

Probabilistic Methods in Social Choice

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Plan

- ⇒ Background on voting theory
 - ▶ Generating preference profiles
 - ▶ Quantitative analysis of voting methods
 - ▶ Probabilistic voting methods
 - ▶ Condorcet jury theorem and related results
 - ▶ Aggregating probabilistic judgements

Positional scoring rules

A *scoring vector* is a vector $\langle s_1, \dots, s_n \rangle$ of numbers such that for each $m \in \{1, \dots, n-1\}$, $s_m \geq s_{m+1}$.

Given a profile \mathbf{P} with $|X(\mathbf{P})| = n$, $x \in X(\mathbf{P})$, a scoring vector \vec{s} of length n , and $i \in V(\mathbf{P})$, define $score_{\vec{s}}(x, \mathbf{P}_i) = s_r$ where $r = Rank(x, \mathbf{P}_i)$.

Let $score_{\vec{s}}(x, \mathbf{P}) = \sum_{i \in V(\mathbf{P})} score_{\vec{s}}(x, \mathbf{P}_i)$. A voting method F is a **positional scoring rule** if there is a map \mathcal{S} assigning to each natural number n a scoring vector of length n such that for any profile \mathbf{P} with $|X(\mathbf{P})| = n$,

$$F(\mathbf{P}) = \operatorname{argmax}_{x \in X(\mathbf{P})} score_{\mathcal{S}(n)}(x, \mathbf{P}).$$

Examples

Borda: $\mathcal{S}(n) = \langle n-1, n-2, \dots, 1, 0 \rangle$

Plurality: $\mathcal{S}(n) = \langle 1, 0, \dots, 0 \rangle$

Anti-Plurality: $\mathcal{S}(n) = \langle 1, 1, \dots, 1, 0 \rangle$

1	3	2	4
<i>a</i>	<i>b</i>	<i>b</i>	<i>c</i>
<i>c</i>	<i>a</i>	<i>c</i>	<i>a</i>
<i>b</i>	<i>c</i>	<i>a</i>	<i>b</i>

Borda winner *c*

Plurality winner *b*

Anti-Plurality winner *a*

Iterative procedures: Instant Runoff

- ▶ If some alternative is ranked first by an absolute majority of voters, then it is declared the winner.
- ▶ Otherwise, the alternative ranked first by the fewest voters (the plurality loser) is eliminated.
- ▶ Votes for eliminated alternatives get transferred: delete the removed alternatives from the ballots and “shift” the rankings (e.g., if 1st place alternative is removed, then your 2nd place alternative becomes 1st).

Also known as Ranked-Choice, STV, Hare

How should you deal with ties? (e.g., multiple alternatives are plurality losers)

Iterative procedures

Variants:

- ▶ Plurality with runoff: remove all candidates except top two plurality score;
- ▶ Coombs: remove candidates with most last place votes;
- ▶ Baldwin: remove candidate with smallest Borda score;
- ▶ Nanson: remove candidates with below average Borda score

Example

1	1	1	1	1
<hr/>				
<i>c</i>	<i>b</i>	<i>a</i>	<i>b</i>	<i>d</i>
<i>a</i>	<i>d</i>	<i>b</i>	<i>c</i>	<i>a</i>
<i>d</i>	<i>a</i>	<i>c</i>	<i>d</i>	<i>b</i>
<i>b</i>	<i>c</i>	<i>d</i>	<i>a</i>	<i>c</i>

Instant Runoff $\{b\}$

Plurality with Runoff $\{a, b\}$

Coombs $\{d\}$

Baldwin $\{a, b, d\}$

Strict Nanson $\{a\}$

Instant Runoff violates Majority Defeat

This example comes from ElectionScience.org as “a simplified approximation of what happened in the 2009 IRV mayoral election in Burlington, Vermont.”

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Example

Consider three elections for a Democrat d , Progressive p , and Republican r :

$\frac{37}{d}$	$\frac{29}{d}$	$\frac{34}{p}$	$\frac{37}{r}$	$\frac{29}{d}$	$\frac{34}{p}$	$\frac{37}{r}$	$\frac{29}{p}$	$\frac{34}{p}$
p	p	d	d	p	d	p	r	r
			p	r	r			

On the left, the IRV winner is d .

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Example

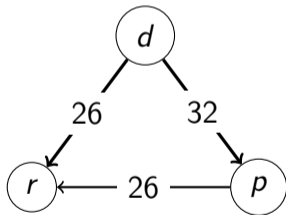
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In the wake of this election, IRV was repealed in Burlington. . . .

37	29	34
<hr/>		
<i>r</i>	<i>d</i>	<i>p</i>
<i>d</i>	<i>p</i>	<i>d</i>
<i>p</i>	<i>r</i>	<i>r</i>



Condorcet criteria

The **Condorcet winner** in a profile P is a candidate $x \in X(P)$ that is the maximum of the majority ordering, i.e., for all $y \in X(P)$, if $x \neq y$, then $\text{Margin}_P(x, y) > 0$.

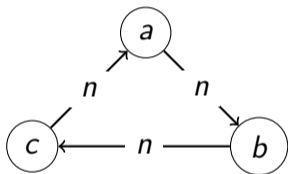
The **Condorcet loser** in a profile P is a candidate $x \in X(P)$ that is the minimum of the majority ordering, i.e., for all $y \in X(P)$, if $x \neq y$, then $\text{Margin}_P(y, x) < 0$.

A voting method F is **Condorcet consistent**, if for all P , if x is a Condorcet winner in P , then $F(P) = \{x\}$.

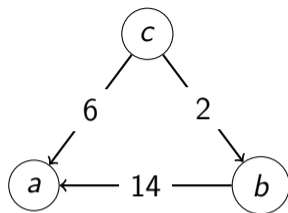
A voting method F is susceptible to the **Condorcet loser paradox** (also known as *Borda's paradox*) if there is some P such that x is a Condorcet loser in P and $x \in F(P)$.

Condorcet paradox

<i>n</i>	<i>n</i>	<i>n</i>
<i>a</i>	<i>b</i>	<i>c</i>
<i>b</i>	<i>c</i>	<i>a</i>
<i>c</i>	<i>a</i>	<i>b</i>



20	13	21	14	22	10
<i>a</i>	<i>a</i>	<i>c</i>	<i>b</i>	<i>b</i>	<i>c</i>
<i>c</i>	<i>b</i>	<i>b</i>	<i>a</i>	<i>c</i>	<i>a</i>
<i>b</i>	<i>c</i>	<i>a</i>	<i>c</i>	<i>a</i>	<i>b</i>



Condorcet winner: *c*

Instant Runoff winner: *b*

Plurality with Runoff winner: *b*

Plurality winner: *b*

Borda winner: *b*

Theorem (Smith 1973, Young 1974)

A voting method satisfies Anonymity, Neutrality and **Reinforcement** if and only if F is a scoring rule.

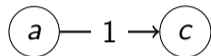
Saari's argument, Balinski and Laraki (2010, pg. 77); Zwicker (2016, Proposition 2.5): Multiple districts paradox, f cancels properly.

2	2	2		1	2
<hr/>	<hr/>	<hr/>		<hr/>	<hr/>
a	b	c		a	b
b	c	a		b	a
c	a	b		c	c

- ▶ no Condorcet winner in the left profile
- ▶ b is the Condorcet winner in the right profile
- ▶ a is the Condorcet winner in the combined profiles

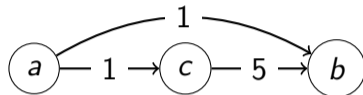
Spoilers

2	3
<hr/>	
c	a
a	c



Borda winner: a

2	3
<hr/>	
c	a
b	c
a	b



Borda winner: c

A *stability* property of Condorcet winners:

- if a candidate a would be the Condorcet winner without another candidate b in the election, and a beats b in a head-to-head majority comparison, then a is still the Condorcet winner in the election with b included.

Condorcet consistent voting methods

- ▶ Minimax
- ▶ Copeland
- ▶ Beat Path
- ▶ Ranked Pairs
- ▶ Split Cycle

Minimax: For a profile P , The Minimax winners in P are:

$$\operatorname{argmin}_{x \in X(P)} \max\{\operatorname{Margin}_P(y, x) \mid y \in X(P)\}$$

Copeland/Llull: For $\alpha \in [0, 1]$, the Copeland $_{\alpha}$ score of a in P is the number of $b \in X(P)$ such that $\operatorname{Margin}_P(a, b) > 0$ plus α times the number of $b \in X(P)$ such that $\operatorname{Margin}_P(a, b) = 0$. Copeland(P) (resp. Llull(P)) is the set of candidates with maximal Copeland $_{1/2}$ (resp. Copeland $_1$) score in P .

Schulze Beat Path

For $a, b \in X(\mathbf{P})$, a *path from a to b in \mathbf{P}* is a sequence $\rho = x_1, \dots, x_n$ of distinct candidates in $X(\mathbf{P})$ with $x_1 = a$ and $x_n = b$ such that for $1 \leq k \leq n - 1$, $\text{Margin}_{\mathbf{P}}(x_k, x_{k+1}) > 0$.

The *strength of ρ* is $\min\{\text{Margin}_{\mathbf{P}}(x_k, x_{k+1}) \mid 1 \leq k \leq n - 1\}$.

Then a defeats b in \mathbf{P} according to Beat Path if the strength of the strongest path from a to b is greater than the strength of the strongest path from b to a .

$BP(\mathbf{P})$ is the set of undefeated candidates.

Tideman Ranked Pairs, I

For a profile \mathbf{P} and $T \in \mathcal{L}(\{(x, y) \mid x \neq y \text{ and } \text{Margin}_{\mathbf{P}}(x, y) \geq 0\})$, called the *tie-breaking ordering*

A pair (x, y) of candidates has a *higher priority* than a pair (x', y') of candidates according to T when either $\text{Margin}_{\mathbf{P}}(x, y) > \text{Margin}_{\mathbf{P}}(x', y')$ or $\text{Margin}_{\mathbf{P}}(x, y) = \text{Margin}_{\mathbf{P}}(x', y')$ and $(x, y) T (x', y')$.

Tideman Ranked Pairs, II

We construct a *Ranked Pairs ranking* $\succ_{\mathbf{P},T} \in \mathcal{L}(X)$ as follows:

1. Initialize $\succ_{\mathbf{P},T}$ to \emptyset .
2. If all pairs (x, y) with $x \neq y$ and $\text{Margin}_{\mathbf{P}}(x, y) \geq 0$ have been considered, then return $\succ_{\mathbf{P},T}$. Otherwise let (a, b) be the pair with the highest priority among those with $a \neq b$ and $\text{Margin}_{\mathbf{P}}(a, b) \geq 0$ that have not been considered so far.
3. If $\succ_{\mathbf{P},T} \cup \{(a, b)\}$ is acyclic, then add (a, b) to $\succ_{\mathbf{P},T}$; otherwise, add (b, a) to $\succ_{\mathbf{P},T}$. Go to step 2.

When the procedure terminates, $\succ_{\mathbf{P},T}$ is a linear order.

The set $RP(\mathbf{P})$ of Ranked Pairs winners is the set of all $x \in X(\mathbf{P})$ such that x is the maximum of $\succ_{\mathbf{P},T}$ for some tie-breaking ordering T .

Tideman Ranked Pairs, III

Since calculating $RP(\mathbf{P})$ is an NP-complete problem, we also consider the non-anonymous version of Ranked Pairs proposed by Zavist and Tideman: use a distinguish voter's ranking to derive the tie-breaking ordering T .

Given $i \in V(\mathbf{P})$, let $T(\mathbf{P}_i)$ be the lexicographic order on $\{(x, y) \mid x \neq y \text{ and } \text{Margin}_{\mathbf{P}}(x, y) \geq 0\}$ derived from \mathbf{P}_i .

Since different profiles have different sets of voters, we cannot use the same distinguished voter for all profiles. Given a linear order L of \mathcal{V} (the set of all possible voters), for any profile \mathbf{P} , we define $RPZT_L(\mathbf{P})$ to be the set of all $x \in X(\mathbf{P})$ such that x is the maximum of $\succ_{\mathbf{P}, T(\mathbf{P}_i)}$ where i is the minimal element of $V(\mathbf{P})$ according to L .

Split Cycle

Split Cycle defeat: a candidate a defeats a candidate b just in case

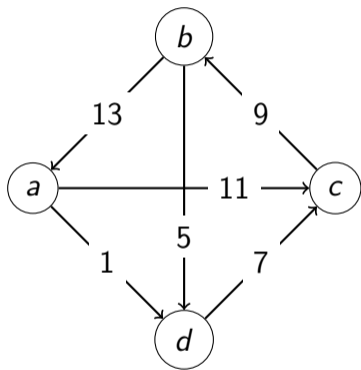
- ▶ the majority margin of a over b is greater than 0, and
- ▶ for every majority cycle containing a and b , the margin of a over b is greater than the smallest margin between consecutive candidates in the cycle.

The Split Cycle winners are the undefeated candidates.

An intuitive way defeat relation is as follows:

1. In each majority cycle, identify the wins with the smallest margin in that cycle.
2. After completing step 1 for all cycles, discard the identified wins. All remaining wins count as defeats.

Example



Minimax: $\{d\}$
Copeland: $\{a, b\}$
Beat Path: $\{d\}$
Ranked Pairs: $\{b\}$
Split Cycle: $\{b, d\}$

We are interested in voting methods that:

1. respond in a reasonable way to **new candidates** joining the election;
2. respond in a reasonable way to **new voters** joining the election.

Background: Choice Consistency

Suppose that C is a choice function on X : for all $\emptyset \neq A \subseteq X$, $\emptyset \neq C(A) \subseteq A$.

Sen's α condition: if $A' \subseteq A$, then $C(A) \cap A' \subseteq C(A')$

Sen's γ condition (expansion): $C(A) \cap C(A') \subseteq C(A \cup A')$

Theorem (Sen 1971)

Let C be a choice function on a nonempty finite set X . TFAE:

1. C satisfies α and γ
2. There exists a binary relation P on X such that for all $A \subseteq X$,

$$C(A) = \{x \in A \mid \text{there is no } y \in A \text{ such that } y P x\}$$

A. Sen. *Choice Functions and Revealed Preference*. The Review of Economic Studies, 38:3, pp. 307-317, 1971.

Expansion in Voting

A **voting method** is a function F on the domain of all profiles such that for any profile \mathbf{P} , $\emptyset \neq F(\mathbf{P}) \subseteq X(\mathbf{P})$.

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A voting method F satisfies Expansion if for all profiles \mathbf{P} and Y, Y' with $Y \cup Y' = X(\mathbf{P})$,

$$F(\mathbf{P}|_Y) \cap F(\mathbf{P}|_{Y'}) \subseteq F(\mathbf{P}).$$

Expansion in Voting

First, it seems “intuitively right” that if x is a “winner” in both A and A' , then it should stay a winner in $A \cup A'$. Second, it limits the manipulability of the SCF in that it implies that if x is a winner in A , and if B is formed by adding to A new alternatives (no matter whether they are winning or losing) such that x is a winner in some subset of B that contains the new alternatives, then x is still a winner in B . In particular, this means that one cannot turn x into a loser by introducing new alternatives to which x does not lose in duels. (p. 125)

G. Bordes. *On the Possibility of Reasonable Consistent Majoritarian Choice: Some Positive Results*. *Journal of Economic Theory*, 31:1, pp. 122 - 132, 1983.

Binary Expansion

Expansion: For all $A, A' \subseteq X$, $C(A) \cap C(A') \subseteq C(A \cup A')$.

Binary Expansion: For all $A, A' \subseteq X$ such that $|A'| = 2$,
 $C(A) \cap C(A') \subseteq C(A \cup A')$.

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Modulo α , Expansion is equivalent to Binary Expansion. Thus, we can replace Expansion by Binary Expansion in Sen's representation theorem.

Binary Expansion for Voting Methods

Expansion: For all profiles \mathbf{P} and Y, Y' with $Y \cup Y' = X(\mathbf{P})$,
 $F(\mathbf{P}|_Y) \cap F(\mathbf{P}|_{Y'}) \subseteq F(\mathbf{P})$.

Binary Expansion: For all profiles \mathbf{P} and Y, Y' with $Y \cup Y' = X(\mathbf{P})$,
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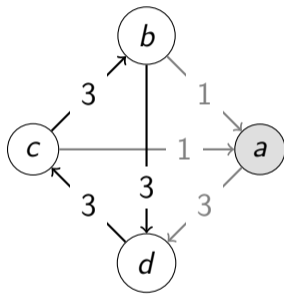
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Strong Stability for Winners: For all profiles \mathbf{P} and $a, b \in X(\mathbf{P})$,
if $a \in F(\mathbf{P}_{-b})$ and $\text{Margin}_{\mathbf{P}}(a, b) \geq 0$, then $a \in F(\mathbf{P})$.

W. Holliday and EP. *Split Cycle: A New Condorcet Consistent Voting Method Independent of Clones and Immune to Spoilers*. <https://arxiv.org/abs/2004.02350>, 2021.

Beat Path and Minimax Violate Binary Expansion

2	1	1	1	3	1	1	1
<i>b</i>	<i>a</i>	<i>d</i>	<i>a</i>	<i>c</i>	<i>b</i>	<i>c</i>	<i>d</i>
<i>a</i>	<i>b</i>	<i>a</i>	<i>d</i>	<i>b</i>	<i>d</i>	<i>d</i>	<i>c</i>
<i>d</i>	<i>d</i>	<i>c</i>	<i>c</i>	<i>a</i>	<i>c</i>	<i>a</i>	<i>a</i>
<i>c</i>	<i>c</i>	<i>b</i>	<i>b</i>	<i>d</i>	<i>a</i>	<i>b</i>	<i>b</i>



Beat Path and Minimax both violate Binary Expansion: $F(\mathbf{P}_{-a}) = \{b, c, d\}$,
 $\text{Margin}_{\mathbf{P}}(b, a) > 0$, and $b \notin F(\mathbf{P})$.

Variable Candidate Axioms

Binary Expansion/Strong Stability for Winners: For all profiles \mathbf{P} and $a, b \in X(\mathbf{P})$, if $a \in F(\mathbf{P}_{-b})$ and $\text{Margin}_{\mathbf{P}}(a, b) \geq 0$, then $a \in F(\mathbf{P})$.

- ▶ **Stability for Winners:** For all profiles \mathbf{P} and $a, b \in X(\mathbf{P})$, if $a \in F(\mathbf{P}_{-b})$ and $\text{Margin}_{\mathbf{P}}(a, b) > 0$, then $a \in F(\mathbf{P})$.
- ▶ **Immunity of Spoilers:** For all profiles \mathbf{P} and $a, b \in X(\mathbf{P})$, if $a \in F(\mathbf{P}_{-b})$ and $\text{Margin}_{\mathbf{P}}(a, b) > 0$ and $b \notin F(\mathbf{P})$, then $a \in F(\mathbf{P})$.

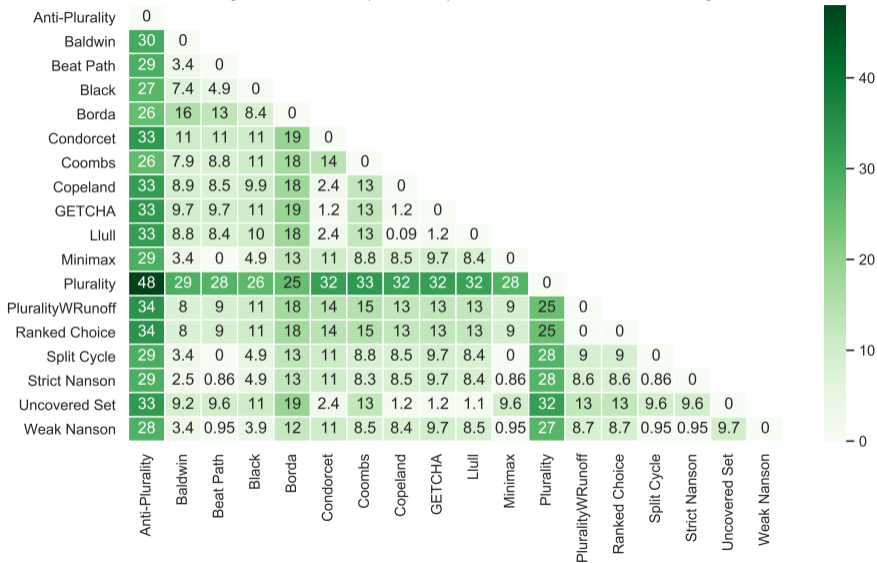
We are interested in voting methods that:

- ✓ respond in a reasonable way to **new candidates** joining the election (Stability for Winners, Immunity of Spoilers);
- 2. respond in a reasonable way to **new voters** joining the election.

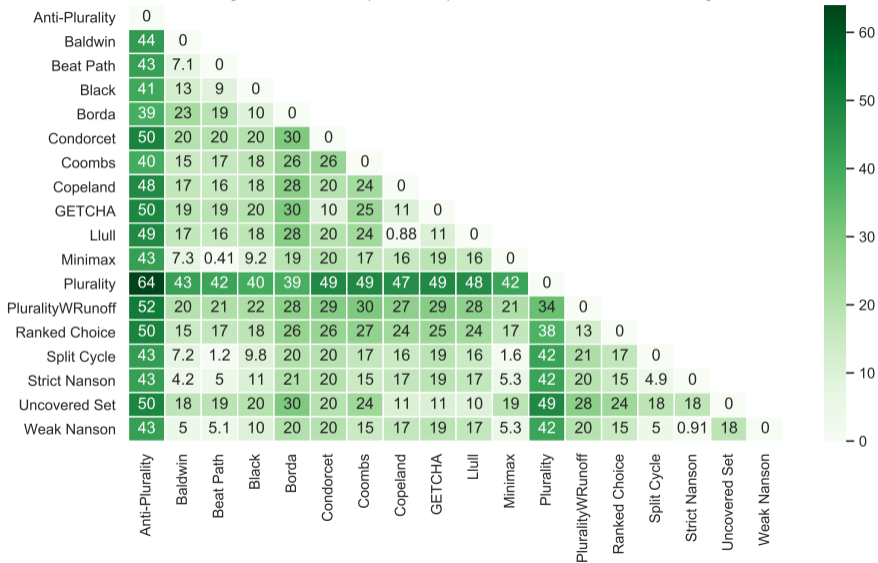
Quantitative Analysis of Voting Methods

- ▶ How often do different voting methods give different answers?
- ▶ What is the frequency of voting paradoxes?
- ▶ How should we use the frequency of voting paradoxes to compare voting methods?

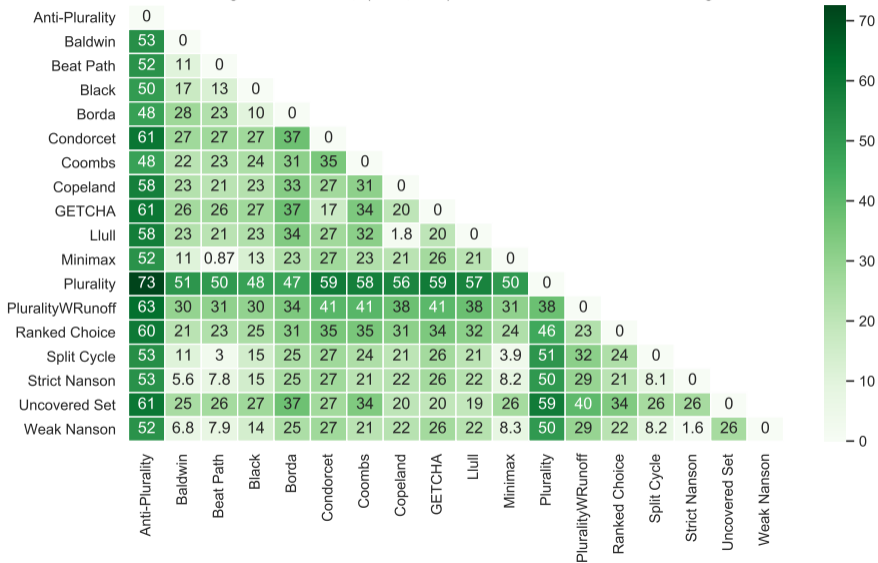
Percentage of 3 candidate, (1000,1001) voter elections with different winning sets



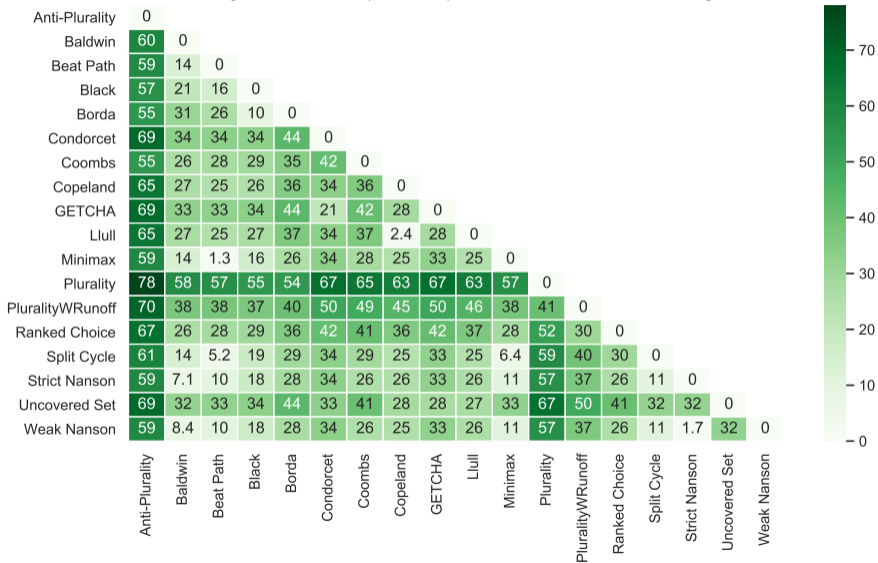
Percentage of 4 candidate, (1000,1001) voter elections with different winning sets



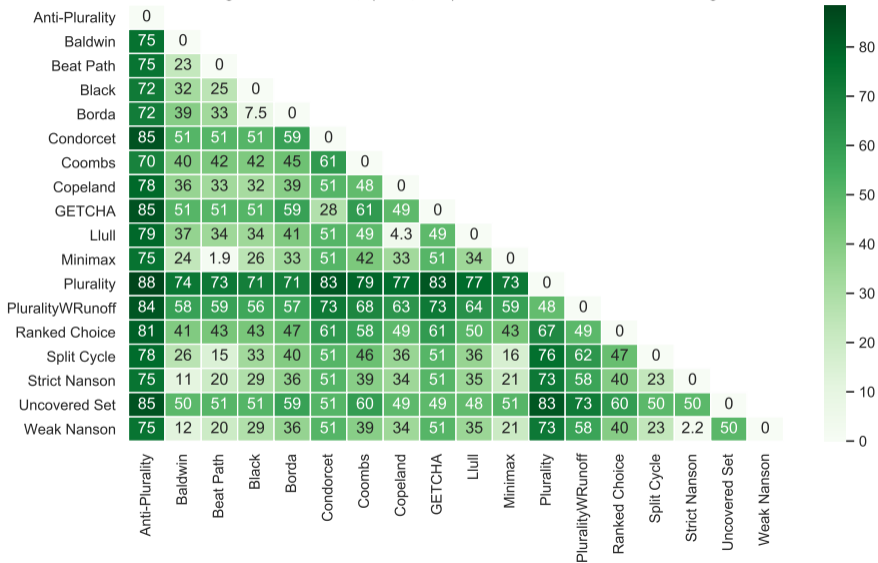
Percentage of 5 candidate, (1000,1001) voter elections with different winning sets



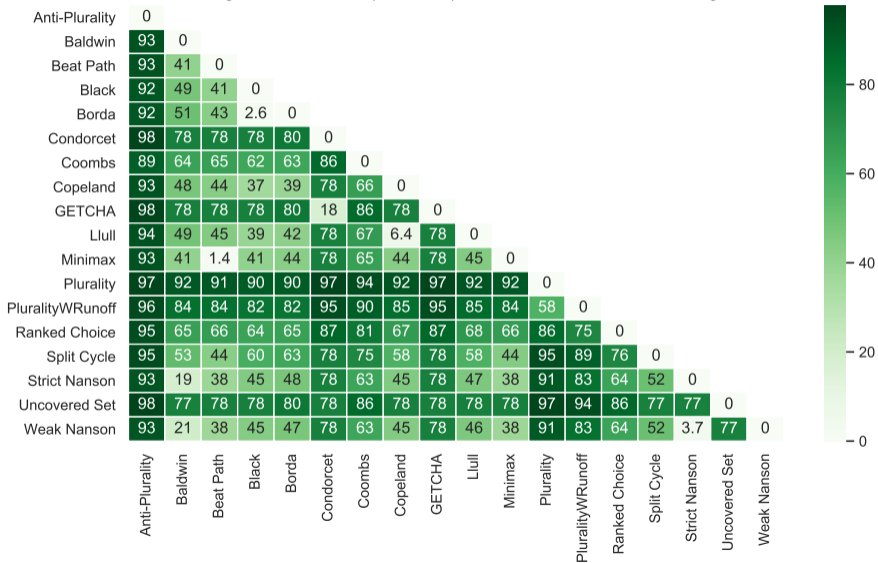
Percentage of 6 candidate, (1000,1001) voter elections with different winning sets



Percentage of 10 candidate, (1000,1001) voter elections with different winning sets

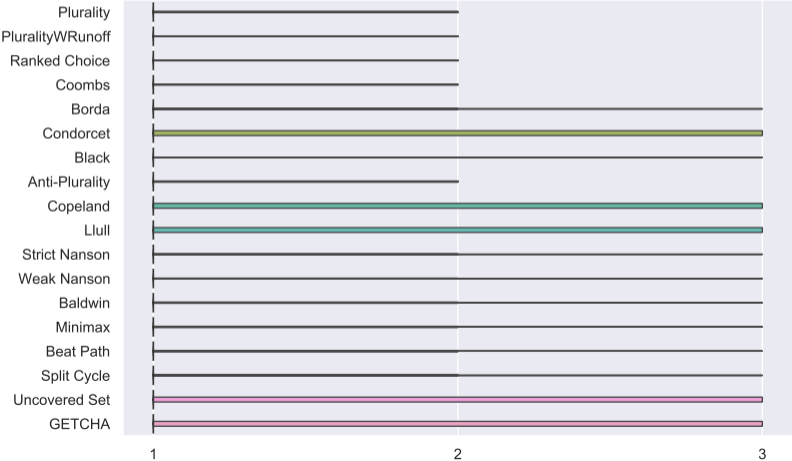


Percentage of 30 candidate, (1000,1001) voter elections with different winning sets



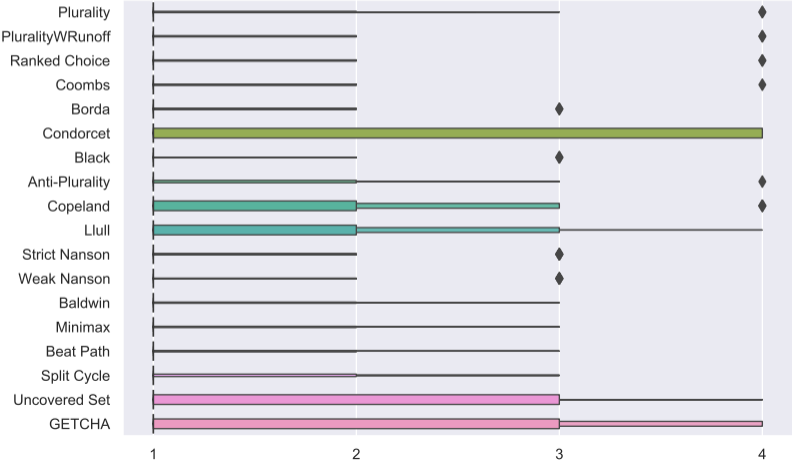
Sizes of Winning Sets

3 Candidates, (1000, 1001) Voters



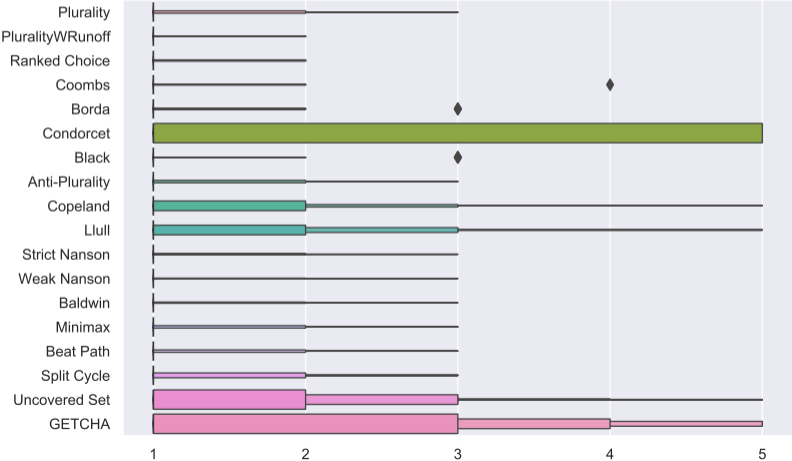
Sizes of Winning Sets

4 Candidates, (1000, 1001) Voters



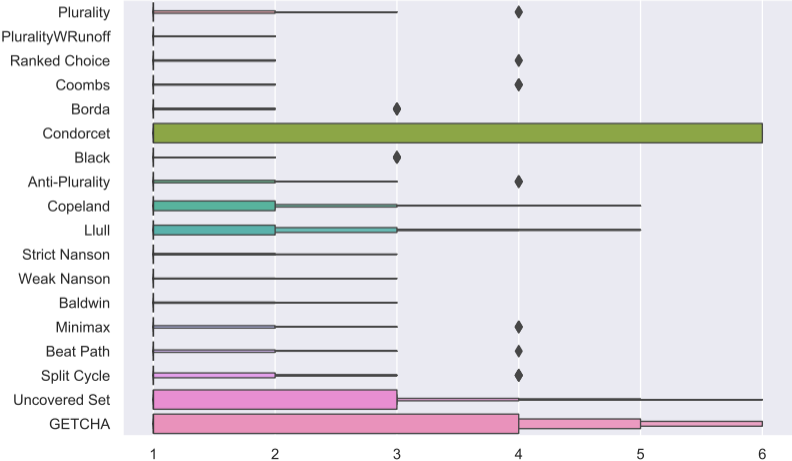
Sizes of Winning Sets

5 Candidates, (1000, 1001) Voters



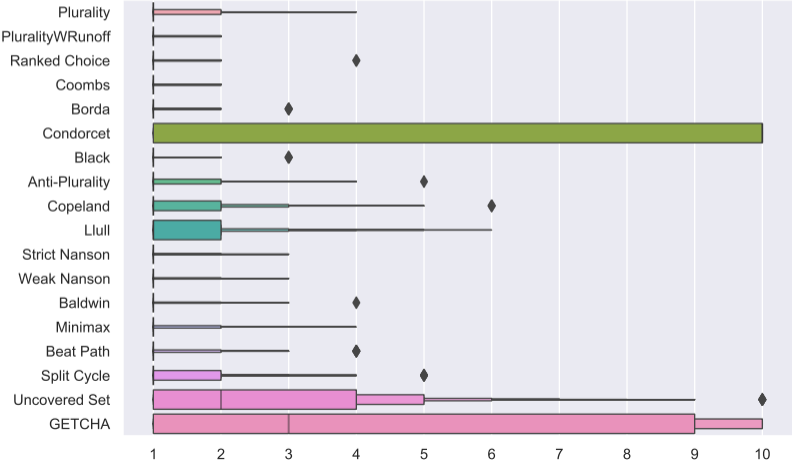
Sizes of Winning Sets

6 Candidates, (1000, 1001) Voters



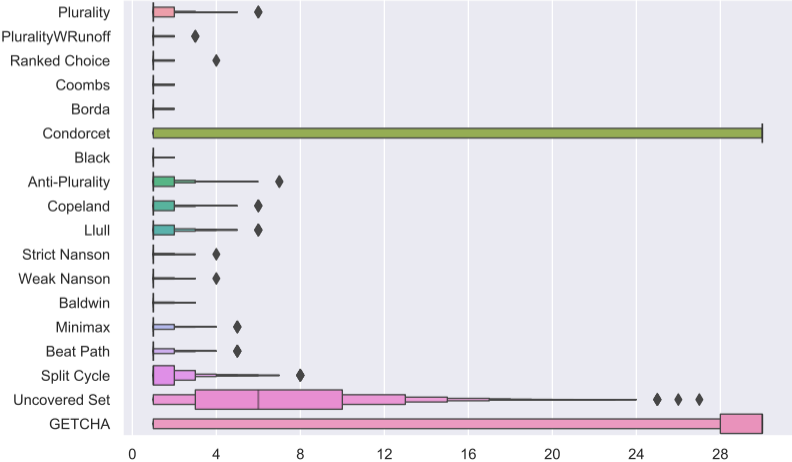
Sizes of Winning Sets

10 Candidates, (1000, 1001) Voters



Sizes of Winning Sets

30 Candidates, (1000, 1001) Voters



Models of voters behavior: IC (Impartial culture), IAC (Impartial anonymous culture), IANC (Impartial anonymous and neutral culture), Mallows models, Spatial models, Structured Preferences (e.g., Single Peaked models)

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