), then with probability at least \(1 - \delta/2\), for every \(h \in \hat{H}\), there exists \(\hat{h} \in \hat{H}\) satisfying \(|h(x) - \hat{h}(x)|_1 \leq \gamma\) for all but a \(2\gamma\)-fraction of the individuals in \(S\). This implies that on all but at most a \(4\gamma\)-fraction of the pairs in \(S\), \(h\) and \(\hat{h}\) satisfy this inequality for both individuals in the pair. Assume these high probability events occur. Finally, from Item 1 of the lemma we have that \(\Pr_{x_1, x_2 \sim P}(\max_{i=1,2} |h(x_i) - \hat{h}(x_i)|_1 > \gamma) \leq 2\gamma\).

Now let \(h \in H\) be any classifier that is \((\alpha, \beta)\)-pairwise-EF on \(S\). Since the utilities are in \([0, 1]\) and \(\max_{x = x, x'} |h(x) - \hat{h}(x)|_1 \leq \gamma\) for all but a \(4\gamma\)-fraction of the pairs in \(S\), we know that \(\hat{h}\) is \((\alpha + 4\gamma, \beta + 2\gamma)\)-pairwise-EF on \(S\). Applying the envy-freeness generalization guarantee (Lemma 3) for \(\hat{H}\), it follows that \(\hat{h}\) is also \((\alpha + 5\gamma, \beta + 2\gamma)\)-EF on \(P\). Finally, using the fact that
\[
\Pr_{x_1, x_2 \sim P}(\max_{i=1,2} |h(x_i) - \hat{h}(x_i)|_1 > \gamma) \leq 2\gamma,
\]

it follows that \(h\) is \((\alpha + 7\gamma, \beta + 4\gamma)\)-EF on \(P\).

It is worth noting that the (exponentially large) approximation \(\hat{H}\) is only used in the generalization analysis; importantly, an ERM algorithm need not construct it.

**5 Discussion**

We believe that envy-freeness gives a new, useful perspective on individual fairness in classification — when individuals have rich utility functions, which, as we have argued in detail in Section 1, is the case in advertising. However, in some domains there are only two possible outcomes, one of which is ‘good’ and the other ‘bad’; examples include predicting whether an individual would default on a loan, and whether an offender would recidivate. In these degenerate cases envy-freeness would require that the classifier assign each and every individual the exact same probability of obtaining the ‘good’ outcome, which, clearly, is not a reasonable constraint.

It is also worth noting that we have not directly addressed the problem of computing the loss-minimizing envy-free classifier from a given family on a given sample of individuals. Just like in the work of Dwork et al. (2012), when the classifier is arbitrary, this problem can be written as a linear program of polynomial size in the number of outcomes, because envy-freeness amounts to a set of linear constraints. In both settings, though, one needs to restrict the family of classifiers to obtain good sample complexity, and, moreover, the naive formulation would be intractable when dealing with a combinatorial space of outcomes. Nevertheless, the linearity of envy-freeness may enable practical mixed-integer linear programming formulations with respect to certain families. More generally, given the wealth of powerful optimization tools at the community’s disposal, we do not view computational complexity as a long-term obstacle to implementing our approach.
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A Appendix for Section 2

Example 1. Let $S = \{x_1, x_2\}$ and $Y = \{y_1, y_2, y_3\}$. Let the loss function be such that
\[
\ell(x_1, y_1) = 0 \quad \ell(x_1, y_2) = 1 \quad \ell(x_1, y_3) = 1 \\
\ell(x_2, y_1) = 1 \quad \ell(x_2, y_2) = 1 \quad \ell(x_2, y_3) = 0
\]
And let the utility function be such that
\[
\begin{align*}
    u(x_1, y_1) &= 0 & u(x_1, y_2) &= 1 & u(x_1, y_3) &= \frac{1}{\gamma} \\
    u(x_2, y_1) &= 0 & u(x_2, y_2) &= 0 & u(x_2, y_3) &= 1
\end{align*}
\]
where \( \gamma > 1 \). Now, the only deterministic classifier with a
loss of 0 is \( h_0 \) such that \( h_0(x_1) = y_1 \) and \( h_0(x_2) = y_3 \). But,
this is not EF, since \( u(x_1, y_1) < u(x_1, y_3) \). Furthermore,
every other deterministic classifier has a total loss of at least
1, causing the optimal deterministic EF classifier to have a
loss of at least 1.

To show that randomized classifiers can do much better,
consider the randomized classifier \( h_\ast \) such that \( h_\ast(x_1) = (1 - 1/\gamma, 1/\gamma, 0) \) and \( h_\ast(x_2) = (0, 0, 1) \). This classifier can
be seen as a mixture of the classifier \( h_0 \) of loss 0 and the
deterministic classifier \( h_\ast \), where \( h_\ast(x_1) = y_2 \) and \( h_\ast(x_2) = y_3 \),
which has high “negative envy”. One can observe that
this classifier \( h_\ast \) is EF, and has a loss of just \( 1/\gamma \). Hence,
the loss of the optimal randomized EF classifier is \( \gamma \) times
smaller than the loss of the optimal deterministic one, for any
\( \gamma > 1 \).

## B Appendix for Section 3

**Theorem 1.** Let \( d \) be a metric on \( X \), \( P \) be a distribution on
\( X \), and \( u \) be an L-Lipschitz utility function. Let \( S \) be a set
of individuals such that there exists \( X \subset X \) with \( P(X) \geq 1 - \alpha \) and \( \sup_{x \in X}(d(x, NN_S(x)) \leq \beta/(2L)) \). Then for any
classifier \( h : S \rightarrow \Delta(Y) \) that is EF on \( S \), the extension
\( \tilde{h} : X \rightarrow \Delta(Y) \) given by \( \tilde{h}(x) = h(NN_S(x)) \) is \((\alpha, \beta)\)-EF
on \( P \).

**Proof.** Let \( h : S \rightarrow \Delta(Y) \) be any EF classifier on \( S \) and \( \tilde{h} : X \rightarrow \Delta(Y) \) be the nearest neighbor extension. Sample \( x \) and
\( x' \) from \( P \). Then, \( x \) belongs to the subset \( X \) with probability
at least \( 1 - \alpha \). When this occurs, \( x \) has a neighbor within distance
\( \beta/(2L) \) in the sample. Using the Lipschitz continuity of
\( u \), we have \( |u(x, \tilde{h}(x)) - u(NN_S(x), h(NN_S(x)))| \leq \beta/2 \).
Similarly, \( |u(x, \tilde{h}(x')) - u(NN_S(x), h(NN_S(x')))| \leq \beta/2 \).
Finally, since \( NN_S(x) \) does not envy \( NN_S(x') \) under \( h \), it
follows that \( x \) does not envy \( x' \) by more than \( \beta \) under \( \tilde{h} \).

**Lemma 5.** Suppose \( X \subset \mathbb{R}^q \), \( d(x, x') = \|x - x'\|_2 \), and let
\( D = \sup_{x,x' \in X} d(x, x') \) be the diameter of \( X \). For any distribution
\( P \) over \( X \), \( \beta > 0 \), \( \alpha > 0 \), and \( \delta > 0 \) there exists \( X \subset X \) such that \( P(X) \geq 1 - \alpha \) and, if \( S \) is an i.i.d. sample drawn from
\( P \) of size \( |S| = O\left(\frac{D \ln q}{\alpha} \right)^q \), then with probability
at least \( 1 - \delta \), \( \sup_{x \in X} d(x, NN_S(x)) \leq \beta/(2L) \).

**Proof.** Let \( C \) be the smallest cube containing \( X \). Since the
diameter of \( X \) is \( D \), the side-length of \( C \) is at most \( D \). Let
\( s = \beta/(2L \sqrt{q}) \) be the side-length such that a cube with side-
length \( s \) has diameter \( \beta/(2L) \). It takes at most \( m = \lceil D/s \rceil^q \)
cubes of side-length \( s \) to cover \( C \). Let \( C_1, \ldots, C_m \) be such a
covering, where each \( C_i \) has side-length \( s \).

Let \( C_i \) be any cube in the cover for which \( P(C_i) > \alpha/m \).

**C Appendix for Section 4**

**Lemma 6.** Let \( G = \{ g : X \rightarrow Y \} \) have Natarajan dimension \( d \).
For \( g_1, g_2 \in G \), let \( g_1, g_2 : X \rightarrow Y^2 \) denote the
function given by \( (g_1, g_2)(x) = (g_1(x), g_2(x)) \) and let
\( G^2 = \{ g_1, g_2 : g_1, g_2 \in G \} \). Then the Natarajan dimension
of \( G^2 \) is at most \( 2d \).

**Proof.** Let \( D \) be the Natarajan dimension of \( G^2 \). Then we
know that there exists a collection of points \( x_1, \ldots, x_D \in X \) that
is shattered by \( G^2 \), which means there are two sequences
\( q_1, \ldots, q_n \in Y^2 \) and \( q'_1, \ldots, q'_n \in Y^2 \) such that for all \( i \) we have
\( q_i \neq q'_i \) and for any subset \( C \subset \{D\} \) of indices, there
exists \( (g_1, g_2) \in G^2 \) such that \( (g_1, g_2)(x_i) = q_i \) if \( i \in C \) and
\( (g_1, g_2)(x_i) = q'_i \) otherwise.

Let \( n_1 = \sum_{i=1}^D \mathbb{1}\{q_i \neq q'_i\} \) and \( n_2 = \sum_{i=1}^D \mathbb{1}\{q_i = q'_i\} \)
be the number of pairs on which the first and second labels of \( q_i \) and \( q'_i \)
disagree, respectively. Since none of the \( n \) pairs are equal, we know that
\( n_1 + n_2 \geq D \), which implies that at least one of \( n_1 \) or \( n_2 \) must be \( \geq D/2 \).

Assume without loss of generality that \( n_1 \geq D/2 \) and that \( q_i \neq q'_i \) for \( i = 1, \ldots, n_1 \). Now consider any subset of
indices \( C \subset \{n_1\} \). We know there exists a pair of functions
\( (g_1, g_2) \in G^2 \) with \( (g_1, g_2)(x_i) \) evaluating to \( q_i \) if \( i \in C \) and
\( q'_i \) if \( i \notin C \). But then we have \( g_1(x_i) = q_1 \) if \( i \in C \) and
\( g_1(x_i) = q'_1 \) if \( i \notin C \), and \( q_1 \neq q'_1 \) for all \( i \in \{n_1\} \). It
follows that \( G \) shatters \( x_1, \ldots, x_{n_1} \), which consists of at least
\( D/2 \) points. Therefore, the Natarajan dimension of \( G^2 \) is at
most \( 2d \), as required.