Fairness and Bias in Online Selection

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Online Selection

Sequence of candidates



Two classic settings: Secretary Problem and Prophet Inequality

Online Selection

Sequence of candidates



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Multi-Color Secretary Problem

Sequence of candidates in **random order.** Objective: Select the best



		Prob. of having the best	
	Men	p_m	
\square	Women	p_w	

We cannot compare across colors

Multi-Color Secretary Problem

Optimal strategy: set time-thresholds t_m and t_w



Theorem: If $p_m < p_w < (1 + \varepsilon)p_m$, then $t_m > t_w > (1 - \varepsilon)t_w$ and $0 < \mathbb{P}(\text{ALG selects a woman}) - \mathbb{P}(\text{ALG selects a man}) < \varepsilon$

Multi-Color Prophet Problem

Objective: maximize $\mathbb{E}[ALG]$

Each candidate has a value drawn from a known distribution





← We want to respect these marginals

Multi-Color Prophet Problem

We design algorithms with good approximation guarantees

$$\mathbb{P}(ALG \ selects \ \ \widehat{N} \) = \alpha \cdot \mathbb{P}(FairOPT \ selects \ \ \widehat{N} \)$$

Setting	Approximation factor
General	2
IID values, p_j proportional to group size	1.5
IID within group, p_j proportional, random order	1.707

Empirical Evaluation

Multi-Color Prophet, IID setting



Optimal 1.342-approximation