## Additional Details for Automated Experiments on Personalized Ad Settings

## 1 Selecting Test Statistics

AdFisher has the ability to pick a prediction model from a variety of text-book algorithms and parameters. For each learning algorithm, we have also listed out the corresponding parameter spaces from which AdFisher selects a model. In course of our studies, we found that L2 penalized logistic regression generally had low cross-validation scores.

| Classifier |  | $C$ Parameters -_ |
| :--- | :--- | :--- |
| Logistic Regression | penalty $=\left\{L_{1}, L_{2}\right\}$ | $C=\left\{2^{-5}, 2^{-4}, \ldots, 2^{15}\right\}$ |
| k-Nearest-Neighbors Classifier | power parameter $=\{1,2,3\}$ | $k=\{1,3, \ldots, 19\}$ |
| SVM with polynomial kernel | degree $=\{1,2,3,4\}$ | $C=\left\{2^{-5}, 2^{-4}, \ldots, 2^{15}\right\}$ |
| SVM with Gaussian rbf kernel | $\gamma=\left\{2^{-15}, 2^{-14}, \ldots, 2^{3}\right\}$ | $C=\left\{2^{-5}, 2^{-4}, \ldots, 2^{15}\right\}$ |

## 2 Experiments

In each of our experiments, we compared the effects of two treatments, each being applied to a group of agents (browser instances) in the experiment. Agents are randomly assigned to a group, each group comprising of half of all the agents. During the treatment phase, an agent can perform several actions. In its current implementation, AdFisher can drive the agents to visit a list of websites one after the other, or modify demographics (gender, age-group, and interests) on Google Ad Settings. A user can add the functionality to perform other actions to AdFisher.

After the application of treatments, each agent makes measurements. AdFisher has the functionality to record advertisements served by Google on five different news websites (theguardian.com/us, timesofindia.indiatimes. com, bbc.com/news, reuters.com/news/us and bloomberg.com), or demographics (gender, age-group, and interests) on Google Ad Settings for each agent.

### 2.1 Opacity

### 2.1.1 Table of Results

We ran each experiment for a 100 blocks, each block having 10 agents. That results in a total of 1000 agents, 500 in the experimental group and 500 in the control group. For each experiment, we counted the total number of ads served to agents in the experimental and control groups. The table also contains the value of the regularization parameter selected from cross-validation, times required for the training and testing a classifier, the prediction accuracy on the testing data, and the p value from the permutation test.

| Treatments | \# ads (\# unique ads) |  |  | C | computation time |  | accuracy | p-value |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | experimental | control | total |  | training | testing |  |  |
| Substance Abuse | 20,420 (427) | 22, 204 (530) | 42,624 (673) | 0.125 | 18s | 3m19s | 81\% | $5.298 \times 10^{-6}$ |
| Disability | 19,787 (546) | 23, 349 (684) | 43,136 (954) | 1.0 | 21 s | 3 m 18 s | 75\% | $5.298 \times 10^{-6}$ |
| Mental Disorder | 22,303 (407) | 22, 257 (465) | 44,560 (600) | 0.0625 | 31s | 3m19s | 59\% | 0.052965 |
| Infertility | 22,438 (605) | 22,544 (625) | 44, 982 (856) | 0.125 | 39s | 3 m 23 s | 57\% | 0.113977 |
| Adult Websites | 17,670 (602) | 17,760 (580) | 35, 430 (850) | 128.0 | 33 s | 3 m 28 s | 52\% | 0.416935 |

### 2.1.2 Insight into the Substance Abuse Experiment

Here, we list the top five ads that appear on the control and experimental group. For each ad, we also record the number of appearances of each ad in the training and testing datasets. No interests were set in any agent in this experiment.

| Advertisement | Coefficient | appears in agents |  | total appearances |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | control | experimental | control | experimental |
| The Watershed Rehab ; www.thewatershed.com/Help; - Drug Alcohol Rehabilitation Call Today For Help Now! | -0.888 | 0 | 245 | 0 | 1990 |
|  |  | 0 | 35 | 0 | 286 |
|  |  | 0 | 280 | 0 | 2276 |
| Watershed Rehab; www.thewatershed.com/Rehab; - Get The Help You Deserve! Safe and Confidential. 24 hrs | -0.67 | 0 | 43 | 0 | 298 |
|  |  | 0 | 8 | 0 | 64 |
|  |  | 0 | 51 | 0 | 362 |
| The Watershed Rehab ; Ads by Google ; Drug Alcohol Rehabilitation Call Today For Help Now! | -0.463 | 0 | 228 | 0 | 684 |
|  |  | 0 | 30 | 0 | 87 |
|  |  | 0 | 258 | 0 | 771 |
| Veteran Home Loans; www.vamortgagecenter.com; Qualifications Made Easier with VA Home Loan. Up To $\$ 417 \mathrm{~K}$ w/ \$0 Down. | -0.414 | 10 | 14 | 18 | 32 |
|  |  | 3 | 1 | 4 | 1 |
|  |  | 13 | 15 | 22 | 33 |
| CAD Paper Rolls ; paper-roll.net/Cad-Paper; CAD Paper Rolls online. Best Price 18yrs of Quality | -0.405 | 0 | 4 | 0 | 21 |
|  |  | 0 | 0 | 0 | 0 |
|  |  | 0 | 4 | 0 | 21 |

Top ads for identifying agents in control group

| Advertisement | Coefficient | appe | s in agents | total | pearances |
| :---: | :---: | :---: | :---: | :---: | :---: |
| Advertisement | Coefricien | control | experimental | control | experimental |
|  |  | 2 | 0 | 9 | 0 |
| Alluria Alert ; www.bestbeautybrand.com; Do Not Try Alluria | 0.489 | 0 | 0 | 0 | 0 |
|  |  | 2 | 0 | 9 | 0 |
| Best Dividend Stocks ; dividends.wyattresearch.com; 5 |  | 19 | 9 | 53 | 23 |
| Stocks That are Cash Machines for Retirement. New Free | 0.431 | 1 | 1 | 1 | 1 |
| Stock Report. |  | 20 | 10 | 54 | 24 |
|  |  | 51 | 44 | 118 | 76 |
| 10 Stocks to Hold Forever ; www.streetauthority.com; Buy | 0.428 | 0 | 0 | 0 | 0 |
|  |  | 51 | 44 | 118 | 76 |
|  |  | 21 | 6 | 50 | 14 |
| Looking For Your Job Join Lyft and Make Up to $\$ 20 /$ Hour! | 0.362 | 1 | 0 | 4 | 0 |
|  |  | 22 | 6 | 54 | 14 |
| VA Home Loans Start Here ; www.vamortgagecenter.com; - |  | 20 | 6 | 36 | 9 |
| Have You Served? See if you Qualify For a $\$ 0$ Down VA Home | 0.354 | 3 | 0 | 5 | 0 |
| Loan. |  | 23 | 6 | 41 | 9 |

### 2.1.3 Insight into the Disablities Experiment

Here, we list the top five ads that appear on the control and experimental group. For each ad, we also record the number of appearances of each ad in the training and testing datasets.

| Advertisement | Coefficient | appears in agents |  | total appearances |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | control | experimental | control | experimental |
| Mobility Lifter ; www.abilitiesexpo.com; Takes the Climb out of the Stairs. Learn more at Abilities Expo. | -1.543 | 0 | 74 | 0 | 513 |
|  |  | 0 | 10 | 0 | 55 |
|  |  | 0 | 84 | 0 | 568 |
| Standing Wheelchairs ; www.abilitiesexpo.com; Learn about standing wheelchairs at the Abilities Expo Community. | -1.424 | 0 | 79 | 0 | 466 |
|  |  | 0 | 9 | 0 | 42 |
|  |  | 0 | 88 | 0 | 508 |
| Smoking MN Healthcare ; www.stillaproblem.com; - Smoking cost MN nearly $\$ 3$ Billion in excess healthcare a year! | -1.415 | 0 | 23 | 0 | 59 |
|  |  | 0 | 1 | 0 | 1 |
|  |  | 0 | 24 | 0 | 60 |
| Bike Prices ; www.bikesdirect.com; Choose From Our Wide Range Of Bikes Now. Free Shipping On All Orders! | -1.299 | 0 | 22 | 0 | 75 |
|  |  | 0 | 2 | 0 | 4 |
|  |  | 0 | 24 | 0 | 79 |
| \$19 Car Insurance - New ; auto-insurance.quotelab.com/mN; <br> - Get a Free Quote Save 55-75\%! (Minnesota Residents Only) | -1.276 | 0 | 5 | 0 | 8 |
|  |  | 0 | 1 | 0 | 1 |
|  |  | 0 | 6 | 0 | 9 |

Top ads for identifying agents in the control group

| Advertisement | Coefficient | appears in agents |  | total appearances |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | control | experimental | control | experimental |
| Beautiful Women in Kiev ; anastasiadate.com; Ukraine Women are Perfect Wives Marry One have Borsch Every Day! | 1.304 | 171 | 30 | 480 | 73 |
|  |  | 19 | 16 | 53 | 43 |
|  |  | 190 | 46 | 533 | 116 |
| Melucci DDS ; AdsbyGoogle; State of the Art Dentistry New Patients Welcome | 1.255 | 4 | 2 | 10 | 6 |
|  |  | 0 | 0 | 0 | 0 |
|  |  | 4 | 2 | 10 | 6 |
| 17.2\% 2013 Annuity Return; advisorworld.com/CompareAnnuities; True Investor Returns with no Risk. Find out how with our Free Report. | 1.189 | 29 | 5 | 45 | 6 |
|  |  | 1 | 0 | 1 | 0 |
|  |  | 30 | 5 | 46 | 6 |
| 3 Exercises To Never Do ; homeworkoutrevolution.net; These three exercises age you Learn a 4-minute replacement here | 1.16 | 1 | 1 | 3 | 1 |
|  |  | 0 | 0 | 0 | 0 |
|  |  | 1 | 1 | 3 | 1 |
| Find CNA Schools Near You ; cna-degrees.courseadvisor.com; - Train for a Career in Nursing. Earn a CNA Degree Online or on Campus! | 1.05 | 22 | 0 | 49 | 0 |
|  |  | 0 | 0 | 0 | 0 |
|  |  | 22 | 0 | 49 | 0 |

### 2.2 Control I: Removing interests

### 2.2.1 Table of Results

We ran each experiment for several blocks, each block having 10 agents. For each experiment, we counted the total number of ads served to agents in the experimental and control groups. The table also contains the value of the regularization parameter selected from cross-validation, times required for the training and testing a classifier, the prediction accuracy on the testing data, and the p value from the permutation test.

The website visited to induce an interest in dating was midsummerseve.com, while that for an interest in weight loss was dietingsucks.blogspot.com. Just a single visit to both these websites was enough to induce interests in Google Ad Settings.

| Experiment | blocks | \# ads (\# unique ads) |  |  | C | computation time |  | accuracy | p-value |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | removed | kept | total |  | train | test |  |  |
| Dating | 100 | 17,975 (518) | 17,762 (457) | 35,737 (669) | 0.5 | 13 s | 3 m 27 s | 74\% | $5.298 \times 10^{-6}$ |
| Weight Loss | 83 | 15, 826 (367) | 15, 449 (427) | 31, 275 (548) | 4.0 | 16 s | 3 m 4 s | 60\% | 0.040948 |

### 2.2.2 Interests in the Dating Experiment

The following figure shows the interests on the agents in each group in the Dating Experiment. None of the agents in the removeddating group had any interest with the keyword dating. No other interest was removed in the treatment phase.


### 2.2.3 Insight into the Dating Experiment

Here, we list the top five ads that appear on the agents that kept the interest and the ones that removed. For each ad, we also record the number of appearances of each ad in the training and testing datasets.

| Top ads for identifying the group that kept dating interests |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
| Advertisement | Coefficient | appears in agents |  | total appearances |  |
|  |  | kept | removed | kept | removed |
| Are You Single? ; www.zoosk.com/Dating; Meet a Real Date For Free on Zoosk Fastest Growing Site. Join Now! | 1.583 | 341 | 30 | 2287 | 70 |
|  |  | 26 | 3 | 146 | 8 |
|  |  | 367 | 33 | 2433 | 78 |
| Top 5 Online Dating Sites ; <br> www.consumer-rankings.com/Dating; - Our Top 5 Online Dating Picks. Read Our Reviews Sign Up Free! | 1.109 | 112 | 9 | 394 | 12 |
|  |  | 4 | 1 | 14 | 1 |
|  |  | 116 | 10 | 408 | 13 |
| Why can't I find a date? ; www.gk2gk.com; Maybe because you're looking in the wrong places. Try Geek 2 Geek | 0.935 | 18 | 3 | 51 | 5 |
|  |  | 0 | 0 | 0 | 0 |
|  |  | 18 | 3 | 51 | 5 |
| Latest Breaking News ; www.onlineinsider.com; Get Breaking News, Headlines Top Stories With The Free News Toolbar | 0.624 | 2 | 1 | 6 | 1 |
|  |  | 0 | 0 | 0 | 0 |
|  |  | 2 | 1 | 6 | 1 |
| Gorgeous Russian Ladies ; anastasiadate.com; - 24,000 Single Russian Ladies Register free, free hello notes! | 0.62 | 10 | 0 | 19 | 0 |
|  |  | 1 | 0 | 2 | 0 |
|  |  | 11 | 0 | 21 | 0 |

Top ads for identifying agents in the group that removed dating interests

| Advertisement | Coefficient | appears in agents |  | total appearances |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | kept | removed | kept | removed |
| Car Loans w/ Bad Credit ; <br> www.car.com/Bad-Credit-Car-Loan; - 100\% Acceptance! \$1500/Month Income Pre-Qualifies $\$ 7 \mathrm{~K}-\$ 25 \mathrm{~K}$ Apply Here | -1.113 | 5 | 13 | 8 | 37 |
|  |  | 0 | 0 | 0 | 0 |
|  |  | 5 | 13 | 8 | 37 |
| Individual Health Plans ; www.individualhealthquotes.com; Get Free Health Insurance Quotes! Compare Your Options Now. | -0.831 | 7 | 9 | 21 | 46 |
|  |  | 0 | 0 | 0 | 0 |
|  |  | 7 | 9 | 21 | 46 |
| Crazy New Obama Tax ; www.endofamerica.com; Obama's new currency law goes into effect in less than 90 days. | -0.722 | 19 | 28 | 22 | 44 |
|  |  | 0 | 3 | 0 | 7 |
|  |  | 19 | 31 | 22 | 51 |
| Atrial Fibrillation Guide ; <br> www.johnshopkinshealthalerts.com; New Information You Need To Know From One Of America's Top Hospitals | -0.641 | 0 | 6 | 0 | 25 |
|  |  | 0 | 0 | 0 | 0 |
|  |  | 0 | 6 | 0 | 25 |
| Free $\$ 5$ - $\$ 25$ Gift Cards ; swagbucks.com; Free Gift Cards for Taking Surveys, Watching Videos, Games More! | -0.614 | 3 | 11 | 4 | 32 |
|  |  | 1 | 0 | 1 | 0 |
|  |  | 4 | 11 | 5 | 32 |

### 2.2.4 Interests in the Weight Loss Experiment

The following figure shows the interests on the agents in each group in the Weight Loss Experiment. None of the agents in the removedfitness group had any interest with the keyword fitness. No other interest was removed in the treatment phase. Notice that more that 300 agents in the group removedfitness did not have any interests set. This implies that these agents only had interests which had the keyword fitness after visiting websites related to weight loss.


### 2.2.5 Insight into the Weight Loss Experiment

Here, we list the top five ads that appear on the agents that kept the interest and ones that removed. For each ad, we also record the number of appearances of each ad in the training and testing datasets.

| Top ads for identifying the group that kept fitness interests |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
| Advertisement | Coefficient | appears in agents |  | total appearances |  |
|  |  | kept | removed | kept | removed |
| 2 Weight Loss Ingredients ; www.slimscience.com; Do-it-yourself weight loss with these 2 shocking ingredients | 3.437 | 11 | 0 | 11 | 0 |
|  |  | 6 | 0 | 6 | 0 |
|  |  | 17 | 0 | 17 | 0 |
| Boost Your Metabolism ; buynutridiet.com/Dietary-Supplement; Try Our Natural Diet Supplements. Get Your Free NutriDiet Coupon Now! | 2.78 | 4 | 0 | 7 | 0 |
|  |  | 1 | 1 | 2 | 1 |
|  |  | 5 | 1 | 9 | 1 |
| Weight Loss for Ages 45+? ; www.slimscience.com; Do-it-yourself weight loss with these 2 shocking ingredients | 2.463 | 8 | 0 | 8 | 0 |
|  |  | 2 | 0 | 2 | 0 |
|  |  | 10 | 0 | 10 | 0 |
| SHRM LS Online Course ; campusce.net/SHRM-LS-Online; CSU's PHR/SPHR Cert. Online Course Covers All You Need For Exam Prep. | 2.223 | 2 | 0 | 3 | 0 |
|  |  | 0 | 0 | 0 | 0 |
|  |  | 2 | 0 | 3 | 0 |
| Weight Loss Pittsburgh ; <br> idealwellnesspittsburgh.com/LoseFat; Lose Weight Keep it Off. Pittsburgh's \#1 Choice for Fat Loss | 1.945 | 5 | 1 | 13 | 1 |
|  |  | 0 | 0 | 0 | 0 |
|  |  | 5 | 1 | 13 | 1 |

Top ads for identifying agents in the group that removed fitness interests

| Advertisement | Coefficient | appe | in agents | total | pearances |
| :---: | :---: | :---: | :---: | :---: | :---: |
| Advertisement | Coefficient | kept | removed | kept | removed |
|  |  | 1 | 4 | 1 | 11 |
| I Had High Blood Pressure ; www.resperate.com; Now it's down to $120 / 75$. Find out how I did it With Breathing. Try It | -3.218 | 1 | 0 | 1 | 0 |
|  |  | 2 | 4 | 2 | 11 |
|  |  | 0 | 1 | 0 | 1 |
| Reverse Gray Hair ; www.nograyhairs.com; - Learn How Catalase Can Make You Look Years Younger In Weeks | -1.954 | 0 | 0 | 0 | 0 |
|  |  | 0 | 1 | 0 | 1 |
|  |  | 2 | 8 | 3 | 12 |
| Badminton Racket ; www.badmintonavenue.com; - Badminton Mega Superstore Free Shipping on Orders over \$100 | -1.866 | 0 | 0 | 0 | 0 |
|  |  | 2 | 8 | 3 | 12 |
|  |  | 0 | 1 | 0 | 1 |
| Old Newspaper Archives ; www.archives.com; Extensive Database of Images, Vital Records, Newspapers More! | -1.718 | 0 | 0 | 0 | 0 |
|  |  | 0 | 1 | 0 | 1 |
|  |  | 0 | 1 | 0 | 2 |
| Sell Your Luxury Watches ; www.bullock.com; Bullock Buys | -1.607 | 0 | 0 | 0 | 0 |
|  |  | 0 | 1 | 0 | 2 |

### 2.3 Control II: Opt-out

We carried out four different experiments to study the effects of opting out on Google Ad Settings. Note that it is not possible to opt-out without first opting in to behavioral advertisements across the web. In each, we compared two treatments. Each treatment is a sequence of actions performed on the agent. 5 websites related to vehicle shopping were visited as part of the treatment: passwordjdm.com, automall.com, australianmusclecarsales.com. au , autosearcher.com, and prostreetonline.com.

| Experiment | Treatment 1 | Treatment 2 |
| :--- | :--- | :--- |
| A | $[$ Opt In $\rightarrow$ Opt Out $]$ | $[$ Opt In $\rightarrow$ Visit Websites $\rightarrow$ Opt Out $]$ |
| B | $[$ Opt In $\rightarrow$ Visit Websites $]$ | $[$ Opt In $\rightarrow$ Visit Websites $\rightarrow$ Opt Out $]$ |
| C | $[$ Opt In $\rightarrow$ Visit Websites $]$ | $[$ Opt In $\rightarrow$ Opt Out $\rightarrow$ Visit Websites $]$ |
| D | $[$ Opt In $\rightarrow$ Visit Websites $\rightarrow$ Opt Out $]$ | $[$ Opt In $\rightarrow$ Opt Out $\rightarrow$ Visit Websites $]$ |

### 2.3.1 Table of Results

We present results from each of these four experiments in the following table For each experiment, we counted the total number of ads served to agents in the experimental and control groups. The table also contains the value of the regularization parameter selected from cross-validation, times required for the training and testing a classifier, the prediction accuracy on the testing data, and the p value from the permutation test.

In Experiments A and D, agents from both the treatments opted out of behavioral advertising. However, in Experiments B and C, agents from one of the treatments opted out, while the others did not. In the latter two experiments, the differences are significant. This shows that visiting the websites affects the ads when the agents did not opt out. However, if both the groups opted out, like in Experiments A and D, then this difference vanishes. This shows that Google is respecting opt-out preferences on Google Ad Settings.

| Experiment | blocks | \# ads (\# unique ads) |  |  | C | computation time |  | accuracy | p-value |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | removed | kept | total |  | train | test |  |  |
| A | 100 | 14,399 (192) | 14,392 (199) | 28,791 (250) | 0.0625 | 9 s | 3 m 28 s | 48\% | 0.753168 |
| B | 54 | 9, 056 (293) | 9, 029 (139) | 18, 085 (366) | 0.0625 | 4 s | 2 m 10 s | 83.3\% | $5.298 \times 10^{-6}$ |
| C | 100 | 4,399 (234) | 4,881 (138) | 9, 280 (323) | 0.0625 | 6 s | 3 m 30 s | 70\% | $5.298 \times 10^{-6}$ |
| D | 83 | 15, 971 (241) | 15, 773 (238) | 31, 744 (303) | 0.125 | 10s | 3m6s | 54.4\% | 0.259837 |

### 2.3.3 Insight into the Opt-Out Experiment B

Here, we list the top five ads that appear on the agents that opted out and ones that did not. For each ad, we also record the number of appearances of each ad in the training and testing datasets.

| Top ads for identifying agents undergoing treatment 1 |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
| Advertisement | Coefficient | appears in agents |  | total appearances |  |
|  |  | treat1 | treat2 | treat1 | treat2 |
| 2013 Honda Car Clearance ; <br> honda-clearance-sale.autosite.com; Massive Honda Price Cuts this Month See Our Honda Car Discounts Save | 0.395 | 119 | 0 | 850 | 0 |
|  |  | 10 | 0 | 78 | 0 |
|  |  | 129 | 0 | 928 | 0 |
| Car Loans w/ Bad Credit ; www.car.com/Bad-Credit-Car-Loan; 100\% Acceptance! \$1500/Month Income Pre-Qualifies $\$ 7 \mathrm{~K}-\$ 25 \mathrm{~K}$ Apply Here | 0.348 | 110 | 0 | 437 | 0 |
|  |  | 7 | 0 | 28 | 0 |
|  |  | 117 | 0 | 465 | 0 |
| Honda Civic Clearance ; www.honda.car.com; Massive Discounts On '13 Honda! Get Your Honda Internet Pricing | 0.248 | 53 | 0 | 465 | 0 |
|  |  | 4 | 0 | 36 | 0 |
|  |  | 57 | 0 | 501 | 0 |
| Tower Auto / Used Autos ; www.towerautosales.com; Featuring upscale off lease imports 40 years same location, JUST BUY IT | 0.226 | 72 | 0 | 289 | 0 |
|  |  | 0 | 0 | 0 | 0 |
|  |  | 72 | 0 | 289 | 0 |
| Beautiful Women in Kiev ; anastasiadate.com; - Ukraine Women are Perfect Wives Marry One have Borsch Every Day! | 0.21 | 108 | 0 | 241 | 0 |
|  |  | 15 | 0 | 31 | 0 |
|  |  | 123 | 0 | 272 | 0 |

Top ads for identifying agents undergoing treatment 2

| Advertisement | Coefficient | appears in agents |  | total appearances |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | treat1 | treat2 | treat1 | treat2 |
| 10 Stocks to Hold Forever ; www.streetauthority.com; Buy them, forget about them, and never sell them. | -0.271 | 4 | 166 | 11 | 888 |
|  |  | 0 | 0 | 0 | 0 |
|  |  | 4 | 166 | 11 | 888 |
| New Nissans From \$11,990; reply.com/Nissan; Dealers Are Slashing Prices! Everything Must Go. | -0.202 | 15 | 151 | 50 | 436 |
|  |  | 3 | 15 | 11 | 36 |
|  |  | 18 | 166 | 61 | 472 |
| Stream the web to your TV ; google.com/Chromecast; wirelessly with Google Chromecast! Get yours for only $\$ 35$. | -0.198 | 13 | 161 | 38 | 519 |
|  |  | 0 | 8 | 0 | 14 |
|  |  | 13 | 169 | 38 | 533 |
| $0 \%$ APR Credit Card Offers ; www.creditcards.com; $0 \%$ APR Credit Cards, No Annual Fee. Compare Offers Apply Online Now! | -0.196 | 17 | 122 | 28 | 377 |
|  |  | 8 | 20 | 18 | 219 |
|  |  | 25 | 142 | 46 | 596 |
| Google Chromecast for $\$ 35$; google.com/Chromecast; Enjoy online video anything from the web on your TV. buy now! | -0.13 | 146 | 173 | 1196 | 3328 |
|  |  | 0 | 14 | 0 | 119 |
|  |  | 146 | 187 | 1196 | 3447 |

### 2.3.5 Insight into the Opt-Out Experiment C

Here, we list the top five ads that appear on the agents that opted out and ones that did not. For each ad, we also record the number of appearances of each ad in the training and testing datasets.

| Top ads for identifying agents undergoing treatment 1 |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
| Advertisement | Coefficient | appears in agents |  | total appearances |  |
|  |  | treat1 | treat2 | treat1 | treat2 |
| 2013 Honda Car Clearance ; honda-clearance-sale.autosite.com; Massive Honda Price Cuts this Month See Our Honda Car Discounts Save | 0.345 | 49 | 0 | 302 | 0 |
|  |  | 11 | 0 | 85 | 0 |
|  |  | 60 | 0 | 387 | 0 |
| Car Loans w/ Bad Credit ; www.car.com/Bad-Credit-Car-Loan; 100\% Acceptance! \$1500/Month Income Pre-Qualifies $\$ 7 \mathrm{~K}-\$ 25 \mathrm{~K}$ Apply Here | 0.302 | 35 | 0 | 127 | 0 |
|  |  | 7 | 0 | 21 | 0 |
|  |  | 42 | 0 | 148 | 0 |
| Used Cars From \$1000; autolist.com/UsedCars; Search From 2.3 Million Cars. Compare and Get the Best Deal Now! | 0.241 | 23 | 0 | 137 | 0 |
|  |  | 9 | 0 | 58 | 0 |
|  |  | 32 | 0 | 195 | 0 |
| Beautiful Women in Kiev ; anastasiadate.com; - Ukraine Women are Perfect Wives Marry One have Borsch Every Day! | 0.208 | 36 | 0 | 97 | 0 |
|  |  | 3 | 0 | 6 | 0 |
|  |  | 39 | 0 | 103 | 0 |
| Honda Civic Clearance ; www.honda.car.com; Massive Discounts On '13 Honda! Get Your Honda Internet Pricing | 0.199 | 23 | 0 | 205 | 0 |
|  |  | 9 | 0 | 89 | 0 |
|  |  | 32 | 0 | 294 | 0 |

Top ads for identifying agents undergoing treatment 2

| Advertisement | Coefficient | appears in agents |  | total appearances |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | treat1 | treat2 | treat1 | treat2 |
| Stream the web to your TV ; google.com/Chromecast; wirelessly with Google Chromecast! Get yours for only $\$ 35$. | -0.272 | 4 | 83 | 8 | 255 |
|  |  | 3 | 17 | 3 | 111 |
|  |  | 7 | 100 | 11 | 366 |
| ITT Tech - Official Site ; www.itt-tech.edu; Associate, Bachelor Degree Programs Browse Programs Now Learn More. | -0.166 | 3 | 41 | 8 | 172 |
|  |  | 0 | 3 | 0 | 4 |
|  |  | 3 | 44 | 8 | 176 |
| 10 Stocks to Hold Forever ; www.streetauthority.com; Buy them, forget about them, and never sell them. | -0.164 | 2 | 39 | 2 | 238 |
|  |  | 0 | 0 | 0 | 0 |
|  |  | 2 | 39 | 2 | 238 |
| Google Chromecast for $\$ 35$; google.com/Chromecast; Enjoy online video anything from the web on your TV. buy now! | -0.158 | 59 | 94 | 494 | 1699 |
|  |  | 14 | 20 | 113 | 295 |
|  |  | 73 | 114 | 607 | 1994 |
| $0 \%$ APR Credit Card Offers ; www.creditcards.com; $0 \%$ APR Credit Cards, No Annual Fee. Compare Offers Apply Online Now! | -0.145 | 4 | 55 | 10 | 137 |
|  |  | 0 | 4 | 0 | 4 |
|  |  | 4 | 59 | 10 | 141 |

### 2.4 Discrimination

We ran two sets of experiments to peer into the aspect of discrimination. For each experiment, we counted the total number of ads served to agents in the experimental and control groups. The table also contains the value of the regularization parameter selected from cross-validation, times required for the training and testing a classifier, the prediction accuracy on the testing data, and the p value from the permutation test.

First, we observed how gender affects advertisements when the agents simulate job seeking behavior. We found that gender by itself does not yield significant differences in advertisements, however, if the agents also visit websites for employment, then the difference becomes significant.

| Experiment | blocks | \#ads (\# unique ads) |  |  | C | computation times |  | accuracy | p-value |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | male group | female group | total |  | training | testing |  |  |
| Gender | 100 | 20,263 (630) | 20,137 (603) | 40, 400 (843) | 8.0 | 25s | 3 m 22 s | 48\% | 0.771420 |
| GenderJobs | 100 | 21,627 (533) | 21, 766 (545) | 43,393 (736) | 0.03125 | 24 s | 3 m 15 s | 93\% | $5.298 \times 10^{-6}$ |

Next, we observed how setting the age group affects advertisements when the agents simulate job seeking behavior. We found that age group by itself yields significant differences in advertisements, however, this goes away when the agents visit websites about jobs.

| Experiment | blocks | \#ads (\# unique ads) |  |  | C | computation times |  | accuracy | p-value |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | 18-24 | $65+$ | total |  | training | testing |  |  |
| Age | 80 | 17,368 (584) | 16,849 (524) | 34, 217 (787) | 0.125 | 14s | 2 m 51 s | 76.2\% | $5.298 \times 10^{-6}$ |
| AgeJobs | 54 | 11,438 (381) | 10,663 (392) | 22,101 (551) | 0.125 | 7 s | 2 m 9 s | 56.7\% | 0.177738 |

### 2.4.1 Insight into the GenderJobs Experiment

Here, we list the top five ads that appear on the male and female treatments. For each ad, we also record the number of appearances of each ad in the training and testing datasets.

| Top ads for identifying the simulated male group |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
| Advertisement | Coefficient | appears in agents |  | total appearances |  |
|  |  | in female | in male | in female | in male |
| \$200k+ Jobs - Execs Only ; careerchange.com; Fee-Based Career Coaching. Take the Next Step - Submit Resume! | -0.704 | 55 | 356 | 281 | 1578 |
|  |  | 5 | 46 | 30 | 238 |
|  |  | 60 | 402 | 311 | 1816 |
| Find Next \$200k+ Job; careerchange.com; Professional Career Coaching. Take the Next Step - Submit Resume! | -0.262 | 2 | 11 | 7 | 36 |
|  |  | 0 | 0 | 0 | 0 |
|  |  | 2 | 11 | 7 | 36 |
| Become a Youth Counselor ; <br> www.youthcounseling.degreeleap.com; Become a Youth Counselor. Compare Youth Counseling Programs Now. | -0.253 | 0 | 36 | 0 | 234 |
|  |  | 0 | 9 | 0 | 76 |
|  |  | 0 | 45 | 0 | 310 |
| CDL-A OTR Trucking Jobs; www.tadrivers.com/OTRJobs; Great Miles, Excellent Equip., Pay For Performance. Apply Online Now! | -0.149 | 0 | 1 | 0 | 8 |
|  |  | 0 | 0 | 0 | 0 |
|  |  | 0 | 1 | 0 | 8 |
| Free Resume Templates ; resume-templates.resume-now.com; - America's \#1 Resume Templates. Build A Perfect Resume. Free! | -0.149 | 2 | 1 | 5 | 10 |
|  |  | 1 | 0 | 3 | 0 |
|  |  | 3 | 1 | 8 | 10 |

Top ads for identifying the simulated female group

| Advertisement | Coefficient | appears in agents |  | total appearances |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | in female | in male | in female | in male |
| Jobs (Hiring Now) ; www.jobsinyourarea.co; 892 Jobs Available In Your Area. Earn \$8-\$65 per Hour. Hiring Now! | 0.34 | 6 | 3 | 45 | 8 |
|  |  | 0 | 0 | 0 | 0 |
|  |  | 6 | 3 | 45 | 8 |
| 4Runner Parts Service ; www.westernpatoyotaservice.com; Your Local Toyota Dealer has Great Dealers for You! | 0.281 | 6 | 2 | 36 | 5 |
|  |  | 0 | 0 | 0 | 0 |
|  |  | 6 | 2 | 36 | 5 |
| Criminal Justice Program ; www3.mc3.edu/Criminal+Justice; - Learn from Experienced Individuals. Get a Free Brochure for More Info! | 0.247 | 5 | 1 | 29 | 1 |
|  |  | 0 | 0 | 0 | 0 |
|  |  | 5 | 1 | 29 | 1 |
| Goodwill - Hiring ; goodwill.careerboutique.com; Now Hiring - Submit an Application. Browse Full Part Time Positions. | 0.22 | 38 | 11 | 92 | 26 |
|  |  | 7 | 4 | 29 | 13 |
|  |  | 45 | 15 | 121 | 39 |
| UMUC Cyber Training ; <br> www. umuc.edu/cybersecuritytraining; Earn a cyber degree from UMUC. Programs offered entirely online. | 0.199 | 19 | 17 | 38 | 30 |
|  |  | 0 | 0 | 0 | 0 |
|  |  | 19 | 17 | 38 | 30 |

### 2.4.2 Insight into the Age Experiment

Here, we list the top five ads that appear on the agents with different age groups. For each ad, we also record the number of appearances of each ad in the training and testing datasets. No interests were set in any agent in this experiment.

| Top ads for identifying the simulated 18-24 group |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
| Advertisement | Coefficient | appears in agents |  | total appearances |  |
|  |  | in 18-24 | in 65+ | in 18-24 | in 65+ |
| Apply for Any Credit Card ; www.cardhub.com; All Credit Types, $0 \%$ Offers, VISA, MasterCard, etc. Compare Apply! | 0.71 | 49 | 0 | 86 | 0 |
|  |  | 4 | 0 | 10 | 0 |
|  |  | 53 | 0 | 96 | 0 |
| Badminton Warehouse ; www.badmintonwarehouse.com; Badminton Racquet Warehouse Victor, Yonex, Carlton, Pro-Tech. | 0.613 | 113 | 16 | 263 | 30 |
|  |  | 11 | 1 | 35 | 1 |
|  |  | 124 | 17 | 298 | 31 |
| Win 50 Silver Eagle Coins ; independentlivingbullion.com; Enter Now to Win 50 1-oz Coins Worth Over $\$ 1,250$ in Pure Silver! | 0.384 | 14 | 8 | 42 | 11 |
|  |  | 2 | 3 | 3 | 9 |
|  |  | 16 | 11 | 45 | 20 |
| ITT Tech - Official Site ; www.itt-tech.edu; Tech-Oriented Degree Programs. Education for the Future. | 0.375 | 15 | 0 | 70 | 0 |
|  |  | 5 | 0 | 31 | 0 |
|  |  | 20 | 0 | 101 | 0 |
| 2014 brings India- Change; kotak.com/NRI-Account; Time to change your Bank A/c too. Highest Returns Bank A/c for NRIs. | 0.372 | 52 | 25 | 166 | 48 |
|  |  | 0 | 0 | 0 | 0 |
|  |  | 52 | 25 | 166 | 48 |

Top ads for identifying the simulated $65+$ group

| Advertisement | Coefficient | appears in agents |  | total appearances |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | in 18-24 | in 65+ | in 18-24 | in 65+ |
| 10 Stocks to Hold Forever ; www.streetauthority.com; Buy them, forget about them, and never sell them. | -1.24 | 0 | 92 | 0 | 249 |
|  |  | 0 | 0 | 0 | 0 |
|  |  | 0 | 92 | 0 | 249 |
| Only for NRI's - Gurgaon ; <br> dlfpropertygurgaon.co.uk/investment; - Buy Prime <br> Location Property India Direct Contract, Brokers Excuse | -0.944 | 0 | 62 | 0 | 108 |
|  |  | 0 | 0 | 0 | 0 |
|  |  | 0 | 62 | 0 | 108 |
| Heart Attack Signs? ; www.simplehearttest.com; Know the 4 Bodily Signs. Take The Simple Heart Test Now | -0.817 | 9 | 75 | 11 | 103 |
|  |  | 2 | 9 | 2 | 18 |
|  |  | 11 | 84 | 13 | 121 |
| Ellen Degeneres Lied? ; <br> skincareadvisors.org/ellen-secret; Ellen's Secret Exposed. <br> Fans around the world stunned. | -0.639 | 0 | 53 | 0 | 103 |
|  |  | 0 | 3 | 0 | 11 |
|  |  | 0 | 56 | 0 | 114 |
| Best Canadian Dividends ; wealthyretirement.com/Canada; 5 Canadian dividend stocks to give your portfolio an income boost. | -0.446 | 5 | 23 | 7 | 40 |
|  |  | 3 | 5 | 5 | 8 |
|  |  | 8 | 28 | 12 | 48 |

