Abstract

A central goal of machine learning is to learn robust representations that capture the causal relationship between inputs features and output labels. However, minimizing empirical risk over finite or biased datasets often results in models latching on to spurious correlations between the training input/output pairs that are not fundamental to the problem at hand. In this paper, we define and analyze robust and spurious representations using the information-theoretic concept of minimal sufficient statistics. We prove that even when there is only bias of the input distribution (i.e. covariate shift), models can still pick up spurious features from their training data. Group distributionally robust optimization (DRO) provides an effective tool to alleviate covariate shift by minimizing the worst-case training loss over a set of pre-defined groups. Inspired by our analysis, we demonstrate that group DRO can fail when groups do not directly account for various spurious correlations that occur in the data. To address this, we further propose to minimize the worst-case losses over a more flexible set of distributions that are defined on the joint distribution of groups and instances, instead of treating each group as a whole at optimization time. Through extensive experiments on one image and two language tasks, we show that our model is significantly more robust than comparable baselines under various partitions. Our code is available at https://github.com/violet-zct/group-conditional-DRO.

1. Introduction

Many machine learning models that minimize the average training loss via empirical risk minimization (ERM) are trained and evaluated on randomly shuffled and split training and test sets. However, such in-distribution learning setups can hide critical issues: models that achieve high accuracy on average often underperform when the test distribution drifts away from the training one (Hashimoto et al., 2018; Koenecke et al., 2020; Koh et al., 2020). Such models are often “right for the wrong reasons” due to reliance on spurious correlations (or “dataset biases”) (Torralba & Efros, 2011; Goyal et al., 2017; McCoy et al., 2019; Gururangan et al., 2018), heuristics that hold for most training examples but are not inherent to the task of interest, such as strong associations between the presence of green pastures background with the label “cows” in image classification. Naturally, models that use such features will fail when tested on data where the correlation does not hold.

Recent work has investigated how models trained with ERM learn spurious features that do not generalize, from the points of view of causality (Arjovsky et al., 2019), understanding model overparameterization (Sagawa et al., 2020b)
A central goal of machine learning is to learn true causal relationships between $X$ and $Y$ in a manner robust to spurious factors concerning the variables. We assume that there exists an “ideal” data distribution $p_{\text{ideal}}$ (short for $p_{\text{ideal}}(X, Y)$ below) which contains data from all possible experimental conditions concerning the confounders that cause spurious correlations, both observable and hypothetical (Lewis, 2013; Arjovsky et al., 2019; Bellot & van der Schar, 2020). For example, consider the problem of classifying images of cows and camels (Beery et al., 2018). Under the ideal conditions, we assume that pictures of cows and camels on any background can be collected, including cows in deserts and camels in green pastures. Therefore, under $p_{\text{ideal}}$ the background of the image $X$ is no longer a spurious factor of the label $Y$. However, such an “ideal” distribution $p_{\text{ideal}}$ is not accessible in practice (Bahng et al., 2020; Koh et al., 2020; McCoy et al., 2019), and our training distribution $p_{\text{train}}$ (often, in practice, an associated empirical distribution) does not match $p_{\text{ideal}}$. ERM-based learning algorithms indiscriminately fit all correlations found in $p_{\text{train}}$, including spurious correlations based on confounders (Tenenbaum, 2018; Lopez-Paz, 2016).

To investigate the spurious features learned under the distribution shift from $p_{\text{ideal}}$ to $p_{\text{train}}$, we first characterize those features of $X$ which most efficiently capture all possible information needed to predict $Y$. We define these robust features using the notion of minimal sufficient statistic (MSS) (Dynkin, 2000; Cvitkovic & Koliander, 2019) under $p_{\text{ideal}}$. We then examine whether the features learned under $p_{\text{train}}$ contain spurious features compared to the MSS learned under $p_{\text{ideal}}$. Through our analysis, we find that even only with covariate shift, the features learned on $p_{\text{train}}$ can contain spurious features or miss robust features of $p_{\text{ideal}}$.

Models that fit spurious correlations in $p_{\text{train}}$ can be vulnerable to groups (subpopulations of $p_{\text{ideal}}$) where the correlation does not hold. A common approach to avoid learning a model that suffers high worst group errors is group distributionally robust optimization (group DRO), a training procedure that efficiently minimizes the worst expected loss over a set of groups in the training data (Oren et al., 2019; Sagawa et al., 2020a). The partition of groups can be defined in several ways, such as by presence of manually identified potentially spurious features (Sagawa et al., 2020a), data domains (Koh et al., 2020), or topics of text (Oren et al., 2019).

In a typical setup, the groups of interest in the test set align with those used to partition the training data. Under such setups, group DRO usually outperforms ERM with respect to the worst-group accuracy. We contend that this is because it promotes learning robust features that perform uniformly well across all groups. However, in many tasks, we can not collect clean group membership of training examples due to expensive annotation cost or privacy concerns regarding e.g. demographic identities of users or other sensitive information.

Inspired by our analysis of spurious features, we demonstrate that group DRO can fail under “imperfect” partitions of training data that are not consistent with the test set, especially when reducing spurious correlation in one group could exacerbate the spurious correlations in another (§4.2), as shown in Fig. 1. This is because group DRO treats each training group as a unit, preventing it from adjusting learning weights differently for subgroups within each group. Recent work has proposed to use sophisticated unsupervised clustering algorithm to search for meaningful subclasses (Sohoni et al., 2020) and execute group DRO on the found subclasses. To learn robust models under noisy protected groups, Wang et al. (2020) designs robust approaches that is based on an estimate of a noise model between the clean and noisy groups. Instead of relying on good partitions of groups or a not readily available noise model, we propose group-conditional DRO (GC-DRO) that defines the uncertainty set over the joint distribution of groups and their instances (i.e. $q(G)q(X, Y|G)$). Every training example is reweighted by both its group weight and the instance-level weight, which offers a more flexible uncertainty set compared to group DRO. Through extensive experiments on three tasks — facial attribute classification, natural language inference, and toxicity detection, we show that GC-DRO significantly outperforms both ERM and group DRO in various partitions of training data and demonstrate the robustness of GC-DRO against various group partitions.

2. Preliminaries on Robust Representations

To study spurious features, we need to formally define which features or properties of the data describe spurious correlations, and which features are robust features relevant to the task at hand. In supervised learning we are interested in finding a good representation $T(X)$ of the input $X$ that is useful to predict a target label $Y$. What characterizes the optimal representations of $X$ w.r.t. $Y$ is much debated, but a common assertion is that $T(X)$ should be a minimal sufficient statistic (MSS) of $X$ for $Y$ (Adragni & Cook, 2009; Schwartz-Ziv & Tishby, 2017; Achille & Soatto, 2018; Cvitkovic & Koliander, 2019), which is:

1We assume that $T(X)$ is a deterministic mapping of $X$ given neural network parameters.
Examining and Combating Spurious Features under Distribution Shift

(i) $T(X)$ should be sufficient for $Y$, i.e. $\forall x \in S, t \in T, y \in Y, p(x|t, y) = p(x|t)$, which is equivalent to $p(y|t, x) = p(y|t)$. This means given the value of $T(X)$, the distribution of $X$ does not depend on the value of $Y$.

(ii) Given that $T(X)$ is sufficient, it should be minimal w.r.t. $X$, i.e. for any sufficient statistic $S$, there exists a deterministic function $f$ such that $T = f(S)$ almost everywhere w.r.t. $X$. This means for any measurable, non-invertible function $g, g(T)$ is no longer sufficient for $Y$.

In other words, the minimal sufficient statistics most efficiently capture all information useful for predicting $Y$. The notion of MSS has been connected to Shannon’s information theory (Kullback & Leibler, 1951; Cover, 1999) and extended to any joint distribution $P(X, Y)$ of $X$ and $Y$ in the information bottleneck (IB) framework (Tishby et al., 2000; Shamir et al., 2010; Kolchinsky et al., 2019), which provides a principled way to characterize the extraction of relevant information from $X$ for predicting $Y$. Loosely speaking, learning a MSS $T$ is equivalent to maximizing $I(T(X); Y)$ (sufficiency) and minimizing $I(T(X); T)$ (minimality).

Robust Features. Suppose $A$ contains all possible combinations of spurious variables, both observable and hypothetical, and we consider datasets $D_{(a,y)} = \{x_i\}_{i=1}^{N_{a,y}}$ collected under each condition of $(a \in A, y \in Y)$, where each $D_{(a,y)}$ contains examples that are i.i.d. according to some probability distribution $p(x|y, a)$. We define $p_{\text{ideal}}$ as the mixture distribution of $p(x|y, a)$ with uniform weights over $(a, y) \in A \times Y$. Thus, MSS learned on $p_{\text{ideal}}$ provides a good candidate for robust features $T(X)$ (sometimes denoted $T_{\text{ideal}}(X)$ for clarity), which most efficiently capture the information from $X$ necessary for predicting $Y$ on a distribution that is free of spurious factors.

Spurious Features. In contrast, we define representations $T'(X)$ that contain spurious features. Specifically, the entropy of $T'(X)$ conditioned on $T(X)$ under $p_{\text{ideal}}$ is positive.

$$H_{\text{ideal}}(T'(X)|T(X)) > 0 \quad (1)$$

Because these learned features are not deterministic given $T(X)$ then they contain additional information that is not useful for predicting $Y$. For example, in image classification, knowing that the image contains a horse, we cannot predict the background with certainty (a horse could be on a race track or a beach). Another example in natural language inference (NLI) task is that model learned on a biased data set often associates negation with the label “contradiction”. This is another spurious feature under our definition, because given the meaning of a sentence (robust features), whether it contains negation or not is not deterministic, e.g. “Don’t worry” and “Be calm.” are synonymous but only one contains negation. A classifier that uses these spurious features can suffer from the risk of learning the spurious correlations between $T'(X)$ and the labels $Y$.

3. Spurious Features under Covariate Shift

The training data is often marred by various abnormalities, such as selection biases (Buolamwini & Gebru, 2018) and confounding factors (Gururangan et al., 2018). We ask if the MSS learned under $p_{\text{train}}$ are robust features under $p_{\text{ideal}}$. Note that we do not study how to learn MSS via ERM in this paper, on the other hand, considering that MSS provides a good candidate for robust representations, we want to study if the MSS learned under $p_{\text{train}}$ contains spurious features with respect to the MSS learned under $p_{\text{ideal}}$, which are universal robust features against various spurious factors.

We consider the distribution shift in $p(X)$, also known as covariate shift (David et al., 2010), and we show that the entropy of MSS learned under $p_{\text{train}}$ conditioned on the robust features is zero in Theorem 1 with proofs in §A.

Theorem 1. Suppose there is only covariate shift in $p_{\text{train}}$, i.e. $\exists x \in S_{\text{train}}$ s.t. $p_{\text{train}}(x) \neq p_{\text{ideal}}(x)$ but $p_{\text{train}}(Y|X = x) = p_{\text{ideal}}(Y|X = x), \forall x \in S_{\text{train}}$. Let $T_{\text{train}}(X)$ be the MSS representation learned under $p_{\text{train}}$, then we have:

$$H_{\text{train}}(T_{\text{train}}(x)|T_{\text{ideal}}(x)) = 0. \quad (2)$$

Theorem 1 tells us that $T_{\text{train}}(X)$ is deterministic given $p_{\text{ideal}}$ (shown in blue to distinguish from Eq. 1). However, this does not imply $H_{\text{ideal}}(T_{\text{train}}(X)|T_{\text{ideal}}(X)) = 0$ under $p_{\text{ideal}}$. Thus, we cannot conclude that $T_{\text{train}}(X)$ contains no spurious features. We further discuss the implications with two cases based on the relationship between the support of input $S_{\text{train}}$ and that of $S_{\text{ideal}}$: (1) $S_{\text{train}} = S_{\text{ideal}}$ and (2) $S_{\text{train}} \subseteq S_{\text{ideal}}$. When the input support of $p_{\text{train}}$ is equal to that of $p_{\text{ideal}}$, we have the following corollary:

Corollary 1. Suppose $S_{\text{train}} = S_{\text{ideal}}$ in Theorem 1, then $T_{\text{train}}(X)$ is also the MSS under $p_{\text{ideal}}$.

Corollary 1 corroborates the findings in Wen et al. (2014) that the (unweighted) solution learned by ERM is also the robust solution when only covariate shift exists and $S_{\text{train}} = S_{\text{ideal}}$. In practice, however, this assumption does not hold (because we only have datasets with limited support) and thus the representation $T_{\text{train}}(X)$ learned by ERM is not necessarily equivalent to $T_{\text{ideal}}(X)$. By Theorem 1, $T_{\text{train}}(X)$ is deterministic given $T_{\text{ideal}}(X)$ under $p_{\text{train}}$, which implies that the information contained in $T_{\text{train}}(X)$ is equal to or less than that contained in $T_{\text{ideal}}(X)$. In the former case, $T_{\text{train}}(X)$ can be equivalent in representation to $T_{\text{ideal}}(X)$ but can also contain spurious features that co-occur with the robust features in the training data. In the

Note that it is not just the case of $T'(X)$ containing redundant features, in which case $H(T'(X)|T(X)) = 0$.

It is often assumed that $p(Y|X)$ is invariant in supervised learning problems (Arjovsky et al., 2019).
4. Does Group DRO Learn Robust Features?

The discussions in §3 suggest that under covariate shift, directly learning from the empirical data distribution can result in learning the spurious correlations satisfied by the majority of the training data. When the spurious factors are known, we can apply group distributionally robust optimization (group DRO), which reweights the losses of different groups associated with spurious factors to alleviate covariate shift and learn robust features that generalize to both minority and majority groups. In this section, we first review group DRO and discuss under which cases it can fail.

4.1. Group Distributionally Robust Optimization

Group DRO is an instance of distributionally robust optimization (Ben-Tal et al., 2013; Duchi et al., 2016) that minimizes the worst expected loss over a set of potential test distributions $Q$ (the uncertainty set):

$$\mathcal{L}_{\text{DRO}}(\theta) = \sup_{q \in Q} \mathbb{E}_{x,y \sim q} [\ell(x, y; \theta)]$$  

This worst-case objective upper bounds the test risk for all $q_{\text{test}} \in Q$, which is useful for learning under train-test distribution shift. However, its success crucially depends on choosing an adequate uncertainty set that encodes the possible test distributions of interest. Choosing a general family of distribution as the uncertainty set, such as a divergence ball around the training distribution (Ben-Tal et al., 2013; Hu & Hong, 2013; Gao & Kleywegt, 2016), encompasses a wide set of distribution shifts, but can also lead to a conservative objective emphasizing implausible worst-case distributions (Duchi et al., 2019; Oren et al., 2019).

To construct a viable uncertainty set, one can optimize models over all meaningful subpopulations or groups $g$ depending on the available source information regarding the data, such as domains, demographics, topics, etc. Group DRO (Hu et al., 2018; Oren et al., 2019) leverages such structural information and constructs the uncertainty set as any mixture of these groups. Following Oren et al. (2019), we adopt the conditional value at risk (CVaR) which is a type of distributionally robust risk to achieve low losses on all $\alpha$-fraction subpopulations (Rockafellar et al., 2000) of the training distribution (i.e. $\{p : \alpha p(x) \leq p_{\text{train}}(x), \forall x\}$). As we assume that each data point comes from some group $p(x, y|g)$ and $p_{\text{train}}$ is a mixture of $m$ groups $p_{\text{train}}(g)$, we can extend the definition of CVaR to groups and construct the uncertainty set $Q$ as all group distributions that are $\alpha$-covered by $p_{\text{train}}(g)$ (or topic CVaR (Oren et al., 2019)):

$$Q = \left\{ q : q(g) \leq \frac{p_{\text{train}}(g)}{\alpha} \quad \forall g \right\}$$  

This upper bounds the group distribution within the uncertainty set by its corresponding training distribution. The group DRO objective then minimizes the expected loss under the worst-case group distribution:

$$\mathcal{L}_{\text{GDRO}} = \sup_{q \in Q} \mathbb{E}_{q \sim Q} \mathbb{E}_{(x,y) \sim p_{\text{train}}(g)} [\ell(x, y; \theta)]$$

Intuitively, this objective encourages uniform losses across different groups, which allows us to learn a model that is robust to group shifts. We adopt the efficient online greedy algorithm developed in Oren et al. (2019) to update the model parameters $\theta$ and the worst-case distribution $q$ in an interleaved manner. The greedy algorithm roughly amounts to upweighting the sample losses by $\frac{1}{\alpha}$ which belong to the $\alpha$-fraction of groups that have the worst losses. We present the detailed algorithm in Appendix C.

4.2. Group DRO Can Fail with Imperfect Partitions

As discussed earlier, we aim to learn a model that is robust to spurious factors. For example, in toxicity detection, a robust model should perform equally well on data from different demographic groups. Group DRO mitigates covariate shift by minimizing the worst-case loss under the uncertainty set $Q$, consisting of mixtures of sub-group distributions. Intuitively, given that optimizing $p_{\text{ideal}}$ allows for learning of robust, non-spurious features, defining a $Q$ that covers $p_{\text{ideal}}$ is highly advantageous from a learning perspective.

If we know all the spurious attributes of the training data $\mathcal{A}$, we can adopt the setup in Sagawa et al. (2020a) that divides the data into $|\mathcal{A}| \times |\mathcal{Y}|$ groups, where each example belongs to one of the groups $g = (a, y)$. We define such grouping strategy as “clean partitions” in which each group is uniquely associated with one value of $(a, y)$.

If $\mathcal{A}$ contains all the spurious factors of interest, it can be seen that there exists some mixture of groups $\sum_{g=1}^{m} q(g)p_{\text{train}}(\cdot | g)$ that can recover $p_{\text{ideal}}$, where $q \in \Delta_m$ and $\Delta_m$ is the $(m-1)$-dimensional probability simplex. Thus, $p_{\text{ideal}}$ is contained in $Q$. Such clean partitions provide a plausible environment for group DRO to learn well in the presence of covariate shift that causes spurious correlations in the training data.

In contrast, we define “imperfect partitions” where each group contains samples from multiple values of $(a, y)$ such

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\( q \in \Delta_m \) that recovers \( p_{\text{ideal}} \), in other words, \( Q \) does not include \( p_{\text{ideal}} \). In this case, group DRO cannot eliminate covariate shift effectively.

To illustrate, consider a binary random variable \( S \in \{0,1\} \) following a uniform distribution, and the target label \( Y \in \{0,1\} \) also follows a uniform distribution and is independent of \( S \). Due to covariate shift, there are spurious correlations between \( S = 0, Y = 0 \) and between \( S = 1, Y = 1 \) in the training data. We partition the training data into two groups with an equal number of samples and the conditional distribution of \( P(Y|S) \) is shown in Tab. 1. To prevent the model from learning the spurious correlations between \( S = 1 \) and \( Y = 1 \), one can upweight losses of its “negative” samples for which the spurious correlation does not hold, i.e. samples of \( (S = 1, Y = 0) \) in \( G_2 \); however, group DRO upweights the group as a whole, which inevitably causes the model to latch on the spurious attribute \( S \). Such underlying conflicts prevent the group DRO from formulating a worst-case distribution that can eliminate covariate shift, resulting in a passive reliance on certain spurious correlations.

Imperfect partitions of training data are common in practice, as it can be expensive or infeasible to acquire the labels of spurious attributes for each training instance. For example, we may only have rough partitions based on the data sources or the outputs from (unsupervised) clustering algorithms. Our analysis shows that under these practical settings, the group DRO algorithm cannot effectively alleviate covariate shift due to the rigid treatment of group losses.

### 5. Proposed Method: Group-conditional DRO

Since group DRO can be problematic with imperfect partitions, we propose a more flexible uncertainty set over the joint distribution of \( (x, y, g) \), i.e. \( q(g)q(x, y|g) \), using fine-grained weights over instances within each group instead of treating the entire group as a whole. We extend the \( \alpha \)-covered distribution to both the group-level \( q(g) \) and conditional instance-level \( q(x, y|g) \) distributions to define the uncertainty set \( Q \). At training time, a sample is weighted by both its group weight induced from \( q(g) \) as well as the instance-level weight induced from \( q(x, y|g) \). Specifically, the new uncertainty set is

\[
\mathcal{Q}^{\alpha, \beta} = \left\{ q(g)q(x, y|g) : q(g) \leq \frac{P_{\text{train}}(g)}{\alpha}, \frac{1}{N} \leq q(x, y|g) \leq \frac{P_{\text{train}}(x, y|g)}{\beta}, \forall x, y, g \right\},
\]

where \( N \) is the number of training examples and \( \alpha, \beta \in (0,1] \). Denote \( n_i \) the number of samples in group \( i \), then \( p_{\text{train}}(x, y|g = i) = \frac{1}{n_i} \). The second constraint of Eq. 6 can be rewritten as \( \frac{1}{n_i} \leq q(x, y|g) \leq \frac{1}{\beta n_i} \). Compared with the \( \beta \)-covered distribution, we add a lower bound \( q(x, y|g) \geq \frac{1}{n_i} \) to compensate for imbalanced group sizes. With a plain \( \beta \)-covered distribution for \( q(x, y|g) \), the DRO objective roughly upweights a \( \beta \)-fraction of instance losses of each group. However, we only want to emphasize a small subset of examples that perform badly in the majority groups. Thus, we add this lower bound to \( q(x, y|g) \) in Eq. 6 to directly “punish” larger groups. To see this, the percentage of examples that are upweighted by \( \frac{1}{n_i} \) in group \( i \) is roughly \( \frac{N - n_i}{N} \beta \), which is monotonically decreasing function w.r.t. \( n_i \). Therefore, the larger the group size \( n_i \) is, the smaller fraction of instances in group \( i \) are upweighted.

#### Online Optimization Algorithm

Similarly to the online greedy algorithm for group DRO (Oren et al., 2019) (details in Appendix C), we interleave the updates between model parameters \( \theta \) and the worst-case distribution \( q(g)q(x, y|g) \). The greedy algorithm involves sorting losses of all the vari-

<table>
<thead>
<tr>
<th>( G_1 )</th>
<th>( S = 0 )</th>
<th>( S = 1 )</th>
<th>( G_2 )</th>
<th>( S = 0 )</th>
<th>( S = 1 )</th>
</tr>
</thead>
<tbody>
<tr>
<td>( P(Y = 0</td>
<td>S) )</td>
<td>0.5</td>
<td>0</td>
<td>1</td>
<td>0.5</td>
</tr>
<tr>
<td>( P(Y = 1</td>
<td>S) )</td>
<td>0.5</td>
<td>1</td>
<td>0</td>
<td>0.5</td>
</tr>
</tbody>
</table>

Table 1. An example of imperfect partition.
ables when updating the worst-case distribution defined by the $\alpha$-covered distribution. However, frequently updating $q(x, y|g)$ over large-scale training data (e.g. millions of samples) can be costly and unstable. Therefore, we only update $q(g)$ at every iteration, while performing updates on $q(x, y|g)$ lazily once every epoch or when the robust accuracy on the validation set drops (inner update criterion). We present the pseudo code for the training process in Alg. 1.

**Discussions.** Another potential approach to circumventing the purely group-level loss is constructing an instance-level uncertainty set (Ben-Tal et al., 2013; Husain, 2020; Michel et al., 2021), however, the resulting $Q$ can be too pessimistic (Hu et al., 2018; Duchi et al., 2019) or difficult to optimize (Michel et al., 2021). Instead, we leverage the structural information of data partitions and expand the flexibility of uncertainty set by incorporating the conditional probabilities of instances. Furthermore, this allows us to execute the min-max optimization in an efficient manner.

6. Experiments

In this section, we evaluate the proposed group-conditional DRO on one image classification task and two language tasks — natural language inference and toxicity detection. To demonstrate the effectiveness of our method under various partitions of data, we first introduce the clean (group number $m = |A| \times |\mathcal{Y}|$) and imperfect data partitions of each task. As we discussed at the end of §4.2, there are various cases where the partitions of training data are imperfect such that each group is not purely associated with examples from one pair of $(a, y)$. In this section, we inspect several cases reflecting diverse properties of partitions to evaluate our method. First, on the image and NLI tasks, we manually design adversarial partitions of data such that there are explicit conflicts between groups and purely reweighing over groups cannot eliminate covariate shift (§6.1). Second, we use the attributes provided by a supervised classifier to create the imperfect partitions of the toxicity data set (§6.1). Third, we also perform unsupervised clustering on the toxicity data set to obtain imperfect partitions in §6.4.

6.1. Data and Tasks

**Object Recognition.** We use the CelebA dataset (Liu et al., 2015) which has 162,770 training examples of celebrity faces. We classify the hair color from $\mathcal{Y} = \{\text{blond}, \text{dark}\}$ following the set up in Sagawa et al. (2020a). In this task, labels are spuriously correlated with the demographic information — gender of the input $A = \{\text{female}, \text{male}\}$, which together with $\mathcal{Y}$ results in 4 clean groups. The statistics of groups in the imperfect partition are presented in Tab. 2a (separated by “/”), each of which consists of data from multiple values of $(a, y)$. Concretely, we create an imperfect partition of 2 groups with two explicit spurious correlations:

<table>
<thead>
<tr>
<th>$\mathcal{Y}$</th>
<th>male</th>
<th>female</th>
</tr>
</thead>
<tbody>
<tr>
<td>dark</td>
<td>65,487 / 1,387</td>
<td>22,880 / 48,749</td>
</tr>
<tr>
<td>blonde</td>
<td>0 / 1,387</td>
<td>22,880 / 0</td>
</tr>
</tbody>
</table>

(a) The imperfect partitions for the CelebA dataset ($G_1/G_2$).

<table>
<thead>
<tr>
<th>$\mathcal{Y}$</th>
<th>no neg</th>
<th>neg 1</th>
<th>neg 2</th>
</tr>
</thead>
<tbody>
<tr>
<td>contradiction</td>
<td>57,605 / 0 / 0</td>
<td>0 / 1,406 / 0</td>
<td>0 / 0 / 9,897</td>
</tr>
<tr>
<td>entailment</td>
<td>67,335 / 0 / 0</td>
<td>0 / 0 / 215</td>
<td>0 / 1,318 / 0</td>
</tr>
<tr>
<td>neutral</td>
<td>66,401 / 0 / 0</td>
<td>0 / 0 / 251</td>
<td>0 / 1,747 / 0</td>
</tr>
</tbody>
</table>

(b) The imperfect partitions for the MNLI dataset ($G_1/G_2/G_3$).

<table>
<thead>
<tr>
<th>$\mathcal{Y}$</th>
<th>White-aligned</th>
<th>AAE</th>
<th>Hispanic</th>
<th>Others</th>
</tr>
</thead>
<tbody>
<tr>
<td>abusive</td>
<td>11,281</td>
<td>7,392</td>
<td>6,707</td>
<td>1,770</td>
</tr>
<tr>
<td>spam</td>
<td>8,147</td>
<td>1,041</td>
<td>541</td>
<td>4,301</td>
</tr>
<tr>
<td>normal</td>
<td>41,756</td>
<td>2,562</td>
<td>2,638</td>
<td>6,895</td>
</tr>
<tr>
<td>hateful</td>
<td>2,696</td>
<td>1,420</td>
<td>509</td>
<td>340</td>
</tr>
</tbody>
</table>

(c) Statistics of each group in the clean partition of the hate speech dataset. Data of each dialect attribute (column) corresponds one group in the imperfect partition.

Table 2. Statistics of data in different groups partitioned by attributes (row) and labels (column).

i) in group $G_1$ (dark, male) are spuriously correlated since we put all their counterparts (blonde, male) in group $G_2$; ii) similarly, (dark, female) in $G_2$ are spuriously correlated.

**Natural Language Inference (NLI).** NLI is the task of determining whether a hypothesis is true (entailment), false (contradiction) or undetermined (neutral) given a premise. We use the MultiNLI dataset (Williams et al., 2018) and follow the train/dev/test split in Sagawa et al. (2020a), which results in 206,175 training examples. Gururangan et al. (2018) have shown that there is spurious correlation between the label of contradiction and the presence of negation words (nobody, nothing, no, never) due to annotation artifacts. We further split the negation words into two groups: set 1 (nobody, nothing) and set 2 (no, never) to have more variety in the attributes, i.e. $A = \{\text{no negation, negation 1, negation 2}\}$, which together with labels forms 9 groups in the clean partition. We create 3 groups in the imperfect partition as shown in Tab. 2b, where $G_1$ only contains examples from $a = \text{no negation}$, while $G_2$ and $G_3$ contain data from both $a = \text{negation 1}$ and $a = \text{negation 2}$. This causes a dilemma when upweighting either of the groups.

**Toxicity Detection.** This task aims to identify various forms of toxic languages (e.g. abusive speech, hate speech), an application with practical and important real-world consequences. Sap et al. (2019) have shown that there is a strong correlation between certain surface markers of English spoken by minority groups and the labels of toxicity. And such biases can be acquired and propagated by models trained on these corpora. We perform experiments on the FDCL18 (Fortuna & Nunes, 2018) dataset, a corpus of 100k tweets annotated with four labels: $\mathcal{Y} = \{\text{hateful, spam, abusive, spam}\}$. 

Methods

25 55.44 10 30 20 25 10 86.11 70.84 30 35 10 70.84 35 15 10 45.97 42.92 15 25 5 44.17 25 25 86.81 35 15

Imperfect Partition

88.75 30 Clean Partition

67.02 88.19 34.30 36.24 20 77.88 57.28 15 15 56.83 55.98 75.32 40.14 67.26 75.14 25 15 35 40.14 5 5 10 30 20

Figure 2. Under the imperfect partition of the MNLI dataset, the aggregated average training weights of instance losses in each group divided by attributes and labels (top: group DRO; bottom: GC-DRO).

6.2. Experimental Setup

We fine-tune pretrained models for object recognition and NLP tasks that achieve high average test accuracies, specifically ResNet18 (He et al., 2016) on CelebA and RoBERTa (Liu et al., 2019) on the MultiNLI and FDCL18 datasets. We select hyperparameters by the robust validation accuracy. For the clean partitions, we set $\alpha = 0.2, \beta = 0.5$ for all the three tasks. For the imperfect partitions, we set a relatively lower value of $\beta$ to highlight badly performed instances within groups. Specifically, for NLP tasks we set $\alpha = 0.5, \beta = 0.2$ and 0.25 for NLI and toxicity detection respectively, and for the image task, we set $\alpha = 0.2, \beta = 0.1$. For more training details, see Appendix E. We measure both the average accuracy over all the test data as well as the robust accuracy (worst accuracy across all groups). Even though different partitions (clean/imperfect) are used at training time, we always evaluate the model’s robust accuracy across groups of the clean partitions of the test data.

We compare with ERM, which minimizes the average train-
ing loss on the empirical training distribution, formally

\[ \mathcal{L}_{\text{ERM}}(\theta) = \mathbb{E}_{(x, y) \sim P_{\text{train}}}[\ell(x, y; \theta)] \] (7)

We also compare with two variants of group DRO with different objective and optimization procedures: a greedy (Oren et al., 2019) algorithm for CVaR-group DRO and a exponentiated-gradient (EG) (Sagawa et al., 2020a) procedure with full simplex. Note that while previous work (Sagawa et al., 2020a) has found the greedy algorithm is unstable and underperforms EG, we did not observe this issue with our implementation where we took a slightly different approach to compute the worst expected loss and we detail this difference in Appendix E.2. In addition, we compare with the resampling method, which optimizes on minibatches sampled from uniform group frequencies, which is often used for imbalanced datasets.

6.3. Main Results

We present the robust and average test accuracies of all three tasks under different partitions in Tab. 3. Models are selected based on the worst-performing accuracy of group (of the clean partition) in the validation set. All the results are averaged over 5 runs with different random seeds. Except for ERM, all the models leverage the group information at training time. First, as expected, ERM models attain high average test accuracies across all the datasets but perform poorly on the worst-case group. Second, we observe that under the clean partition, group DRO models always significantly outperform ERM on the worst-group test accuracy with modest drop in the average test accuracy. And we also note that group DRO optimized with the greedy algorithm performs on par with that optimized by the EG based algorithm. By contrast, the resampling method can not consistently perform well on the worst test groups on all datasets. Furthermore, our method performs similarly to or slightly better than group DRO on all three datasets under the clean partition. Third, under the imperfect partition, neither group DRO nor resampling can perform well in the worst test groups and achieves similar performance to that of ERM models. On the other hand, our method performs significantly better in terms of the robust accuracy on all three datasets, with 5–37 points in improvement over group DRO models. Although the results are worse compared to those under the clean partition, we demonstrate that our method is much more agnostic to the underlying data partitions.

6.4. Analysis

Why does GC-DRO perform well on robust accuracy? In this section, we investigate why group-conditional DRO works well under imperfect partitions. To do this, we first compute the actual weight \( \frac{n_a^{(t)}(g_i)}{p_{\text{train}}^{(t)}(g_i)} \) in Alg. 1 applied to each instance \((x_i, y_i)\) at every step \(t\) for group DRO and our method respectively. The groups in imperfect parti-

<table>
<thead>
<tr>
<th></th>
<th>Robust Acc</th>
<th>Average Acc</th>
</tr>
</thead>
<tbody>
<tr>
<td>ERM</td>
<td>34.30 ± 1.83</td>
<td>79.7 ± 1.05</td>
</tr>
<tr>
<td>resampling</td>
<td>34.20 ± 2.36</td>
<td>79.4 ± 1.24</td>
</tr>
<tr>
<td>group DRO (EG)</td>
<td>32.84 ± 2.72</td>
<td>80.5 ± 0.59</td>
</tr>
<tr>
<td>group DRO (greedy)</td>
<td>34.48 ± 4.69</td>
<td>79.62 ± 0.59</td>
</tr>
<tr>
<td>GC-DRO (ours)</td>
<td>45.06 ± 6.77</td>
<td>70.7 ± 4.81</td>
</tr>
</tbody>
</table>

Table 4. Average and robust test accuracies of FDCL18 under the partitions via unsupervised clustering.

To make this trend more clear, we summarize the weights across all the epochs for each group of \((a, y)\) and present the heat map in Fig. 3. We can see that group DRO focuses on learning from the large group that does not contain negation words but pays less attention to those minority groups. On the contrary, our method encourages the model to learn from minority groups that can help combat spurious features.

On groups produced by unsupervised clustering. We study a more realistic setting where no group information is available and we use an unsupervised clustering algorithm to produce the partitions. Specifically, we first embed the training sentences of the FDCL18 dataset with SentenceBERT (Reimers et al., 2019), a well-performing semantic sentence embedder, then we use K-means to obtain 8 clusters. In Tab. 4, we show the robust and average accuracy on the test set of the toxicity detection task. Our method once again significantly outperforms other baseline methods on the robust test accuracy, which demonstrates the robustness...
of GC-DRO under different partitions.

Figure 4. Ablation studies on $\alpha$ and $\beta$ on the MNLI datasets.

Ablation studies on $\alpha$ and $\beta$. We perform ablation studies on the two important hyperparameters $\alpha$ and $\beta$ used in our method. In Fig 4, we fix one value and vary the other and plot the robust test accuracies over 5 random runs (the variance of average test accuracies is very small) on the NLI task. We observe that GC-DRO is less sensitive to different combinations of $\alpha$ and $\beta$ under the imperfect partitions. However, for the clean partitions, a larger $\beta$ and a smaller $\alpha$ tends to yield better performance, as GC-DRO behaves more close to the plain group DRO.

7. Conclusion

Through a mathematical characterization of features used in prediction, we have demonstrated that under covariate shift ERM models can pick up spurious features or miss robust features. The GC-DRO algorithm resulting from this analysis allows for a more flexible uncertainty set that performs consistently well in the worst test group under different partitions. This new understanding of features opens up new avenues in both redesigning our distributionally robust algorithms, and further characterizing possible spurious factors that may influence model robustness, for example through unsupervised learning.

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References


Examining and Combating Spurious Features under Distribution Shift


