

#### DS-GA 3001.009: Responsible Data Science

#### Transparency: Online Ad Delivery

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http://stoyanovich.org/ https://dataresponsibly.github.io/

### **Transparency themes**

#### • Explaining black-box models

- **LIME**: local interpretable explanations [Ribeiro et al., KDD 2016]
- **QII**: causal influence of features on outcomes [Datta et al., SSP 2016]
- **SHAP**: Shapley additive explanations [Lundberg and Lee, NeurIPS 2017]
- Online ad targeting
  - Racially identifying names [Sweeney, CACM 2013]
  - Ad Fisher [Datta et al., PETS 2015]
  - Discrimination through optimization [Ali et al., CSCW 2019]
- Interpretability





## Racially identifying names

#### [Latanya Sweeney; CACM 2013]

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#### Ads by Google

#### Latanya Sweeney, Arrested?

1) Enter Name and State. 2) Access F Checks Instantly. www.instantcheckmate.com/

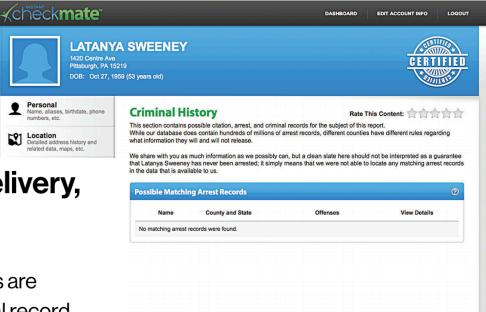
#### Latanya Sweeney

Public Records Found For: Latanya § www.publicrecords.com/

La Tanya

#### **Racism is Poisoning Online Ad Delivery, Says Harvard Professor**

Google searches involving black-sounding names are more likely to serve up ads suggestive of a criminal record than white-sounding names, says computer scientist



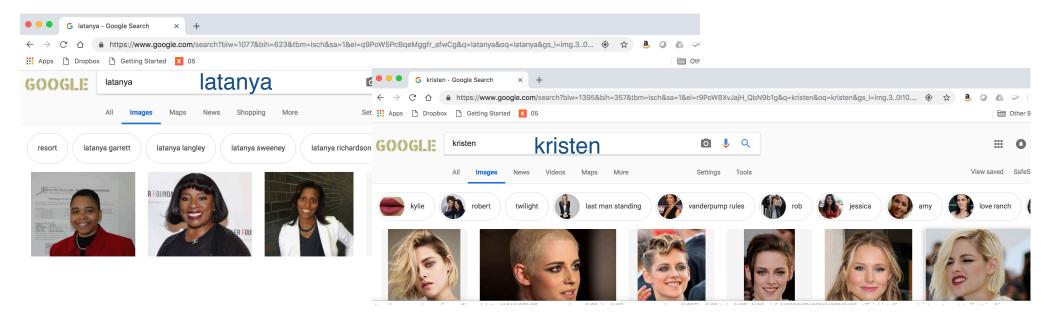
#### racially identifying names trigger ads suggestive of a criminal record

https://www.technologyreview.com/s/510646/racism-is-poisoning-online-ad-delivery-says-harvard-professor/

#### **Observations**

#### [Latanya Sweeney; CACM 2013]

- Ads suggestive of a criminal record, linking to Instant Checkmate, appear on <u>google.com</u> and <u>reuters.com</u> in response to searches for "Latanya Sweeney", "Latanya Farrell" and "Latanya Lockett"\*
- No Instant Checkmate ads when searching for "Kristen Haring", "Kristen Sparrow"\* and "Kristen Lindquist"\*
- \* next to a name associated with an actual arrest record



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## Racially identifying names: details

#### [Latanya Sweeney; CACM 2013]

"A greater percentage of Instant Checkmate ads having the word arrest in ad text appeared for black-identifying first names than for white-identifying first names within professional and netizen subsets, too. On Reuters.com, which hosts Google AdSense ads, **a black-identifying name was 25% more likely to generate an ad suggestive of an arrest record**."

More than 1,100 Instant Checkmate ads appeared on Reuters.com, with 488 having black-identifying first names; of these, 60% used arrest in the ad text. Of the 638 ads displayed with white-identifying names, 48% used arrest. This difference is statistically significant, with less than a 0.1% probability that the data can be explained by chance (chi-square test:  $X^2 (1)=14.32$ , p < 0.001).

The EEOC's and U.S. Department of Labor's adverse impact test for measuring discrimination is 77 in this case, so if this were an employment situation, a charge of discrimination might result. (The adverse impact test uses the ratio of neutral ads, or 100 minus the percentages given, to compute disparity: 100-60=40 and 100- 48=52; dividing 40 by 52 equals 77.)

## Why is this happening?

[Latanya Sweeney; CACM 2013]

Possible explanations (from Latanya Sweeney):

- Does Instant Checkmate serve ads specifically for blackidentifying names?
- Is Google's AdSense explicitly biased in this way?
- Does Google's AdSense learn racial bias based on from clickthrough rates?

How do we know which explanation is right? We need transparency!



#### Response

https://www.technologyreview.com/s/510646/racism-is-poisoningonline-ad-delivery-says-harvard-professor/

In response to this blog post, a Google spokesperson send

"AdWords does not conduct any racial profiling. We al violence policy which states that we will not allow ads the organisation, person or group of people. It is up to individ which keywords they want to choose to trigger their ads."

**Instantcheckmate.com** sends the following statement:

"As a point of fact, Instant Checkmate would like to state unever engaged in racial profiling in Google AdWords. We **technology in place to even connect a name with a race** any attempt to do so. The very idea is contrary to our comprinciples and values."







## Who is responsible?

- Who benefits?
- Who is harmed?
- What does the law say?
- Who is in a position to mitigate?

#### transparency .... responsibility .... trust

## Gender discrimination in online job ads



## Automated Experiments on Ad Privacy Settings (AdFisher)

[A. Datta, M. Tschantz, A. Datta; PETS 2015]



Julia Stoyanovich

## Online job ads

## theguardian

Samuel Gibbs

Wednesday 8 July 2015 11.29 BST

## Women less likely to be shown ads for high-paid jobs on Google, study shows

Automated testing and analysis of company's advertising system reveals male job seekers are shown far more adverts for high-paying executive jobs



① One experiment showed that Google displayed adverts for a career coaching service for executive jobs 1,852 times to the male group and only 318 times to the female group. Photograph: Alamy

The AdFisher tool simulated job seekers that did not differ in browsing behavior, preferences or demographic characteristics, except in gender.

One experiment showed that Google displayed ads for a career coaching service for "\$200k+" executive jobs **1,852 times to the male group and only 318 times to the female group**. Another experiment, in July 2014, showed a similar trend but was not statistically significant.

#### https://www.theguardian.com/technology/2015/jul/08/women-less-likely-ads-high-paid-jobs-google-study

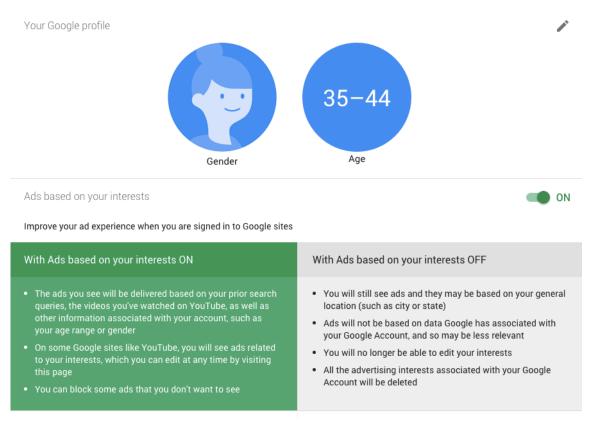


## Ad targeting online

- Users browse the Web, consume content, consume ads (see / click / purchase)
- **Content providers** (or **publishers**) host online content that often includes ads. They outsource ad placement to third-party ad networks
- Advertisers seek to place their ads on publishers' websites
- Ad networks track users across sites, to get a global view of users' behaviors. They connect advertisers and publishers

### Google ad settings

## **Google ad settings** aims to provide **transparency** / give **control to users** over the ads that they see



#### http://www.google.com/settings/ads

### Google ad settings

## Do users truly have transparency / choice or is this a placebo button?

Go	ogle				Julia		0	6
Control your Google ads You can control the ads that are delivered to you based on your Google Account, across devices, by editing these settings. These ads are more likely to be useful and relevant to you.								
Your i	nterests							
$\checkmark$	Action & Adventure Film	IS	$\checkmark$	Cats				
$\checkmark$	Cooking & Recipes		$\checkmark$	Fitness				
$\checkmark$	History		$\checkmark$	Hybrid & Alternative Vehicles				
$\checkmark$	Hygiene & Toiletries		$\checkmark$	Make-Up & Cosmetics				
$\checkmark$	Mobile Phones		$\checkmark$	Parenting				
$\checkmark$	Phone Service Provider	S	$\checkmark$	Recording Industry				
$\checkmark$	Reggaeton		$\checkmark$	Search Engine Optimization & Mar	keting			
✓ + AD	Vehicle Brands	WHERE DID THESE COME FROM?	you as Yo Gm	ese interests are derived from Ir activity on Google sites, such the videos you've watched on ITube. This does not include nail interests, which are used only ads within Gmail. <u>Learn more</u>				

#### http://www.google.com/settings/ads

#### AdFisher

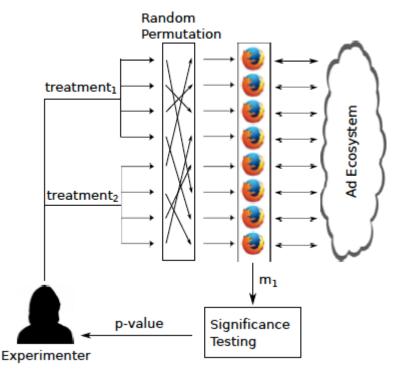
#### [A. Datta, M. Tschantz, A. Datta; PETS 2015]

#### From anecdotal evidence to statistical insight: How do user behaviors, ads and ad settings interact?

Automated randomized controlled experiments for studying online tracking

#### Individual data use transparency: ad

network must share the information it uses about the user to select which ads to serve to him

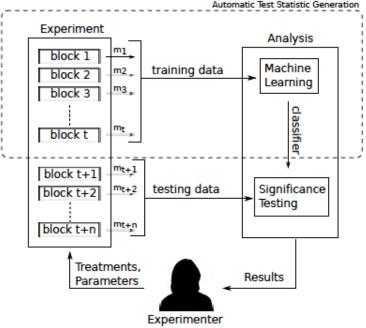




### AdFisher: methodology

[A. Datta, M. Tschantz, A. Datta; PETS 2015]

- Browser-based experiments, simulated users
  - input: (1) visits to content providing websites; (2) interactions with Google Ad Settings
  - output: (1) ads shown to users by Google;
    (2) change in Google Ad Settings
- Fisher randomized hypothesis testing
  - null hypothesis inputs do not affect outputs
  - control and experimental treatments
  - AdFisher can help select a test statistic



### AdFisher: gender and jobs

[A. Datta, M. Tschantz, A. Datta; PETS 2015]

**Non-discrimination**: Users differing only in protected attributes are treated similarly

**Causal test**: Find that a protected attribute changes ads

Experiment: gender and jobs

Specify gender (male/female) in Ad Settings, simulate interest in jobs by visiting employment sites, collect ads from Times of India or the Guardian

Result: males were shown ads for higher-paying jobs significantly more often than females (1852 vs. 318)



#### AdFisher: substance abuse

[A. Datta, M. Tschantz, A. Datta; PETS 2015]

**Transparency**: User can view data about him used for ad selection

**Causal test**: Find attribute that changes ads but not settings

#### Experiment 2: substance abuse

Simulate interest in substance abuse in the experimental group but not in the control group, check for differences in Ad Settings, collect ads from Times of India

Result: no difference in Ad Settings between the groups, yet significant differences in what ads are served: rehab vs. stocks + driving jobs violation



## AdFisher: online dating

[A. Datta, M. Tschantz, A. Datta; PETS 2015]

Ad choice: Removing an interest decreases the number of ads related to that interest.

**Causal test**: Find that removing an interest causes a decrease in related ads

Experiment 3: online dating

Simulate interest in online dating in both groups, remove "Dating & Personals" from the interests on Ad Settings for experimental group, collect ads

Result: members of experimental group do not get ads related to dating, while members of the control group do

#### compliance

### Recall the set-up

[A. Datta, A. Datta, J. Makagon, D. Mulligan, M. Tschantz; FAT\* 2018]

- Users browse the Web, consume content, consume ads (see / click / purchase)
- **Content providers** (or **publishers**) host online content that often includes ads. They outsource ad placement to third-party ad networks
- Advertisers seek to place their ads on publishers' websites
- Ad networks track users across sites, to get a global view of users' behaviors. They connect advertisers and publishers

Why are males seeing ads for high-paying jobs more often? What is causing gender-based discrimination? (1) who is responsible and (2) how is discrimination enacted?

## Who is responsible?

[A. Datta, A. Datta, J. Makagon, D. Mulligan, M. Tschantz; FAT\* 2018]

- Google alone: explicitly programming the system to show the ad less often to females, e.g., based on independent evaluation of demographic appeal of product (explicit and intentional discrimination)
- The advertiser: targeting of the ad through explicit use of demographic categories (explicit and intentional), selection of proxies (hidden and intentional), or through those choices without intent (unconscious selection bias), and Google respecting these targeting criteria
- **Other advertisers:** others outbid our advertiser when targeting to females
- **Other users:** Male and female users behaving differently to ads, and Google learning to predict this behavior

## How is targeting done?

[A. Datta, A. Datta, J. Makagon, D. Mulligan, M. Tschantz; FAT\* 2018]

- on gender directly
- on a proxy of gender, i.e., on a known correlate of gender because it is a correlate
- on a known correlate of gender, but not because it is a correlate
- on an unknown correlate of gender

Secretary Jobs possibility.cylab.cmu.edu/jobs Full time jobs in Florida Excellent pay and relocation Truck Driving Jobs possibility.cylab.cmu.edu/jobs Full time jobs in Florida Excellent pay and relocation

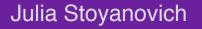
(b)

(a)

Figure 1: Ads approved by Google in 2015. The ad in the left (right) column was targeted to women (men).

#### experiments show that is possible to use Google AdWords to target on gender

"This finding demonstrates that an advertiser with discriminatory intentions can use the AdWords platform to serve employment related ads disparately on gender."



## What are the legal ramifications?

[A. Datta, A. Datta, J. Makagon, D. Mulligan, M. Tschantz; FAT\* 2018]

- Each actor in the advertising ecosystem may have contributed inputs that produced the effect
- It is impossible to know, without additional information, what the different actors other than the consumers of the ads did or did not do
- In particular, impossible to asses intent, which *may* be necessary to asses the extent of legal liability. Or it may not!
  - Title VII of the 1964 Civil Rights Act makes it unlawful to discriminate based on sex in several stages of employment. It includes an advertising prohibition (think sex-specific *help wanted* columns in a newspaper), which does not turn on intent
  - **Title VII does not directly apply here** because it is limited in scope to employers, labor organizations, employment agencies, joint labor-management committees
  - Fair Housing Act (FHA) is perhaps a better guide than Title VII, limiting both content and activities that target advertisement based on protected attributes



#### In the news: Facebook ads

POLICY 🔪 US & WORLD 🔪 TECH 🔪

1HEVERGE

# Facebook has been charged with housing discrimination by the US government

'Facebook is discriminating against people based upon who they are and where they live,' says HUD secretary

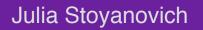
By Russell Brandom | Mar 28, 2019, 7:51am EDT

The Department of Housing and Urban Development has filed charges against Facebook for housing discrimination, escalating the company's ongoing fight over discrimination in its ad targeting system. The charges build on a complaint filed in August, finding that there is reasonable cause to believe Facebook has served ads that violate the Fair Housing Act.

*ProPublica* first raised concerns over housing discrimination on Facebook in 2016, when reporters found that the "ethnic affinities" tool could be used to exclude black or Hispanic users from seeing specific ads. If those ads were for housing or employment opportunities, the targeting could easily violate federal law. At the time, Facebook had no internal safeguards in place to prevent such targeting.

https://www.theverge.com/2019/3/28/18285178/facebook-hud-lawsuit-fair-housing-discrimination

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# Facebook has been charged with housing discrimination by the US government

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By Russell Brandom | Mar 28, 2019, 7:51am EDT

Facebook has struggled to effectively address the possibility of discriminatory ad targeting. The company pledged to step up anti-discrimination enforcement in the wake of *ProPublica*'s reporting, but a follow-up report in 2017 found the same problems persisted nearly a year later.

According to the HUD complaint, many of the options for targeting or excluding audiences are shockingly direct, including a map tool that explicitly echoes redlining practices. "[Facebook] has provided a **toggle button that enables advertisers to exclude men or women** from seeing an ad, a search-box to exclude people who do not speak a specific language from seeing an ad, and **a map tool to exclude people who live in a specified area from seeing an ad by drawing a red line around that area**," the complaint reads.

https://www.theverge.com/2019/3/28/18285178/facebook-hud-lawsuit-fair-housing-discrimination

## In the news: Google and Twitter ads

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1HE VERGE

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By Russell Brandom | Mar 28, 2019, 7:51am EDT

This is the first federal discrimination lawsuit to deal with racial bias in targeted advertising, a milestone that lawyers at HUD said was overdue. "Even as we confront new technologies, the fair housing laws enacted over half a century ago remain clear—discrimination in housing-related advertising is against the law," said HUD General

#### POLICY \ US & WORLD \ TECH \

#### HUD reportedly also investigating Google and Twitter in housing discrimination probe

By Adi Robertson | @thedextriarchy | Mar 28, 2019, 3:52pm EDT

https://www.theverge.com/2019/3/28/18285899/housing-urban-development-hud-facebook-lawsuit-google-twitter



## HUD vs. Facebook



"Facebook is discriminating against people based upon who they are and where they live," said HUD Secretary Ben Carson. "Using a computer to limit a person's housing choices can be just as discriminatory as slamming a door in someone's face."

According to HUD's Charge, Facebook enabled advertisers to exclude people whom Facebook classified as parents; non-American-born; non-Christian; interested in accessibility; interested in Hispanic culture; or a wide variety of other interests that closely align with the Fair Housing Act's protected classes. HUD is also charging that Facebook enabled advertisers to exclude people based upon their neighborhood by drawing a red line around those neighborhoods on a map. Facebook also allegedly gave advertisers the option of showing ads only to men or only to women.

The Charge further asserts that Facebook also uses the protected characteristics of people to determine who will view ads regardless of whether an advertiser wants to reach a broad or narrow audience. HUD claims Facebook combines data it collects about user attributes and behavior with data it obtains about user behavior on other websites and in the non-digital world. Facebook then allegedly uses machine learning and other prediction techniques to classify and group users to project each user's likely response to a given ad, and in doing so, may recreate groupings defined by their protected class. The Charge concludes that by grouping users who have similar attributes and behaviors (unrelated to housing) and presuming a shared interest or disinterest in housing-related advertisements, Facebook's mechanisms function just like an advertiser who intentionally targets or excludes users based on their protected class.

https://www.hud.gov/sites/dfiles/Main/documents/HUD\_v\_Facebook.pdf

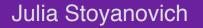
HUD.GOV

## Discrimination in Facebook's ad delivery



## Discrimination through optimization: How Facebook's ad delivery can lead to skewed outcomes

[M. Ali, P. Sapiezynski, M. Bogen, A. Korolova, A. Mislove, A. Rieke; CSCW 2019]





## Discrimination in Facebook's ad delivery

#### [M. Ali, P. Sapiezynski, M. Bogen, A. Korolova, A. Mislove, A. Rieke; CSCW 2019]

- Follow-up work on AdFisher (Google ads, gender-based discrimination for the purposes of employment) ascertained that it was possible to target on gender for job ads
- Platforms have since taken steps to address such blatant violations

"... Facebook currently has several policies in place to avoid discrimination for certain types of ads. Facebook also recently **built tools to automatically detect ads offering housing, employment, and credit**, and pledged to prevent the use of certain targeting categories with those ads. Additionally, Facebook relies on advertisers to self-certify that they are not in violation of Facebook's advertising policy prohibitions against discriminatory practices. More recently, in order to settle multiple lawsuits stemming from these reports, Facebook stated that they will soon no longer allow age, gender, or ZIP code-based targeting for housing, employment or credit ads, and that they would also block other detailed targeting attributes that are "describing or appearing to relate to protected classes".

• Yet, the question still remains: **Does the ad delivery platform** itself embed discriminatory outcomes?



## Potential reasons for discrimination

[M. Ali, P. Sapiezynski, M. Bogen, A. Korolova, A. Mislove, A. Rieke; CSCW 2019]

- First, platforms claim to **show users "relevant ads"**, maximizing the likelihood that a user will engage with the ad. Based on historical user engagement data, may result in skewed delivery in ways that an advertiser may not have intended.
- Second, market effects and financial optimization can lead to skewed ad delivery. In a nutshell: some populations are more "valuable" and so advertising to them costs more. If an advertiser bids less, they won't get to the more "valuable" population.

## **P PROPUBLICA**

"Facebook also disputed HUD's conclusion that the system itself discriminates beyond advertisers' choices: "HUD had no evidence and finding that our AI systems discriminate against people."

https://www.propublica.org/article/hud-sues-facebook-housing-discrimination-advertising-algorithms

### Facebook ad delivery

#### [M. Ali, P. Sapiezynski, M. Bogen, A. Korolova, A. Mislove, A. Rieke; CSCW 2019]

#### Part 1: ad creation

- ad contents
- audience selection
- bidding strategy

#### Part 2: ad delivery

For every opportunity to show a user an ad (e.g., **an ad slot** is available as the user is browsing the service), the ad platform will run an **ad auction** to determine, from among all of the ads that include the current user in the audience, which ad should be shown.

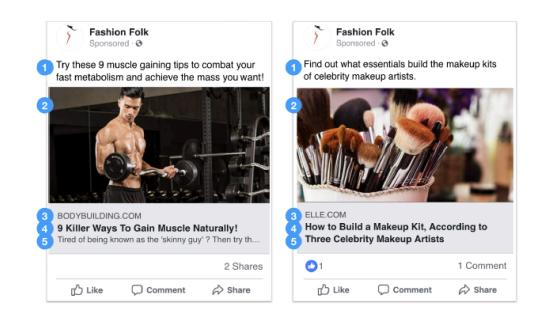
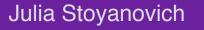


Figure 1: Each ad has five elements that the advertiser can control: (1) the ad headline and text, entered manually by the advertiser, (2) the images and/or videos, (3) the domain, pulled automatically from the HTML meta property og:site\_name of the destination URL, (4) the title, pulled automatically from the HTML meta property og:title of the destination URL, and (5) the description from meta property og:description of the destination URL.





#### Facebook ad delivery

[M. Ali, P. Sapiezynski, M. Bogen, A. Korolova, A. Mislove, A. Rieke; CSCW 2019]

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For every opportunity to show a user an ad (e.g., **an ad slot** is available as the user is browsing the service), the ad platform will run an **ad auction** to determine, from among all of the ads that include the current user in the audience, which ad should be shown. When Facebook has ad slots available, it runs an ad auction among the active advertisements bidding for that user. However, the auction does not just use the bids placed by the advertisers; Facebook says:

"The ad that wins an auction and gets shown is the one with the highest **total value**. Total value isn't how much an advertiser is willing to pay us to show their ad. It's combination of 3 major factors: (1) Bid, (2) Estimated action rates, and (3) Ad quality and relevance."

"During ad set creation, you chose a target audience ... and an optimization event ... We show your ad to people in that target audience who are likely to get you that optimization event."



## Facebook ad delivery: insights

[M. Ali, P. Sapiezynski, M. Bogen, A. Korolova, A. Mislove, A. Rieke; CSCW 2019]

Facebook ad delivery results can be skewed in ways that advertisers do not intend

- Skew can arise due to:
  - financial optimization effects
  - the ad delivery platform's predictions about the relevance of its ads to different user categories
- What contributes to the skew?
  - ad content both text and images, which are likely automatically analyzed by Facebook
  - advertiser budget

## Skew was observed along gender and racial lines, in ads for employment and housing opportunities

## Budget impacts demographics

[M. Ali, P. Sapiezynski, M. Bogen, A. Korolova, A. Mislove, A. Rieke; CSCW 2019]

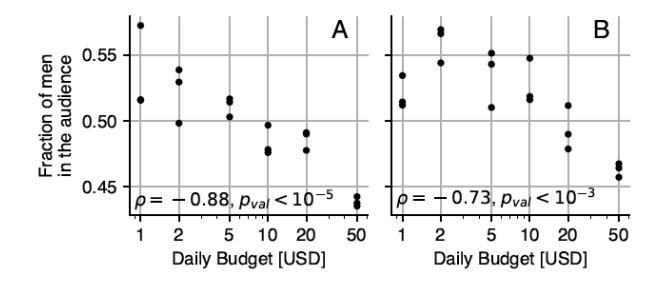


Figure 2: Gender distributions of the audience depend on the daily budget of an ad, with higher budgets leading to a higher fraction of women. The left graph shows an experiment where we target all users located in the U.S.; the right graph shows an experiment where we target our random phone number custom audiences.



## Ad creative impacts ad delivery

[M. Ali, P. Sapiezynski, M. Bogen, A. Korolova, A. Mislove, A. Rieke; CSCW 2019]

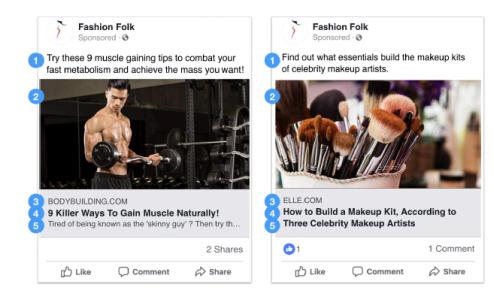


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#### Same bidding strategy for

bodybuilding and cosmetics, without explicitly mentioning gender

#### Strong gender skew in

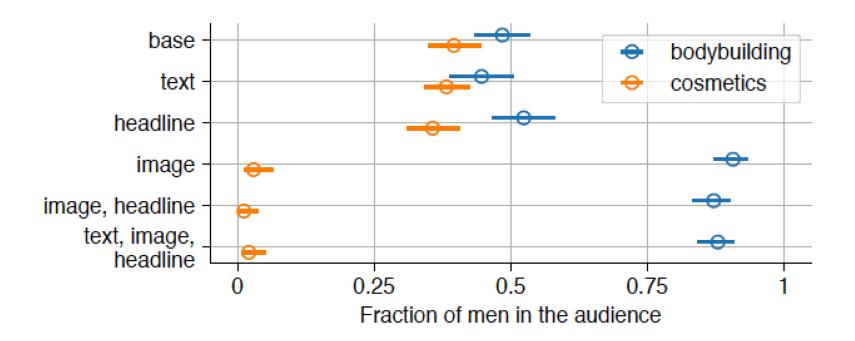
**delivery:** bodybuilding delivered to over 75% men on average, cosmetics delivered to over 90% women on average



## Ad creative impacts ad delivery

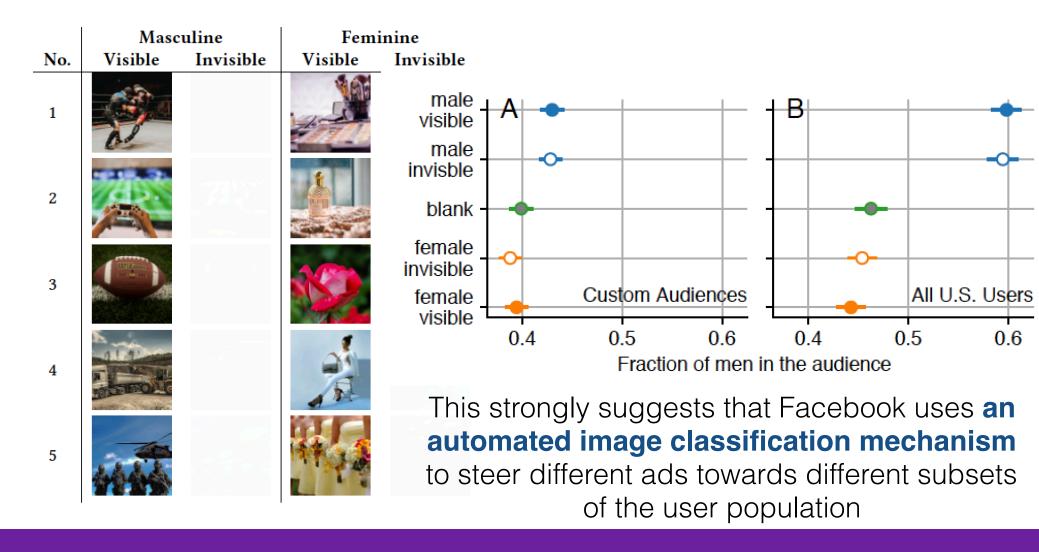
[M. Ali, P. Sapiezynski, M. Bogen, A. Korolova, A. Mislove, A. Rieke; CSCW 2019]

Question: which component of the ad creative impacts delivery the most?



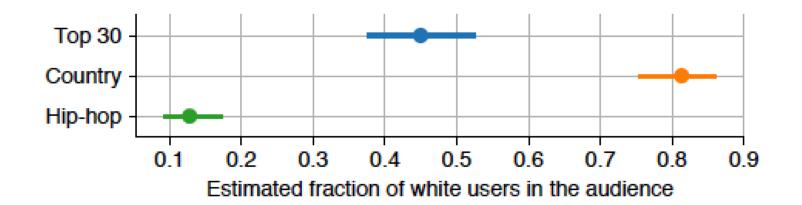
## Transparent images are still targeted!

[M. Ali, P. Sapiezynski, M. Bogen, A. Korolova, A. Mislove, A. Rieke; CSCW 2019]



## Entertainment ads targeted by race

[M. Ali, P. Sapiezynski, M. Bogen, A. Korolova, A. Mislove, A. Rieke; CSCW 2019]

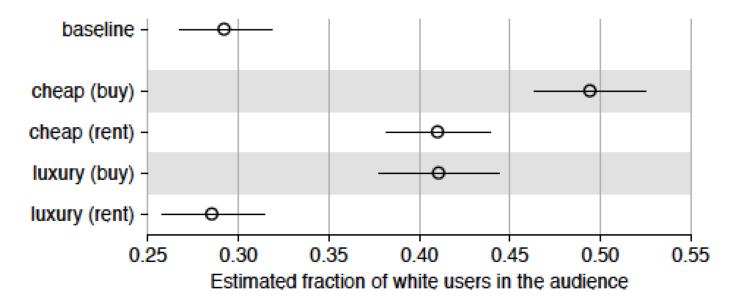


We hold targeting parameters fixed, run ads that are stereotypically of interest to different races. We find that **Facebook ad delivery follows the stereotypical distribution**, despite all ads being targeted in the same manner and using the same bidding strategy.



## Racial skew in housing ads

[M. Ali, P. Sapiezynski, M. Bogen, A. Korolova, A. Mislove, A. Rieke; CSCW 2019]



We observe **significant ad delivery skew along racial lines** in the delivery of our ads, with certain ads delivering to an audience of over 72% Black users, while others delivering to an audience of as little as 51% Black users. We cannot make claims about what particular properties of our ads lead to this skew, or about how housing ads in general are delivered.



### Skew vs. discrimination

[M. Ali, P. Sapiezynski, M. Bogen, A. Korolova, A. Mislove, A. Rieke; CSCW 2019]

Throughout this paper we refer to differences in the demographics of reached audience as "skew" in delivery. We do not claim any observed skew per se is necessarily wrong or should be mitigated. Without making value judgements on skew in general, we do emphasize the distinct case of ads for housing and employment. In particular, the skew we observe in the delivery of ads for cosmetics or bodybuilding might be interpreted as reinforcing gender stereotypes but is unlikely to have legal implications. On the other hand, the skew in delivery of employment and housing ads is potentially discriminatory in a legal sense.



## Differences with traditional media

[M. Ali, P. Sapiezynski, M. Bogen, A. Korolova, A. Mislove, A. Rieke; CSCW 2019]

- 1.Advertiser has more control over ad placement in traditional media, while here Facebook can select a narrower audience and skew delivery in unexpected ways
- 2. More difficult for a user to break out of the **information bubble**, more difficult for an advertiser to reach a user if Facebook does not deem the ad "relevant" to that user
- 3. Public interest scrutiny is very-very-very...-very difficult

