Models and Mechanisms for Fairness in Location Data Processing

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ABSTRACT
Location data use has become pervasive in the last decade due to the advent of mobile apps, as well as novel areas such as smart health, smart cities, etc. At the same time, significant concerns have surfaced with respect to fairness in data processing. Individuals from certain population segments may be unfairly treated when being considered for loan or job applications, access to public resources, or other types of services. In the case of location data, fairness is an important concern, given that an individual’s whereabouts are often correlated with sensitive attributes, e.g., race, income, education.

While fairness has received significant attention recently, e.g., in the case of machine learning, there is little focus on the challenges of achieving fairness when dealing with location data. Due to their characteristics and specific type of processing algorithms, location data pose important fairness challenges that must be addressed in a comprehensive and effective manner. In this paper, we adapt existing fairness models to suit the specific properties of location data and spatial processing. We focus on individual fairness, which is more difficult to achieve, and more relevant for most location data processing scenarios. First, we devise a novel building block to achieve fairness in the form of fair polynomials. Then, we propose two mechanisms based on fair polynomials that achieve individual fairness, corresponding to two common interaction types based on location data. Extensive experimental results on real data show that the proposed mechanisms achieve individual location fairness without sacrificing utility.

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1 INTRODUCTION
The past decade has witnessed a revolution in mobile computing, which led to location data becoming an integral part of most applications, e.g., mobile apps, smart health, smart cities. Individual locations are often used in creating user profiles, determining the specific content and advertisements that a user is presented with, and as an input for various decision-making processes (like machine learning), which may affect an individual’s access to public resources, loans, etc.

The multi-faceted use of location data raises significant concerns with respect to fairness of location data processing. While fairness has been extensively studied recently in the context of generic types of data [15], and particularly in ML settings [5], little attention has been granted to fairness in location data processing. This is a pressing issue, both because of the pervasive use of location data, but also because locations are highly correlated to sensitive individual features, and can be used to exercise bias against individuals from disadvantaged backgrounds in a stealth fashion. For instance, while it is illegal to use race or ethnicity in a loan-granting or hiring decision, one can instead use location of current residence as a discriminating attribute. Even though at first glance location may not seem to be a sensitive attribute, it turns out that in practice it is very easy to discriminate against people of a certain ethnicity, simply because on many occasions people from the same ethnic group congregate in certain spatially-focused communities [17]. Similar concerns exist for income or education level, which often exhibit strong correlations with the location where an individual works, lives or travels [8].

To fight biases against disadvantaged individuals that are indirectly exercised through location data, it is important to characterize the concept of location bias, and extend existing definitions of fairness to the case of location data, which present specific challenges due to their intrinsic correlations to other attribute types, as well as their specific types of processing algorithms.

In this paper, we focus on the case of individual fairness [11], which is more difficult to achieve, but provides a higher level of fairness guarantees compared to its group-level counterpart. We provide specific definitions of location bias, and carefully characterize how location data can be used to exercise discriminatory decisions.

Fairness is achieved through some transformation performed on top of location coordinates in order to prevent, or limit, the amount of bias in processing. This inadvertently causes loss of utility, whereby the result of processing on top of transformed locations can be sub-optimal compared to the result obtained for the original coordinates. Achieving fairness requires some utility loss, and the emerging fairness-utility trade-off must be carefully considered when devising a fairness mechanism.

We introduce a novel construction called fair polynomials (Section 3.1) that can be used as building block within mechanisms...
that achieve fairness in the case of location data\(^1\). We perform a detailed exploration of fair polynomials in order to understand their properties and the trade-off achieved between enforcing fairness and preserving data utility.

Based on the type of location interaction and query types, we identify two broad categories of scenarios where location bias can occur, and we define protection mechanisms to achieve fairness for each case. Specifically, we consider the following two problems:

- **Location Fairness with respect to Distance to a Reference Point.** In this setting, we investigate how location bias occurs when individuals are characterized with respect to their distance to a reference point. For instance, in the case of a transportation app, a scheduling algorithm may always pick a limo service that is closest to the pickup point of a customer. The specific coordinates of the limo company may be less relevant for utility, and instead the distance to a landmark is the important factor. While this may be efficient, it can have fairness repercussions. For instance, if the pickup point is a rich neighborhood (e.g., Beverly Hills), a company that is headquartered nearby is chosen. However, another company that is headquartered slightly farther away, in a neighborhood with a more diverse population but with lower income, may never be selected for dispatching. Figure 1a illustrates this case. In this situation, we would like to ensure that the company situated farther away is also able to receive some of the business. Achieving a good fairness-utility trade-off in this case is tightly related to the type of processing performed, and thus mechanisms for fairness can be optimized to reduce utility loss.

- **Location Fairness with respect to Spatial Coordinates.** In this more general setting, we look at how to ensure fairness of location data processing with respect to actual coordinate values, instead of distances to landmarks. This type of fairness is more broad, in that it can provide fairness with respect to any reference point. Conversely, the amount of data utility sacrificed in the process of achieving fairness may be higher. Figure 1b illustrates this point, where two individual homes are quoted significantly different insurance premiums due to their surrounding characteristics. Ideally, we would like the two residences to have similar premiums, given their close physical proximity.

Our specific contributions are:

- We identify the problem of bias in location data processing, and formalize the notion of location fairness;
- We introduce two distinct definitions of location fairness based on common interaction types with geospatial data; one is customized to a specific type of query and achieves higher utility, whereas the other is more general, at the cost of lower utility;
- We devise a novel concept in the form of fair polynomials, which can be used as a building block to obtain mechanisms that achieve fairness for geospatial data;
- We propose two mechanisms based on fair polynomials that enforce location fairness for the two types of studied interactions: namely, with respect to distance to a benchmark, and with respect to spatial coordinates;
- We perform an extensive experimental evaluation on real datasets that shows the effectiveness of the proposed mechanisms, and investigates the fairness-utility trade-offs.

The rest of the paper is organized as follows: Section 2 formalizes the notions of bias and fairness for location data. Section 3 introduces an individual fairness mechanism with respect to a reference point, whereas Section 4 proposes a mechanism for the more general case of fairness with respect to spatial coordinate values. We survey related work in Section 5. Section 6 presents the results of our experimental evaluation, followed by conclusions in Section 7.

2 SYSTEM MODEL

2.1 Location Bias

The existence of bias, rooted in data or algorithms, is commonly used as a basis for reasoning on unfairness in decision-making. Several sources of bias have been identified in the literature, such as measurement bias [27], behavioral bias [23], etc., many of which are intertwined. In this work, we formalize a type of bias that occurs due to location data. Location bias is formally defined as follows:

**Definition 1 (Location Bias).** Distortion or algorithmic bias generated based on locations of entities in the geospatial domain or their distances to reference points is referred to as location bias.

The term distortion refers to sources of bias intrinsic to the data. Whereas algorithmic bias [4] refers to a type of bias that is generated
purely by processing algorithms. A category of bias closely related to algorithmic bias is called data processing bias [23], and denotes biases introduced in data processing operations such as cleaning, enrichment, and aggregation. Our focus in this work is on location bias sourced in processing algorithms.

Location bias directly or indirectly appears in a variety of applications where distances or locations may cause discrimination against individuals or groups. Consider the running example in Fig. 2 in which four taxis regularly work in neighborhoods A, B, C, and D around a popular landmark shown by a red circle in the figure. Many individuals visit the landmark daily, and request a taxi on their way back via applications such as Uber or Lyft. A widely known algorithm such as nearest neighbor selects as service providers, albeit with a lower probability.

(iii) Location fairness with respect to categorical features such as education, race, and gender; (ii) suitability for continuous domain features such as locations, in contrast to categorical features such as education, race, and gender; and (iii) location attributes tend to be dynamic, and hence more relevant on an individual basis, rather than for a group. To this end, we formally present the notion of individual location fairness in

| Symbol | Description |
|--------|-------------|
| $\mathcal{L} = \{I_1, ..., I_m\}$ | Set of datapoints in $\mathbb{R}^k$ |
| $l_i$ | Distance from $I_i$ to reference point |
| $m$ | Number of datapoints |
| $||.||_p$ | $p$-norm distance |
| $\mathcal{A}$ | Classification output domain |
| $d(.)$ | Distance between datapoints |
| $D(.)$ | Distance between distributions |
| $M(I_i)$ | Likelihood score of location $I_i$ |

Definition 2 (our definition is adapted from the individual fairness notion proposed in [11]).

Definition 2. (Individual Location Fairness). Let $\mathcal{L} = \{I_1, I_2, ..., I_m\}$ denote the set of individual locations that need to be classified over the output set $\mathcal{A}$, where $I_a \in \mathbb{R}^k$. A randomized mapping $M : \mathcal{L} \rightarrow \Delta(\mathcal{A})$ satisfies individual location fairness iff for every two locations $I_a, I_b \in \mathcal{L}$ the $(D,d)$-Lipschitz holds,

$$D(M(I_a), M(I_b)) \leq d(I_a, I_b)$$  \hspace{1cm} (1)

Intuitively, the definition states that the evaluation process $M$ for two similar locations should yield similar outcomes. The definition relies on two key distance metrics, (1) similarity distance metric $d : V \times V \rightarrow \mathbb{R}$, measuring how similar individuals are, and (2) a distance metric $D(.)$ measuring the distance between outcome distributions. The former metric will be defined thoroughly for locations in the upcoming sections, as it is tailored to the specific location interaction type. The latter metric, on the other hand, is commonly defined as total variation norm or so-called statistical distance. Given two probability distributions $P$ and $Q$ over outcome space $\mathcal{A}$, the statistical distance is calculated as

$$D(P, Q) = \frac{1}{2} \sum_{a \in \mathcal{A}} |P(a) - Q(a)|.$$  \hspace{1cm} (2)

Our focus in this work is on binary decision-making tasks, hence, the output space is given by $\mathcal{A} = \{0, 1\}$. The classifier is modeled as a randomized mechanism $M : \mathcal{L} \rightarrow \Delta(\mathcal{A})$ mapping individuals over outcomes, where $\Delta(\mathcal{A})$ denotes all possible distributions. Thus, the classification of an individual $I_a \in \mathcal{L}$ over outcome space $\mathcal{A}$ is done according to the distribution of $M(I_a)$. To simplify notation, we assume function $M$ to return the likelihood of the positive outcome, i.e. $M(I_a) = M(I_a) |a = 1$.

2.3 Problem Formulation

We formulate two problem instances of individual location fairness, specifically: Problem 1 – individual location fairness with respect to distance to a reference point (DtR), and Problem 2 – individual location fairness with respect to coordinate values.

Consider $m$ datapoints $\mathcal{L} = \{I_1, I_2, ..., I_m\}$ located in a $k$-dimensional space ($\mathbb{R}^k$) with $R$ denoting the reference point. Each location represents an individual. Associated attributes of datapoints (locations) are stored in a tabular format such that the $j$th row of the table is dedicated to $I_j$. Revisiting the running example in Fig. 2, the tabular information corresponding to taxi drivers is shown side by side with the map.
Let a new attribute called Distance to Reference (DtR) be added to the table that represents the distance of datapoints from the reference point. To keep the discussion applicable to multiple scenarios, we use as DtR metric the Minkowski distance of order \( p \) (\( p \)-norm distance) defined for two datapoints \( l_{A} = (x_1, \ldots, x_k) \) and \( l_{B} = (x'_1, \ldots, x'_k) \) as

\[
||l_{A} - l_{B}||_p = \sqrt[p]{\sum_{i=1}^{k} |x_i - x'_i|^p}.
\]

The \( u \)-th entry of the DtR column is associated with datapoint \( l_{A} \) and entails a scalar \( l_i = ||l_{A, i} - l_{B}||_p \), where \( y = \max_{i=1 \ldots m} ||l_{A, i} - l_{B}||_p \) and \( R \) denotes the reference point. The constant \( y \) ensures that the range of distances is between zero and one (\( 0 \leq l_i \leq 1 \), \( \forall i = 1 \ldots m \)). The DtR column is shown for the running example with the DtR metric set to 2-norm. It is important to note that DtR is based on data representation, and it is not to be confused with the two distance metrics \( d(\cdot) \) and \( D(\cdot, \cdot) \), which are crucial elements of individual fairness.

A binary classifier is applied on the dataset for a decision-making task with the function \( M(l_{A}) \) returning the generated likelihood score for the \( u \)-th individual. Scores are real values in the range of 0 to 1, indicating the likelihood of a classifier returning positive outcome \( M(l_{A}) = M(l_{A}) \) if \( a = 1 \). In practice, the function \( M \) could be any mapping function between data entries to values between zero and one, but we focus on a binary classifier with the scores interpreted based on the application. A score may show how creditworthy a user is to be granted a loan, how likely is the person to have been exposed to a disease, or in the case of the running example, how good of a candidate is the driver to pick up the client.

Having stored the tabular dataset, the classifier is trained, and the output scores are shown in the last column. For example, user \( A \) is located at the coordinate \( l_{A} \) with the calculated distance from the reference point of \( \sqrt{1^2 + 1^2} = \sqrt{2} \) normalized to \( \sqrt{2}/\sqrt{6} \), and the generated score of \( M(l_{A}) \) is 0.8. Other features and attributes used in the model could be race, gender, education, etc. The two problems we seek to address to achieve individual fairness are defined as follows:

1. **Problem 1.** (Individual Location Fairness w.r.t. DtR) For a given location dataset \( \mathcal{L} \) with the corresponding DtRs \( \{l_1, \ldots, l_m\} \), and a function \( M : \mathcal{L} \rightarrow [0, 1] \), devise a mechanism to enforce individual fairness (\( D, d \)) - LIPSCHITZ constraints with respect to DtRs.

\[
D(M(l_i), M(l_j)) \leq d(l_i, l_j) \quad \forall i, j \in [1, \ldots, m]
\]

2. **Problem 2.** (Individual Location Fairness w.r.t Coordinates) For a given location dataset \( \mathcal{L} = \{l_1, l_2, \ldots, l_m\} \), and a function \( M : \mathcal{L} \rightarrow [0, 1] \), devise a mechanism to enforce individual fairness (\( D, d \)) - LIPSCHITZ constraints with respect to location coordinates.

\[
D(M(l_i), M(l_j)) \leq d(l_i, l_j) \quad \forall i, j \in [1, \ldots, m]
\]

Fairness mechanisms must inherently alter the output likelihood scores in order to achieve the fairness requirement. Hence, there is a cost for such an operation in terms of data utility loss. Since we expect that in numerous cases the output of a fairness mechanism will be used for a learning task, we choose as utility metric fitting error, a widely accepted metric in ML for output scores. The utility metric is formally presented in Definition 3.

**Definition 3.** (Utility). Let \( \mathcal{B} : M \rightarrow M' \) be a mechanism (bijective function) that maps every likelihood score \( M \) to a likelihood score \( M' \) given that \( M \) is a location dataset \( \mathcal{L} \rightarrow \Delta(\mathcal{A}) \). The fitting error (utility) of \( \mathcal{B} \) is calculated by,

\[
\sqrt{\frac{1}{m} \sum_{i=1}^{m} (M(l_i) - M'(l_i))^2}
\]

### 3 LOCATION FAIRNESS W.R.T. DTR

In this section, we propose a location fairness mechanism for Problem 1. We start by defining associated distance metrics. Each data point is augmented with a DtR column representing a user’s distance from the reference point. Therefore, the most natural similarity distance metric is 1-norm.

\[
d(l_i, l_j) = |l_i - l_j|
\]

Moreover, as previously described in Section 2, the statistical distance is used to measure how different the output distributions are over outcomes. Lemma 3.1 introduces notation and the derivation of statistical distance for the classifier.
Lemma 3.1. Given the classifier output space of $\mathcal{A} = \{0, 1\}$, statistical distance for every two individuals can be calculated as

$$D(M(I_i), M(I_j)) = |M(I_i) - M(I_j)|$$  \hspace{1cm} (8)

Proof.  

$$D(M(I_i), M(I_j)) = \frac{1}{2} \sum_{a \in \{0, 1\}} |P(a) - Q(a)|$$  \hspace{1cm} (9)  

$$= \frac{1}{2} \{(M(I_i) - M(I_j)) + |1 - M(I_i) - (1 - M(I_j))|\}$$  \hspace{1cm} (10)  

$$= |M(I_i) - M(I_j)|$$  \hspace{1cm} (11)  

As an example, for users $A$ and $B$ in Fig. 2 the statistical distance can be derived as $D(I_A, I_B) = 0.1$. Having defined the distance metrics, we describe next the proposed mechanism to address Problem 1.

3.1 Fair-Polynomials

Despite strong fairness guarantees provided by individual fairness, applying a large number of hard constraints has limited its practicality in real-world scenarios. The most commonly used mechanism in the literature to achieve individual fairness is to come up with an application-specific optimization problem usually referred to as vendor’s utility function and solve it while imposing individual fairness hard constraints. Unfortunately, two major issues arise with such an approach when applied to location data: (i) the number of constraints grows quadratically with the number of data points which makes their enforcement challenging, and (ii) the definition of the utility function in most scenarios is not straightforward, confining applicable use cases.

To address the aforementioned problems, we propose to map (fit) the generated scores to a family of polynomials which we refer to as fair polynomials. A fair polynomial has special characteristics that lead to the preservation of individual fairness for every two individuals in the dataset. The intuition behind the idea is depicted in Figure 2, where on the right-hand side of the figure, a polynomial is fitted to the output scores of the classifier. We show that such polynomials can be constructed efficiently with a reasonably low fitting error. Fair polynomials no longer require enforcement of a large number of hard constraints, and as scores are mapped from discrete domain to a continuous domain, given a new datapoint, its corresponding fair value can be generated without further complexity.

Definition 4 (c-Fair Polynomials for DtR). A single variable degree $n$ polynomial $P(x) : \mathbb{R} \rightarrow \mathbb{R}$ is said to be c-Fair if and only if for every two points $x$ and $y$ in its domain

$$|P(x) - P(y)| \leq c|x - y|$$  \hspace{1cm} (12)

Given that a fair polynomial providing good estimates of likelihood scores exists, by one-to-one mapping (fitting) of the likelihood scores to polynomials, individual location fairness can be achieved for every two data points in the dataset. The constant $c \in [1, +\infty]$ in c-fair polynomials aims to exploit the trade-off between the utility and fairness. On the one hand, when $c = 1$, the optimal individual location fairness is achieved but is usually associated with a higher loss in utility. On the other hand, when the value of $c$ grows larger, the fairness constraint is relaxed, leading to higher utility but lower individual location fairness.

As the DtR problem only involves scalars, our focus is on single variable degree $n$ polynomials. The definition of fair polynomials will be extended to multi-variable polynomials to accommodate for multi-dimensional datapoints and address Problem 2 in Section 4.1. In the following, we answer three central questions, (i) what is the sufficient condition for a polynomial to be fair, (ii) how to derive the coefficients of the polynomial by imposing individual fairness constraints, and (iii) how to determine the degree of a fair polynomial.

3.2 Sufficient Condition for Fair Polynomials

There are several families of polynomials that preserve individual fairness over the defined distances for DtR. For example, one such family of polynomials is $P(x) = cx^n/n$ which is proven in Lemma 3.2 to be a c-fair polynomial.

Lemma 3.2. The polynomial $P(x) = cx^n/n$, is a c-fair polynomial for every two points $x, y \in [-1, 1]$.

Proof. The proof can be derived by expanding the equation and applying triangle inequality, considering that $|x^i y^j| \leq 1, \forall i, j, n$

$$\frac{c}{n} |x^n - y^n| = c |x - y| (x^{n-1} + x^{n-2}y + \ldots + y^{n-1}) \leq \frac{c}{n} |x - y| (|x^{n-1}| + |x^{n-2}y| + \ldots + |y^{n-1}|) \leq c|x - y|$$  \hspace{1cm} (14)

Of course, a fair polynomial must be flexible enough so that it minimizes the error once the likelihood scores are fitted to the polynomial, and not every fair family of polynomials is a viable option. Let us consider the generic degree $n$ polynomial written as

$$P(x) = a_0 + a_1 x + \ldots + a_n x^n,$$  \hspace{1cm} (15)

where $a_i$ are real numbers. In Theorem 1, we derive a non-linear sufficient condition for polynomials of order $n$ to preserve individual location fairness.

Theorem 1. A sufficient condition for a single variable degree $n$ polynomial $P(x) = \sum_{i=0}^{n} a_i x^i$ to be c-fair given that $a_i \in \mathbb{R}$ and $|x| \leq 1$ is to have,

$$\sum_{i=1}^{n} |a_i| \leq c$$  \hspace{1cm} (16)

Proof. The proof follows the definition of individual location fairness.

$$|P(x) - P(y)| = \sum_{i=1}^{n} |a_i (x^i - y^i)| \leq \sum_{i=1}^{n} |a_i| (|x^i - y^i|) \leq \sum_{i=1}^{n} |a_i| (|x^i| + |x^{i-1}y| + \ldots + |y^i|)$$  \hspace{1cm} (17)

$$\leq \sum_{i=1}^{n} |a_i| (x - y) |x^{i-1}| + |x^{i-2}y| + \ldots + |y^i| \leq \sum_{i=1}^{n} |a_i| (x - y) \sum_{i=1}^{n} |a_i|$$  \hspace{1cm} (18)

The above inequality is true based on Jensen’s inequality (and also, extended triangle inequality) as well as applying the result from
Lemma 3.2. Given that the inequality in Equation (16) is satisfied, the polynomial is proven to be c-fair based on the definition. □

The theorem indicates that if likelihood scores generated by the model are fitted to a polynomial for which the coefficients are selected such that \( \sum_{i=1}^{n} |a_i| \leq c \), the c-fairness is guaranteed for data entries. The sufficient condition in Theorem 1 can be used directly to learn c-fair polynomials, but the non-linearity existing in the constraint can result in higher computation complexity, as coefficients are unbounded. Theorem 2 addresses this problem by deriving linear constraints over coefficients.

**Theorem 2.** A sufficient condition for a 1-variable n-th degree polynomial \( P(x) = \sum_{i=1}^{n} a_i x^i \) to be c-fair is to have:

\[
|a_i| \leq \frac{6 \times i \times c}{n(n+1)(2n+1)} \quad \forall \ i \in \{1, \ldots, n\} \quad (a_i \in \mathbb{R}) \tag{20}
\]

Proof. The bound on each \( a_i \) value must be such that it allows for the maximum degree of freedom while fitting the likelihood scores. Therefore, the condition can be written as an optimization problem.

\[
\begin{align*}
\text{Minimize} & \quad -\sum_{i=1}^{n} a_i \\
\text{Subject to} & \quad \sum_{i=1}^{n} i |a_i| \leq c
\end{align*} \tag{21}
\]

Writing the Lagrangian and applying the stationary condition of Karush–Kuhn–Tucker (KKT) [14],

\[
L(a_1, \ldots, a_n, \lambda) = -\sum_{i=1}^{n} a_i - \lambda \left( \sum_{i=1}^{n} i |a_i| - c \right) \tag{22}
\]

\[
\Rightarrow \frac{\partial L}{\partial a_i} = -1 - \lambda \frac{i}{a_i} = 0 \quad \Rightarrow \quad a_i = -\lambda i \tag{23}
\]

In the above equation, \( \lambda \) can be derived from complementary slackness to be

\[
\lambda \sum_{i=1}^{n} i^2 = 1 \quad \Rightarrow \quad \lambda = \frac{6c}{n(n+1)(2n+1)} \tag{24}
\]

Therefore, bounds on the coefficients are given as

\[
|a_i| \leq \frac{6i c}{n(n+1)(2n+1)} \quad \forall \ i \in \{1, \ldots, n\} \tag{25}
\]

□

### 3.3 Derivation of Fair Polynomials

So far, we derived sufficient conditions for a polynomial to be fair. Next, we show how the coefficients of a fair polynomial can be derived based on the likelihood scores under the sufficiency condition. Let us start by vectorizing the variables. Each location distance can be seen as a training input for fitting the likelihood scores to a polynomial. As an example, for a given training input \( l_i \), the polynomial output is derived as

\[
P(l_i) = a_0 + a_1 l_i + \ldots + a_n l_i^n, \tag{26}
\]

We denote the matrix of all training examples as

\[
L = \begin{bmatrix}
1 & l_1 & l_1^2 & \ldots & l_1^n \\
1 & l_2 & l_2^2 & \ldots & l_2^n \\
\ldots & \ldots & \ldots & \ldots & \ldots \\
1 & l_m & l_m^2 & \ldots & l_m^n
\end{bmatrix}
\]

Recall that \( m \) is the number of training examples, and the variables that we learn are the \( a_i \)'s, which define the fair polynomial fitted to the data. The vector of coefficients can be written as

\[
a^T = [a_0, a_1, a_2, \ldots, a_n] \tag{27}
\]

and the likelihood scores are vectorized as

\[
b^T = [M(l_1), M(l_2), \ldots, M(l_m)] \tag{28}
\]

A convex optimization problem to learn \( a \) can now be formulated as follows:

\[
\begin{align*}
\text{Minimize} & \quad \|La - b\|_2 \\
\text{Subject to} & \quad |a_i| \leq \frac{6 \times i \times c}{n(n+1)(2n+1)} \tag{29}
\end{align*}
\]

The optimization problem is equivalent to least square problem with linear constraints and can be solved efficiently with algorithms such as Trust Region Reflective [10] and Bounded-variable least-squares [26]. Fair polynomials can significantly reduce the computational complexity of achieving individual fairness in comparison to prior works. Existing methods such as defining vendor’s utility function would require the enforcement of \( O(m^2) \) hard constraint; however, the computation complexity of fair polynomials is just \( O(n) \), linearly growing with the order of the polynomial (\( n \ll m \)).

The polynomial degree \( n \) can be determined in a trial and error approach such that the variance of error between likelihood scores and their generated value by the polynomial is minimized. Formally, let \( e_i \) denote the error between the \( M(l_i) \) and \( P(l_i) \), i.e.,

\[
e_i = |M(l_i) - P(l_i)| \tag{30}
\]

Then, the value of \( n \geq 1 \) is selected such that

\[
n = \text{argmin} \left( \sum_{i=1}^{m} e_i^2 \right) / (m - n - 1) \tag{31}
\]

### 4 LOCATION FAIRNESS W.R.T. COORDINATES

In the previous section, we showed how c-fair polynomials represent a feasible mechanism for achieving individual fairness in the DiR setting. Next, we look at how the fair polynomials mechanism can be extended to preserve individual fairness with respect to data coordinates. The intuition behind the approach is that the deviation of outcome scores achieved for locations in a classification task should not be too different from their distance in space. Revisiting the example in Figure 2, suppose that two users \( A \) and \( B \) both apply for a home improvement loan, and despite living in close proximity, one is categorized in an underdeveloped area and the other in a developed region due to geographic segmentation. A bank applies a classifier to decide whether an applicant should be granted a loan. In that case, the applicant whose home happens to be in the underdeveloped category might be disadvantaged, as the location category can significantly impact the output of the classifier. The individual location fairness argues that if two users are located
close to each other, their output likelihood scores should not differ significantly.

An advantage of the DfR problem is that a single variable c-fair polynomial can fit output scores due to scalar distances. For higher-dimensional datapoints such as locations in 2D, the Definition 4 is no longer directly applicable. To address this problem, we extend the definition to multivariable polynomials to achieve individual fairness for higher dimensional datapoints. The number of variables involved in fair polynomials is equal to the dimensionality of data points (k).

There are three key variables involved in finding an efficient family of fair polynomials that can fit the output likelihood scores with the minimum loss in utility: (i) fair polynomial degree n; (ii) dimensionality of data k and (iii) the distance metric d(.). The individual fairness problem can be characterized with respect to these criteria as follows:

- One-dimensional data representation (scalars), 1-norm distance, flexible order polynomial. This corresponds to the DfR scenario considered in the previous section.
- 2-Dimensional data representation, 2-norm distances; order 1 polynomial. This is the most common scenario for locations where the attribute columns include 2D coordinates, and the fairness must be achieved with respect to Euclidean distances between individuals.
- k-Dimensional data representation, 2-norm distances; order 1 polynomial.
- k-Dimensional data representation, p-norm distances; order 1 polynomial.
- k-Dimensional data representation, p-norm distances; flexible order polynomial.

In the rest of this section, we formulate and derive the sufficiency condition to guarantee individual fairness for each mentioned scenario. Once the sufficient conditions are derived, the optimization problem in Equation 29 is formulated with the derived constraints.

We omit the vectorization process for conciseness. For several of the proofs used in this section, we make use of Generalized Titu’s Lemma provided in Lemma 4.1.

**Lemma 4.1 (Generalized Titu’s Lemma).** Let $m$ be an integer greater than or equal to 2, $a_i^m$ a non-negative real number, and $x_i$ a positive real number. Then,

$$n^{m-2}\sum_{i=1}^{n} \frac{a_i^m}{x_i} \geq \frac{(\sum_{i=1}^{n} a_i)^m}{\sum_{i=1}^{n} x_i}$$  \hspace{1cm} (32)

**Proof.** Please see proof in Appendix A of our extended version.

**4.1 2-norm, 2 dimensional data, Order 1 polynomial**

For higher dimensional datapoints, the most common scenario happens when datapoints are in 2D, and the order of the polynomial is one. In practice, datapoints represent coordinates of locations on the map. Consider two locations $I_1 = (x_1, x_2)$ and $I_2 = (x_1', x_2')$ in $\mathbb{R}^2$, where $x_1$ and $x_1'$ are the x-axis coordinates, while $x_2$ and $x_2'$ denote y-axis coordinates. To achieve individual fairness with respect to locations, the hard Lipschitz constraints dictate that:

$$D(M(I_i), M(I_j)) \leq d(I_i, I_j) \quad \forall i, j \in 1..m$$  \hspace{1cm} (33)

The distance between distribution scores, i.e., $D(.)$, is calculated as before based on Equation (3.1) and the distance between locations is the 2-norm of data points (Euclidean distance), calculated as:

$$d(I_i, I_j) = \sqrt{(x_1 - x_1')^2 + (x_2 - x_2')^2}$$  \hspace{1cm} (34)

We start by showing how a fair-polynomial can be derived for the Euclidean similarity distance. Then, we relax the assumptions and generalize the approach for arbitrary distance norms as well as the definition of fair polynomials for order $n$ polynomials and $k$ dimensional data is provided in Definition 5.

**Definition 5 (Generalized c-Fair Polynomial).** A polynomial $P(x_1, x_2, ..., x_k) : \mathbb{R}^k \to \mathbb{R}$ with real coefficients is said to be c-fair if and only if for every two points $x = (x_1, x_2, ..., x_m)$ and $x' = (x_1', x_2', ..., x_m')$ in its domain

$$|P(x_1, x_2, ..., x_m) - P(x_1', x_2', ..., x_m')| \leq c \times d(x, x') = c \times ||(x', x')||_p$$  \hspace{1cm} (35)

In the case of 2-dimensional locations and Euclidean distance, fair polynomials imply that for every two locations $I_1 = (x_1, x_2)$ and $I_2 = (x_1', x_2')$, we must have,

$$|P(x_1, x_2) - P(x_1', x_2')| \leq c \times \sqrt{(x_1 - x_1')^2 + (x_2 - x_2')^2}$$  \hspace{1cm} (36)

Where the polynomial is denoted by

$$P(x_1, x_2) = a_0 + a_1 x_1 + a_2 x_2$$  \hspace{1cm} (37)

The goal is to learn the coefficients $a_i$ such that the polynomial $P(.)$ can model the output scores $M(.)$ and preserve fairness with respect to Euclidean distance between locations of users in 2D. Theorem 3 provides the sufficiency condition for a two-variables order one polynomial to be fair.

**Theorem 3.** A sufficient condition for a 2-variable first degree polynomial $P(x_1, x_2) = a_0 + a_1 x_1 + a_2 x_2$ to be c-fair defined over 2-norm similarity distance is to have:

$$|a_1|, |a_2| \leq c / \sqrt{2} \quad (a_1, a_2 \in \mathbb{R})$$  \hspace{1cm} (38)

**Proof.** On the other hand, based on Lemma 4.1, a lower bound for Euclidean distances can be written as

$$d(I_1, I_2) = \sqrt{|x_1 - x_1'|^2 + |x_2 - x_2'|^2} \geq \sqrt{|x_1 - x_1'|^2 + (|x_2 - x_2'|^2)/2}$$  \hspace{1cm} (39)

On the other hand, for the polynomial one can write

$$|P(x_1, x_2) - P(x_1', x_2')| \leq |a_1|(|x_1 - x_1'|) + |a_2|(|x_2 - x_2'|)$$  \hspace{1cm} (41)

$$\leq |a_1|(|x_1 - x_1'|) + |a_2|(|x_2 - x_2'|)$$  \hspace{1cm} (42)
By combining two equations the sufficient condition in Equation (38) can be derived from the following inequality
\[ |a_1|(|x_1 - x'_1| + |a_2|(|x_2 - x'_2|) \leq c \times (|x_1 - x'_1| + |x_2 - x'_2|)/\sqrt{2} \] (43)

The above theorem indicates that if the coefficients of polynomials fitted to data are chosen such that \( |a_1|, |a_2| \leq c/\sqrt{2} \), the individual fairness is guaranteed for every two locations in the domain. The sufficiency condition for first degree polynomials is generalized for \( k \)-dimensional datapoints in space in Theorem 4. Recall that the number of variables in the polynomial is equal to the number of dimensions.

**Theorem 4.** A sufficient condition for a \( k \)-variable first degree polynomial \( P(x_1, ..., x_k) = a_0 + \sum_{i=1}^{k} a_i x_i \) to be \( c \)-fair defined over \( 2-norm \) similarity distance is to have:
\[ |a_i| \leq c/\sqrt{k}, \quad \forall i = 1...k \] (44)

**Proof:** Please see proof in Appendix A of our extended version. \( \Box \)

### 4.2 \( p \)-norm, \( k \) dimensional, Order 1 polynomial

We now relax the similarity distance metric for arbitrary \( p \)-norm distance, calculated for datapoints \( I_i = (x_1, ..., x_k) \) and \( I_j = (x'_1, ..., x'_k) \) as
\[ d(I_i, I_j) = \left( \sum_{q=1}^{k} |x_q - x'_q|^p \right)^{1/p} \] (45)

**Theorem 5.** A sufficient condition for a \( k \)-variable first degree polynomial \( P(x_1, ..., x_k) = a_0 + \sum_{i=1}^{k} a_i x_i \) to be \( c \)-fair defined over \( p \)-norm similarity distance is to have:
\[ |a_i| \leq c/\sqrt{kp^{-1}}, \quad \forall i = 1...k \] (46)

**Proof:** Based on generalized Titu’s Lemma, we have on the one hand a lower bound for Euclidean distances:
\[ d(I_i, I_j) = \left( \sum_{q=1}^{k} (x_q - x'_q)^2 \right)^{1/2} \geq \sqrt{\frac{1}{k} \left( \sum_{q=1}^{k} |x_q - x'_q|^p \right)^{p-1}} \] (47)

\[ \sqrt{\frac{k}{\sum_{q=1}^{k} |x_q - x'_q|^p}} = \frac{1}{\sqrt{kp^{-1}}} \] (48)

On the other hand, for the polynomial one can write
\[ |P(x_1, ..., x_k) - P(x'_1, ..., x'_k)| = \left| \sum_{q=1}^{k} a_q (x_q - x'_q) \right| \] (49)

Combining the two sufficient condition equations for fairness, we obtain:
\[ \sum_{q=1}^{k} |a_q| (x_q - x'_q)| \leq \sum_{q=1}^{k} |x_q - x'_q|/\sqrt{kp^{-1}} \] (50)

The inequality is satisfied when \( |a_q| \leq 1/\sqrt{kp^{-1}} \). \( \Box \)

### 4.3 \( p \)-norm, \( k \) dimensional, Order \( n \) polynomial

In prior sections, the sufficiency condition for \( c \)-fair polynomials was derived for arbitrary norms in \( k \)-dimensional space based on order 1 polynomials. Moreover, in the DnB problem, \( c \)-fair polynomials were derived for 1-dimensional distance using arbitrary degree \( n \) polynomial. This subsection provides the theoretical background for the generalized scenario in which the location data are in \( k \) dimensions with the norm set to \( p \), and degree \( n \) polynomials.

Although by increasing the degree of polynomials, a better fit to likelihood scores can be achieved, the existence of monomials in which multiple variables are involved leads to complexity in the derivation of sufficiency conditions. To address this problem, we assume that the monomials in the multivariable polynomial consist of only a single variable. Making such an assumption comes with the cost of utility loss; however, it greatly reduces the complexity of the generic case. Mathematically, we assume that the degree \( n \) polynomial with \( k \) can be written as the summation of \( k \) univariate polynomials.
\[ P(x_1, x_2, ..., x_k) = \sum_{i=1}^{k} P_i(x_i), \] (51)

where \( P_i(x_i) = \sum_{j=1}^{n} a_{ij} x_i^j \) is a degree \( n \) univariate polynomial with its input being \( x_i \), the \( i \)th variable in the original polynomial. The assumption helps to remove existence of monomials with multiple variables such as \( x_i^2 x_j^3 \), and to simplify derivation of location fairness sufficiency conditions provided in Theorem 6.

**Theorem 6.** A sufficient condition for a \( k \)-variable \( n \)-th degree polynomial \( P(x_1, x_2, ..., x_k) = \sum_{i=1}^{k} P_i(x_i) \) to be \( c \)-fair defined over \( p \)-norm similarity distance is to have:
\[ |a_{ij}| \leq \frac{6 \times j \times c \sqrt{kp^{-1}}}{n(n-1)(2n+1)}, \quad \forall i = 1...k & \forall j = 1...n \] (52)

**Proof:** We start by writing the equation in its component form shown in Equation 51. An upper bound for \( P_i(x_i) \) can be derived as,
\[ |P_i(x_i) - P_i(x'_i)| = \left| \sum_{q=1}^{k} P_i(x_q) - \sum_{q=1}^{k} P_i(x'_q) \right| \] (53)

\[ = \left| \sum_{q=1}^{k} (P_i(x_q) - P_i(x'_q)) \right| \leq \sum_{q=1}^{k} |P_i(x_q) - P_i(x'_q)| \] (54)

An upper bound for the sub-terms for all \( j = 1...k \) can be derived as
\[ |P_i(x_q) - P_i(x'_q)| = \left| \sum_{j=1}^{n} a_{ij} (x_q^j - x'_q^j) \right| \leq |x_q - x'_q| \sum_{j=1}^{n} |a_{ij}| \] (55)

The above inequality is derived based on having \( |x_i| \leq 1 \) and the approach in Equation (17). Furthermore, we also use the lower bound derived in Equation (47)
\[ c \times d(I_i, I_j) \geq c \sum_{q=1}^{k} |x_q - x'_q|/\sqrt{kp^{-1}} \] (56)
Putting the derived upper bound and lower bound together, one can see that if the following inequality is satisfied, then $c$-fairness can be guaranteed.

$$|x_i - x'_i| \leq \frac{\sum_{j=1}^{n} |a_{ij}|}{n} \leq \frac{c}{\sqrt{L}}$$

By applying the method used in DtR, the bounds are linearized to,

$$|a_{ij}| \leq \frac{6 \times j \times c}{n(n + 1)(2n + 1) \sqrt{L}} \quad \forall \; i \in 1...n \; (a_i \in \mathbb{R})$$

□

5 RELATED WORK

With the growing number of decision-making tasks conducted by Machine Learning (ML), data bias may be introduced in decision-making systems, inadvertently or not. We review some of the existing fundamental fairness notions and the mechanisms to achieve them, particularly prior works related to geospatial data.

Existing Notions of Fairness. Fairness notions can be grouped into two broad categories of Group Fairness and Individual Fairness [11]. In group fairness, a protected attribute of the dataset, such as race or gender, which is considered to be critical in decision-making outcomes, partitions individuals into groups. The ML model used for a decision-making task on the dataset is considered to be fair if it achieves some statistical measure across groups. A few of the key statistical measures include statistical parity [20][11], equalized odds [16], treatment equality [6], and test fairness [9]. On the other hand, individual fairness aims to give similar predictions to similar outcomes, focusing on fairness for individuals as opposed to groups. Group fairness notions are generally weaker than individual fairness notions [18]. Despite higher fairness guarantees provided by individual fairness and fragility of group fairness notions, group fairness notions are widely studied in the literature due to their easier enforcement [22]. Unfortunately, only a handful of approaches exist in the literature to achieve fairness in the geospatial domain, which are reviewed in the following.

Achieving Individual Fairness. In spite of higher fairness guarantees provided by individual fairness, the lack of an efficient mechanism to enforce it has limited its practicality. The current state-of-the-art approach to enforce individual fairness is to define a linear loss function once the likelihood scores are generated and solve optimization under individual fairness Lipschitz constraints. Let $L$ be an instance of our problem consisting of a metric $L: \mathcal{L} \times \mathcal{L} \rightarrow \mathbb{R}$, and a loss function $L: \mathcal{L} \times A \rightarrow \mathbb{R}$, the optimization problem is defined as,

$$\text{opt}(I) = \min_{(M(x))_{x \in L}} x \in L, a \rightarrow (E_{x \rightarrow M(x)} L(x, a))$$

Subject to:

$$\forall x, y \in D(M(x), M(y)) \leq d(x, y)$$

$$\forall x \in L: M(x) \in \Delta(A)$$

One can see that the number of constraints in this mechanism grows quadratically with the number of individuals, imposing a large computational complexity on the system. The authors in [25] formulate the loss function for location-based advertisements in social media. Locations visited on the map are shown as binary strings, and a classifier is used to predict whether a user should receive a targeted advertisement. Moreover, not directly related to locations, but for general purpose advertisement and auctions, individual fairness is applied in [12]. Another application over which the loss function has been defined is achieving individual fairness in ranking and recommendation systems [24]. In ranking systems, the amount of unfairness with respect to individuals is measured after ranking, and a loss function aims to reorder ranking such that the amount of individual unfairness is minimized [7].

Several attempts have also been made to apply the individual fairness notion for clustering datapoints in Cartesian space. The notion in [19] defines clustering conducted for a point in space as fair if the average distance to the points in its own cluster is not greater than the average distance to the points in any other cluster. The authors in [21] focus on defining individual fairness for $k$-median and $k$-means algorithms. Clustering is defined to be individually fair if every point expects to have a cluster center within a particular radius. To the best of our knowledge, no work has directly defined individual fairness with respect to locations.

6 EXPERIMENTAL EVALUATION

We evaluate empirically the performance of our proposed $c$-fair polynomials-based fairness mechanisms in the two studied scenarios, i.e., fairness with respect to DtR, and fairness with respect to coordinate values. For the former case, we use a dataset of taxi fares from New York City, and for the latter we consider budget allocation to police departments in the Chicago area predicated on the likelihood of crime occurrence.

We conduct our experiments on a 3.40GHz core-i7 Intel processor with 8GB RAM running 64-bit Windows 7 OS. The code is implemented in Python. To solve the optimization problems, we use the Trust Region Reflective algorithm adopted for linear least-squares problems, based on the tool provided in [3]. The maximum number of iterations for convergence is set to 300, and the default tolerance threshold value of $1e^{-2}$ is used to stop the optimization iterations. We expect some volatility in the results as the optimizer debuts the optimization by selecting a random point as a solution, and following several iterations to reach a near-optimal result.

Most existing fairness research focuses on group fairness, and it does so in the context of data types other than geospatial [13]. Individual fairness enforcement requires the evaluation of $O(m^2)$ hard constraints, growing quadratically with the number of datapoints, which is more difficult to achieve efficiently. There are no direct competitors to our approach to compare against as benchmarks, except for [25], which defines a specific type of objective function for location advertisements. Their approach is very slow, due to the fact that they do not rely on efficient constructions like our proposed fair polynomial approach. In their work, the authors of [25] evaluate their approach for two users only, and their technique cannot be deployed for large-scale datasets. Hence, we are not able to compare against that benchmark.
6.1 Fairness w.r.t. DtR

We sampled 120,000 records from the NYC taxi dataset [1] providing over 55 million trips and their associated fares. We deployed an Artificial Neural Network (ANN) to assess the likelihood of taxi fares being fair in the system. Our goal is first to understand the percentage of records for which the individual fairness constraints do not hold with respect to traveled distances. Then, we analyze the performance of the proposed c-fair mechanism once it is applied to achieve individual location fairness.

**ML Model for Fairness Characterization.** Our ANN model consists of two hidden layers with 200 and 100 neurons and an output layer with two neurons representing the binary classification task. The activation function used in the model is RELU, the dropout probability for each layer set to 0.4, and cross-entropy is used as the loss function. The accuracy of the model is 92%. The input features include pick-up date and time (categorical hour, AM or PM, weekday, EDT date), pick-up longitude, pick-up latitude, drop-off longitude, drop-off latitude, passenger count, and distance traveled in kilometers. The ride fares have a mean of 10 dollars with a standard deviation of 7 dollars, and the average traveled distance is 3.31 km with a standard deviation of 3.2 km. For model training purposes, we split the data into training, validation and test datasets with 96,000, 12,000, and 12,000 records, respectively. To generate the ground truth for the training dataset, we have used price per kilometer traveled as the indicator of how fair the associated traveled fares are. For every hour of the day, the average price per kilometer is calculated as the hard threshold between fair and unfair travels. Fig. 3 represents average price per kilometer thresholds used for various hours of the day. The trips above the threshold are classified as unfair, and the values less than the threshold are assumed to be fair. This results in a total of 21,928 trips being categorized as unfair.

Once the ANN model is trained, we predict the likelihood of each travel fare being fair on the test dataset. For every two records, the individual fairness constraint is evaluated to reveal whether fares are fair with respect to travel distances. In the absence of any fairness mechanisms being deployed, 32% of constraints are not satisfied, hence those trips are unfair.

Next, we apply the proposed c-fair mechanism to achieve individual location fairness with respect to DtR. Our experiments evaluate the performance based on four key parameters: percentage of unfairness (constraints were not satisfied), the degree of c-fair polynomial (n), the variable c, and the root mean square (RMS) of fitting error to likelihood scores.

**Percentage of Unfairness.** Fig. 3a shows the impact of increasing c on reducing unfairness when the degree of the polynomial is 5, 10, 15, and 20. As expected, lower values of c result in higher fairness in the system, with maximum fairness achieved when c is equal to one. For the maximum fairness scenario, the percentage of unfairness is zero, meaning that all individual fairness constraints are satisfied for every two records in the dataset. By increasing the value of c, fair polynomials would have more room for maneuver and fitting to likelihood scores, but it comes with the cost of higher unfairness. Such behaviour demonstrates the utility-fairness trade-off captured by the constant c. The red horizontal line is shown as a baseline indicating the percentage of unfairness before applying the mechanism. Increasing the polynomial degree can be seen to improve the percentage of unfairness until it reaches the point where it overfits.
the likelihood scores, and the performance deteriorates. Fig. 3b shows more clearly the impact of increasing the value of $n$ has on unfairness. The figure substantiates that lower $c$ values result in a lower percentage of unfairness for all polynomial degrees.

**Fitting Error.** Figs. 3c and 3d demonstrate the amount of utility loss in data due to fitting likelihood scores to a $c$-fair polynomial. Two key trends can be observed from the figures. First, increasing the value of $c$ lowers the fitting error. This is expected, as higher $c$ allows more flexibility for selecting coefficients and better fitting performance. Second, increasing the value of $n$ for the same value of $c$ raises the fitting error. To understand this behavior, one can intuitively look at the problem as allocating the same amount of budget among several buckets representing coefficients. Although increasing the degrees of freedom provides better fitting performance as higher degree monomials exist, it further restricts the budget for each coefficient. Thus, the lower degree monomials, which have a more significant impact on the performance, are allocated a lower amount of budget, negatively affecting the performance.

**Computational Complexity.** We measure the computational overhead of $c$-fair polynomials in terms of time complexity, number of iterations before optimization convergence, and final optimization cost. Fig. 5 shows the results. In each graph, the overhead is shown for four values of $c = 25, 50, 75, 100$ plotted for varying polynomial degrees. Overall, the time complexity is in the order of milliseconds and does not limit the practical deployment of $c$-fair polynomials. The second graph illustrates the number of iterations before reaching the optimal point. The optimization process stops either by reaching the maximum number of iterations (300) or when the relative change in optimization cost remains below the tolerance threshold (1e-2). As explained previously, the slight oscillation in the performance is due to selecting a random start point for the optimization.

One trend that can be inferred from the figure is that increasing the degree of polynomial $n$ results in a higher computational overhead for the system. This is expected as more degrees of freedom (coefficients) lead to more effort for finding the optimal point. Another consistent behavior across all three figures is that increasing $c$ on average reduces the computation complexity cost and facilitates reaching the near-optimal point. The trend is more apparent in the final optimization cost figure, in which it can be clearly seen that a higher $c$ value leads to a lower cost.

### 6.2 Fairness w.r.t. coordinate values

For this scenario, we consider the case of budget allocation to different areas of Chicago, USA, based on the measured crime rates. We use the dataset provided by the Chicago Police Department’s CLEAR (Citizen Law Enforcement Analysis and Reporting) system [2], consisting of reported crime incidents in Chicago. A $1024 \times 1024$ grid is overlaid on top of the Chicago map, and the goal is to fairly allocate the budget such that neighborhoods that are close to each other are treated similarly. We have selected seven major crime categories of sexual assault, homicide, kidnapping, sex offense, motor vehicle theft, criminal damage, and narcotics among the reported crimes, and trained a logistic regression model to infer the likelihood of crime occurrence in each cell. The training dataset includes the crime data from January to November 2015, and the

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**Figure 4: Fairness w.r.t. coordinates evaluation, Chicago crime dataset**

December data is chosen as the test dataset. The accuracy of the model is 94% and its output is a set of likelihoods indicating the
probability of crime occurrence. The budget allocated to each cell is proportional to the likelihood score derived by the classifier.

Once the likelihood scores are generated, they are used with $X$ and $Y$ cell coordinates to achieve individual location fairness with the distance metric set to 2-norm. In absence of any fairness mechanism, we determine the percentage of individual location fairness constraints not being satisfied at 44%. In a first step of applying $c$-fair polynomials, we use the results in Theorem 3 in which a hyperplane is fitted to the output scores. For such a scenario, we found out that the coefficients are not restrictive even for $c = 1$ in which the optimal fairness is achieved. Therefore, increasing the value of $c$ is not required as it does not change the fitted hyperplane. As expected, since each dimension’s impact is only linear on data, the fitting error is comparably high and inefficient for direct use.

Next, we apply the optimization formulation derived in Theorem 6, the most generalized formula allowing each dimension to contribute in fitting with a degree $n$ polynomial. Fig. 4 demonstrates the performance of $c$-fair polynomials for achieving individual location fairness on the crime dataset. The patterns are generally consistent with the DtR problem considered in the New York taxi fares experiment. Figs. 4a and 4b show the impact of $c$ and $n$ on the percentage of unfairness and Figs. 4c and 4d show the performance with respect to utility. The red line is used as the reference point representing the percentage of unfairness in the original data, in the absence of fairness mechanisms.

Increasing the value of $c$ results in a lower degree of fairness and higher fitting error once the degree of polynomial reaches an acceptable level. This result further substantiates the fairness-utility trade-off in the system, also observed in the DtR problem. Based on the experiments, in a 2-dimensional space, using a degree of 10 and above polynomial to model each dimension can ensure that scores are under-fitted, preventing high fitting error values. In summary, the amount of fairness achieved with the fair polynomials, even for a reasonably low degree for polynomials such as 15 and values of $c$ greater than 10, can be seen to be over 70%.

Fig. 6 shows the computation complexity of the proposed mechanism. The first point to notice is that a relatively high amount of time is required to achieve individual location fairness w.r.t. coordinates compared to the DtR setting. However, computational complexity is still low in absolute value, and not an obstacle for practical deployment, with sub-second execution time.

7 CONCLUSION

We studied in depth the problem of individual fairness for location data, and we identified sources of location bias that can occur in practical settings. We formulated two distinct problems that are relevant to location-based applications, and we devised specific techniques to achieve fairness while preserving utility, with the help of a novel construction called fair polynomials. While our focus is on geospatial data and applications, fair polynomials have the potential to provide useful building blocks for fairness in other application domains. In future work, we plan to study more complex types of location-based interaction. At the same time, we plan to study the effect of fairness mechanisms in conjunction with other constraints, such as privacy, e.g., devise mechanisms that can achieve both fairness and privacy.
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A APPENDIX

Lemma A.1 (Generalized Titu’s Lemma). Let $m$ be an integer greater than or equal to 2, $a_i^m$ a non-negative real number, and $x_i$ a positive real number. Then,

$$n^{m-2} \sum_{i=1}^{n} \frac{a_i^m}{x_i} \geq \left( \frac{\sum_{i=1}^{n} a_i^m}{\sum_{i=1}^{n} x_i} \right)^m$$  \hspace{1cm} (63)

Proof. By Holder’s inequality

$$\left( \sum_{i=1}^{n} \right)^{m-2} \left( \sum_{i=1}^{m} a_i^m \right) \frac{1}{m} \geq \sum_{i=1}^{n} \frac{1}{m} \left( \frac{a_i^m}{x_i} \right)^{\frac{1}{m}} \cdot \frac{1}{m} \cdot \frac{1}{m}$$  \hspace{1cm} (64)

$$\rightarrow n \frac{m-2}{m} \left( \sum_{i=1}^{n} a_i^m \right) \frac{1}{m} \left( \sum_{i=1}^{n} x_i \right) \geq n \sum_{i=1}^{m} a_i$$  \hspace{1cm} (65)

$$\rightarrow n^{m-2} \sum_{i=1}^{n} \frac{a_i^m}{x_i} \geq \frac{\left( \sum_{i=1}^{n} a_i^m \right)^m}{\sum_{i=1}^{n} x_i}$$  \hspace{1cm} (66)

Theorem 7. A sufficient condition for a $k$-variable first degree polynomial $P(x_1, ..., x_k) = a_0 + \sum_{i=1}^{k} a_i x_i$ with real coefficients ($a_i \in \mathbb{R}$) is to have: Euclidean distance $n$ variables.

$$|a_i| \leq \frac{c}{\sqrt{k}} \quad \forall i = 1...k$$  \hspace{1cm} (68)

Proof. For every two locations $l_1 = (x_1, ..., x_k)$ and $l_2 = (x_1', ..., x_k')$, a lower bound can be derived based on Generalized Titu’s Lemma.

$$d(l_1, l_2) = \sqrt{\sum_{i=1}^{k} (x_i - x_i')^2} \geq \frac{\sum_{i=1}^{k} |x_i - x_i'|^2}{k}$$  \hspace{1cm} (69)

On the other hand, the following inequality can be written for the polynomial.

$$|P(x_1, ..., x_k) - P(x_1', ..., x_k')| = \left| \sum_{i=1}^{k} a_i (x_i - x_i') \right|$$  \hspace{1cm} (70)

$$\leq \sum_{i=1}^{k} |a_i| |x_i - x_i'|$$  \hspace{1cm} (71)

By combining two equations the sufficiency condition can be derived from,

$$\sum_{i=1}^{k} |a_i| |x_i - x_i'| \leq c \times \left( \sum_{i=1}^{k} |x_i - x_i'| / \sqrt{k} \right)$$  \hspace{1cm} (72)

□