

# Preference elicitation for MCDA Robust elicitation of ranking model

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### Illustrative example

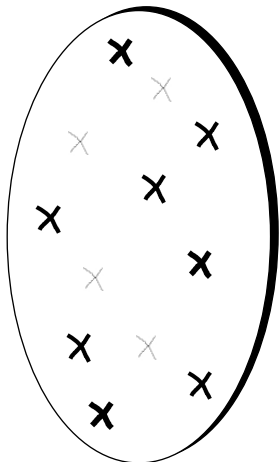
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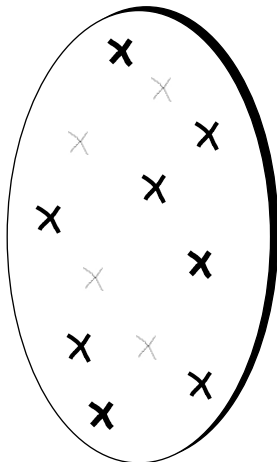
## Problem statements

- ▶ **Choosing**, from a set of potential alternatives, the best alternative or a small sub set of the best alternatives
- ▶ **Sorting** alternatives to pre-defined and (ordered) categories
- ▶ **Ranking** the alternatives from the best to the worst (the ranking can be complete or not)

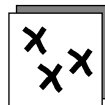
# Choice problem statement



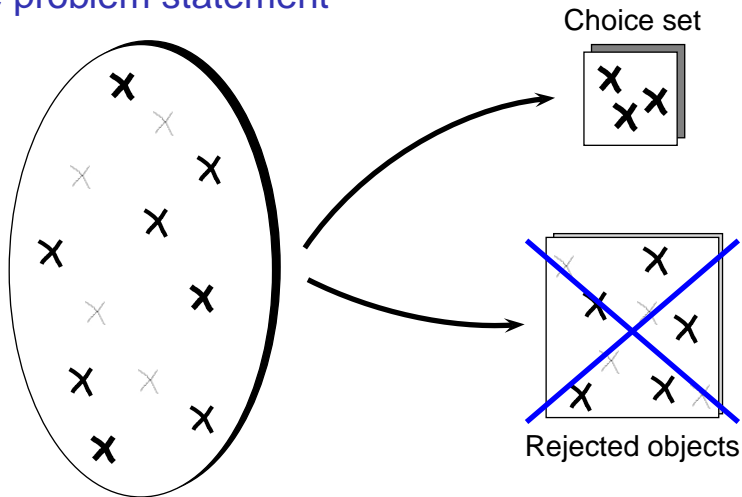
# Choice problem statement



Choice set



# Choice problem statement

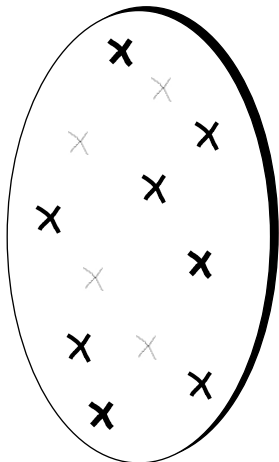




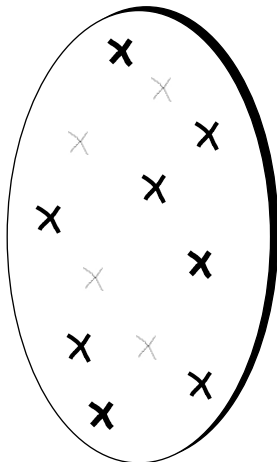
## Problem statements

- ▶ **Assigning** alternatives to pre-defined and order categories

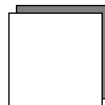
# Sorting problem statement



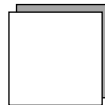
# Sorting problem statement



Category 1

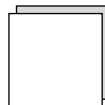


Category 2

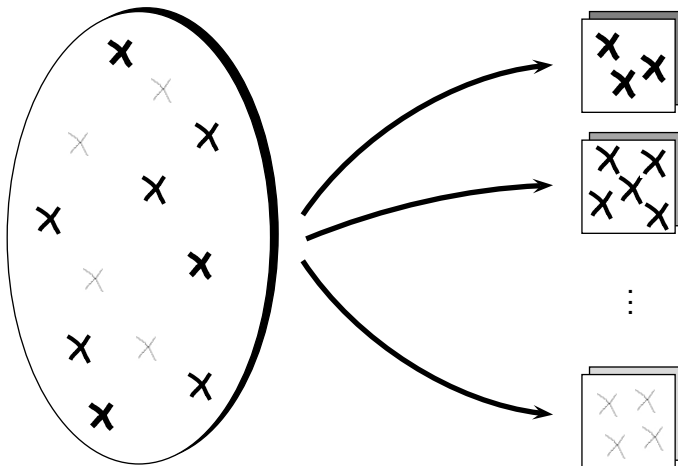


⋮

Category k



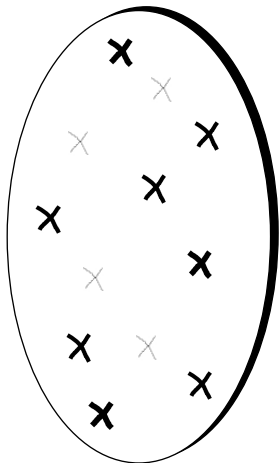
# Sorting problem statement



# Problem statements

- ▶ **Ranking** the alternatives from the best to the worst (the ranking can be complete or not)

# Ranking problem statement





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# Ordinal regression paradigm

- ▶ **Traditional aggregation paradigm:** The criteria aggregation model is first constructed and then applied on set  $A$  to get information about the comprehensive preference
- ▶ **Disaggregation-aggregation (or ordinal regression) paradigm:** Comprehensive preferences on a subset  $A^R \subset A$  is known a priori, and a consistent criteria aggregation model is inferred from this information to be applied on set  $A$ .

# Ordinal regression paradigm

- ▶ In UTA<sup>GMS</sup>, the preference model is a set of **additive value functions** compatible with a **non-complete** set of **pairwise comparisons** of reference alternatives and information about comprehensive and partial **intensities of preference**
- ▶ We focus on the **ranking problem statement** (but the ideas can be extended to choice and sorting)

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# UTA-GMS/GRIP

- ▶ Robust elicitation of a ranking model,
- ▶ Preference model = set of monotone additive value functions,
- ▶ Preference information = pairwise comparisons of alternatives/evaluation vectors and information about intensities of preference.

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## Elementary notation

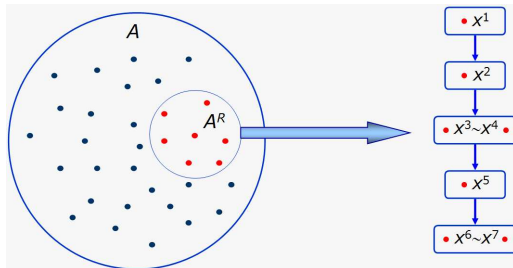
- ▶  $A = \{a_1, a_2, \dots, a_i, \dots, a_m\}$  is finite set of **alternatives**
- ▶  $g_1, g_2, \dots, g_j, \dots, g_n$   $n$  criterion functions,  $F$  is the set of **criteria** indices
- ▶  $g_j(a_i)$  is the **evaluation** of the alternative  $a_i$  on criterion  $g_j$
- ▶  $G_j$  - **domain** of criterion  $g_j$ ,
- ▶  $\succsim$  - **weak preference (outranking) relation** on  $G$ : for each  $x, y \in G$ 
  - ▶  $x \succsim y \Leftrightarrow$  "x is at least as good as y"
  - ▶  $x \succ y \Leftrightarrow [x \succsim y \text{ and not}(y \succsim x)]$  "x is preferred to y"
  - ▶  $x \sim y \Leftrightarrow [x \succsim y \text{ and } y \succsim x]$  "x is indifferent to y"

## Reminder on UTA

- ▶ For each  $g_j$ ,  $G_j = [\alpha_j, \beta_j]$  is the **criterion evaluation scale**,  
 $\alpha_j \leq \beta_j$ ,
- ▶  $U$  is an additive **value function on  $G$** : for each  $x \in G$ ,  
$$U(x) = \sum_{j \in F} u_j[g_j(x)],$$
- ▶  $u_j$  are non-decreasing **marginal value functions**,  
 $u_j : G_j \mapsto \mathbb{R}, \forall j \in F$

## Reminder on UTA

- ▶ The preference information is given in the form of a **complete pre-order** on a subset of reference alternatives  $A^R \subseteq A$ , called reference pre-order.
- ▶  $A^R = \{a_1, a_2, \dots, a_{m_1}\}$  is **rearranged** such that  $a_k \succsim a_{k+1}$ ,  $k = 1, \dots, m_1 - 1$ , where  $m_1 = |A^R|$ .





## Reminder on UTA

- ▶ The inferred value of each  $a \in A^R$  is :

$$U(a) + \sigma^+(a) - \sigma^-(a),$$

- ▶ In UTA , the marginal value functions  $u_i$  are assumed to be piecewise linear, so that the intervals  $[\alpha_i, \beta_i]$  are divided into  $\gamma_i \geq 1$  equal sub-intervals

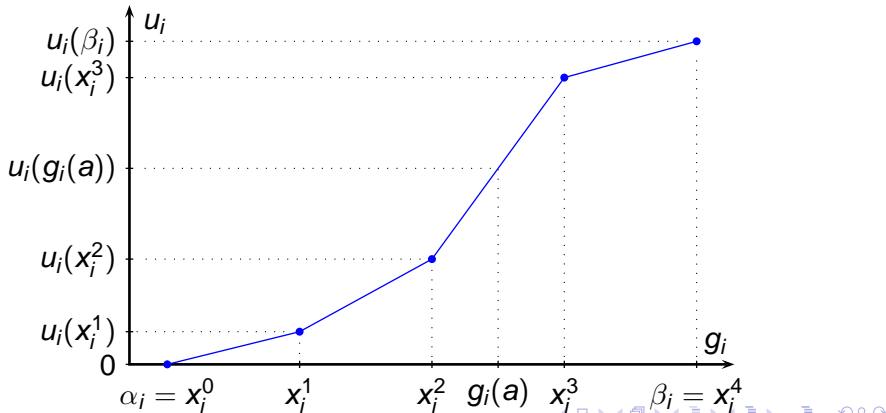
$$[x_i^0, x_i^1], [x_i^1, x_i^2], \dots, [x_i^{\gamma_i-1}, x_i^{\gamma_i}],$$

where,

$$x_i^j = \alpha_i + \frac{j(\beta_i - \alpha_i)}{\gamma_i}, j = 0, \dots, \gamma_i, i = 1, \dots, n.$$

## Reminder on UTA

The piecewise linear value model is defined by the marginal values at break points:  $u_i(x_i^0) = u_i(\alpha_i)$ ,  $u_i(x_i^1)$ ,  $u_i(x_i^2)$ ,  $\dots$ ,  $u_i(x_i^{\gamma_i}) = u_i(\beta_i)$



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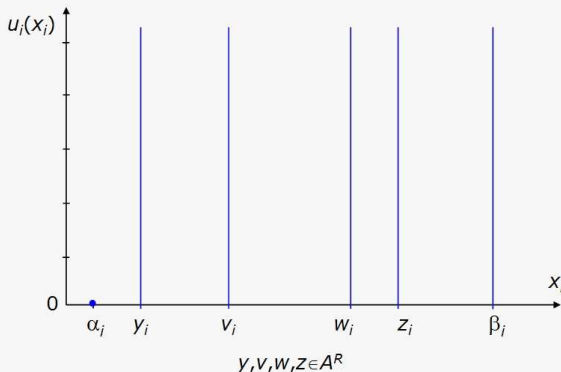
## The $UTA^{GMS}$ method: Main features

$UTA^{GMS}$  method generalizes the UTA method in three aspects:

- ▶ The preference information is a **partial** preorder (not necessary complete):  $\mathcal{I} = B^R \subset A^R \times A^R$
- ▶ It takes into account **all** additive value **functions compatible** with indirect preference information, while UTA is using only one such function.
- ▶ The marginal value functions are **general monotone non-decreasing** functions, and not piecewise linear only.

# General monotone non-decreasing value functions

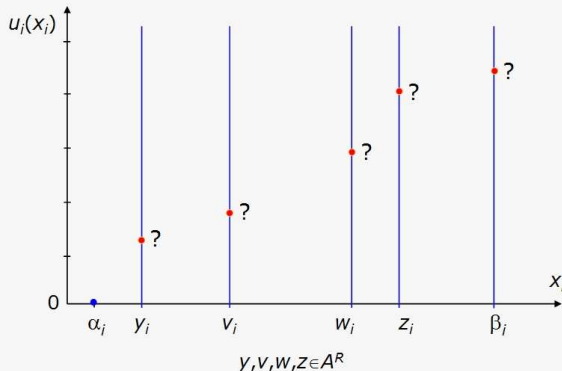
The marginal utility function  $u_i(x_i)$



Characteristic points of marginal utility functions are fixed on actual evaluations of actions from A

# General monotone non-decreasing value functions

The marginal utility function  $u_i(x_i)$



Marginal values in characteristic points are unknown

## UTA<sup>GMS</sup>

Consider  $x, y \in A \setminus A^R$

- ▶ Let  $\pi_j$  be a permutation on the set of alternatives  $A^R \cup \{x, y\}$  that reorders them according to increasing evaluation on criterion  $g_j$ :

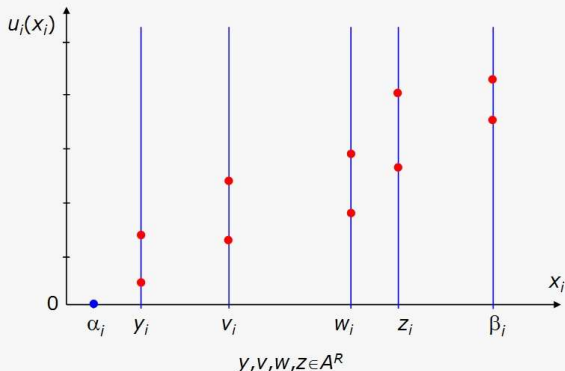
$$g_j(a_{[\pi_j(1)]}) \leq g_j(a_{[\pi_j(2)]}) \leq \dots \leq g_j(a_{[\pi_j(\omega-1)]}) \leq g_j(a_{[\pi_j(\omega)]})$$

where  $\omega = |A^R| + 2$ ,  $|A^R| + 1$  or  $|A^R|$  depending on  $g_j(x)$  and  $g_j(y)$ ,

- ▶ The characteristic points of  $u_i(x_j)$ ,  $i = 1, \dots, m$ , are then fixed according to this reordering

# General monotone non-decreasing value functions

The marginal utility function  $u_i(x_i)$

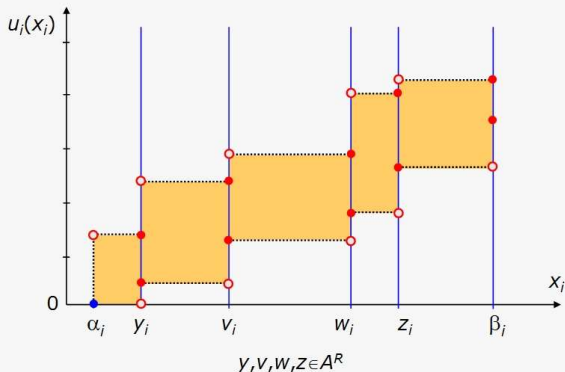


In fact, they are intervals, because all compatible utility functions are considered



# General monotone non-decreasing value functions

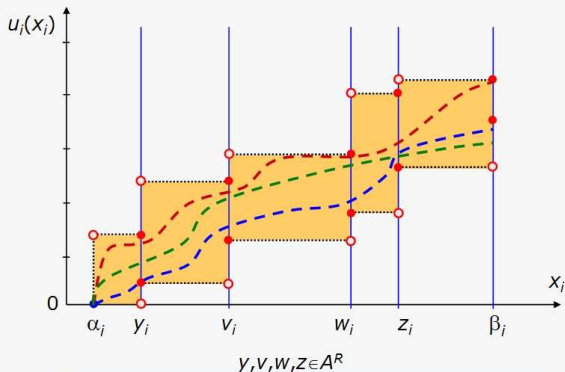
The marginal utility function  $u_i(x_i)$



Area of all compatible marginal value functions

# General monotone non-decreasing value functions

The marginal utility function  $u_i(x_i)$



In the area the marginal compatible value functions must be monotone

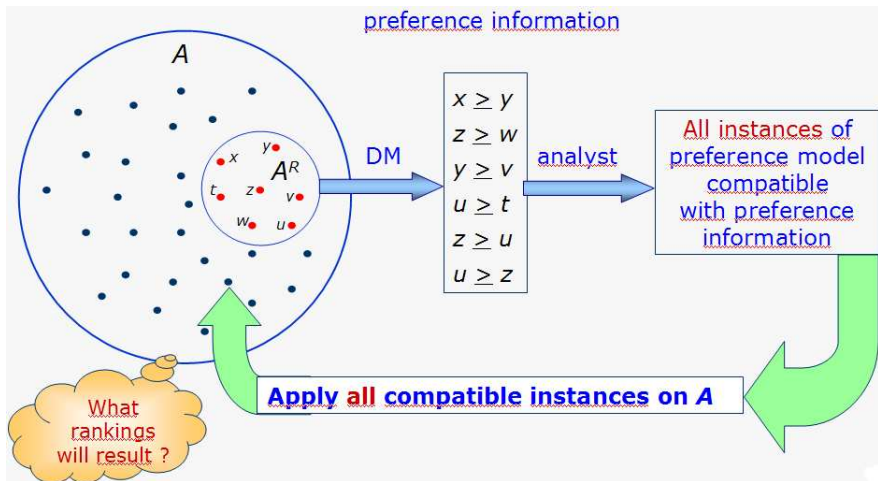
- ▶ For any pair of alternatives  $(a, b) \in A$ , and for available preference information represented by  $B^R$ , preference of  $a$  over  $b$  is determined by **compatible utility functions  $U$**  verifying set  $E(a, b)$  of constraints:

$$\left. \begin{array}{l} U(c) \geq U(d) + \varepsilon \Leftrightarrow c \succ d \\ U(c) = U(d) \Leftrightarrow c \sim d \\ u_i(x_i^j) - u_i(x_i^{j-1}) \geq 0, \quad i = 1, \dots, n, \quad j = 1, \dots, \omega + 1 \\ u_i(g_i^0) = 0, \quad i = 1, \dots, n \\ \sum_{i=1}^n u_i(g_i^{\omega+1}) = 1, \end{array} \right\} \text{for all } (c, d) \in B^R \quad E(a, b)$$

## The $UTA^{GMS}$ method: Main features

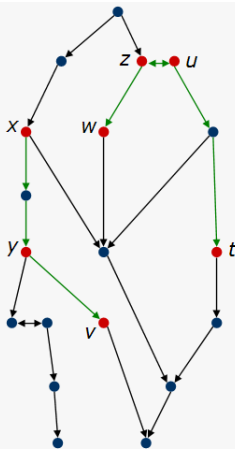
The method produces two rankings in the set of alternatives  $A$ , such that for any pair of alternatives  $a, b \in A$ ,

- ▶ In the *necessary order*,  $a$  is ranked at least as good as  $b$  if and only if,  $U(a) \geq U(b)$  for **all value functions compatible** with the preference information.
- ▶ In the *possible order*,  $a$  is ranked at least as good as  $b$  if and only if,  $U(a) \geq U(b)$  for **at least one value function compatible** with the preference information.



preference information

- $x \geq y$
- $z \geq w$
- $y \geq v$
- $u \geq t$
- $z \geq u$
- $u \geq z$



necessary ranking

Includes  
necessary ranking  
and  
does not include  
the complement of  
necessary ranking

possible ranking



## Computing necessary and possible relations: $\succeq^N$ , $\succeq^P$

▶  $d(x,y) = \text{Min}_{U \in \mathcal{U}} U(x) - U(y)$  and

$D(x,y) = \text{Max}_{U \in \mathcal{U}} U(x) - U(y)$

where

$\mathcal{U} = \{\text{value fct compatible with the DM's statements}\}$

▶  $x \succeq^P y \Leftrightarrow D(x,y) \geq 0$

▶  $x \succeq^N y \Leftrightarrow d(x,y) \geq 0$



## Elaboration of the final rankings

- ▶ for the necessary preference relation being a partial preorder (supported by all compatible value functions)
  - ▶ preference:  $x \succ^N y$  if  $x \succeq^P y$  and *not*  $y \succeq^N x$
  - ▶ indifference:  $x \sim^N y$  if  $x \succeq^N y$  and  $y \succeq^N x$
  - ▶ incomparability:  $x ? y$  if *not*  $x \succeq^N y$  and *not*  $y \succeq^N x$
- ▶ for the possible preference relation being complete (supported by at least one compatible value function)
  - ▶  $x \succ^P y$  if  $x \succeq^P y$  and *not*  $y \succeq^P x$
  - ▶  $x \sim^P y$  if  $x \succeq^P y$  and  $y \succeq^P x$

## Properties of relations $\succeq^N$ , $\succeq^P$

- ▶  $d(x, y) = \text{Min}\{U(x) - U(y)\} = -\text{Max}\{-(U(x) - U(y))\} = -\text{Max}\{U(y) - U(x)\} = -D(y, x)$
- ▶  $(x, y) \in B^R \Rightarrow x \succeq^N y$ ,
- ▶  $x \succeq^N y \Rightarrow x \succeq^P y$ ,
- ▶  $\succeq^N$  is a partial preorder (reflexive and transitive),
- ▶  $\succeq^P$  is strongly complete ( $x \succeq^P y$  or  $y \succeq^P x$ ), but not necessarily transitive.
- ▶ In absence of preference information: necessary ranking = weak dominance relation, possible ranking is complete,
- ▶ For complete pairwise comparisons: necessary ranking = possible ranking

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## Illustrative example

20 alternatives, 5 criteria (all alternatives are efficient).

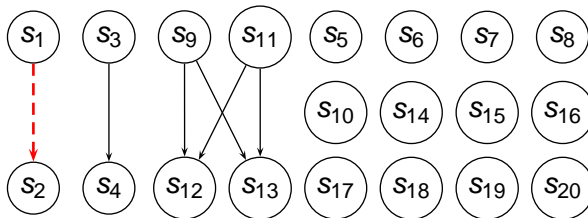
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$s_1 = (14.5, 147, 4, 1014, 5.25)$	$s_{11} = (15.75, 164.375, 41.5, 311, 6.5)$
$s_2 = (13.25, 199.125, 4, 1014, 4)$	$s_{12} = (13.25, 181.75, 41.5, 311, 4)$
$s_3 = (15.75, 164.375, 16.5, 838.25, 5.25)$	$s_{13} = (12, 199.125, 41.5, 311, 2.75)$
$s_4 = (12, 181.75, 16.5, 838.25, 4)$	$s_{14} = (17, 147, 16.5, 662.5, 5.25)$
$s_5 = (12, 164.375, 54, 838.25, 4)$	$s_{15} = (15.75, 199.125, 16.5, 311, 6.5)$
$s_6 = (13.25, 199.125, 29, 662.5, 5.25)$	$s_{16} = (13.25, 164.375, 54, 311, 4)$
$s_7 = (13.25, 147, 41.5, 662.5, 5.25)$	$s_{17} = (17, 181.75, 16.5, 486.75, 5.25)$
$s_8 = (17, 216.5, 16.5, 486.75, 1.5)$	$s_{18} = (14.5, 164.375, 41.5, 838.25, 4)$
$s_9 = (17, 147, 41.5, 486.75, 5.25)$	$s_{19} = (15.75, 181.75, 41.5, 135.25, 5.25)$
$s_{10} = (15.75, 216.5, 41.5, 662.5, 1.5)$	$s_{20} = (15.75, 181.75, 41.5, 311, 2.75)$

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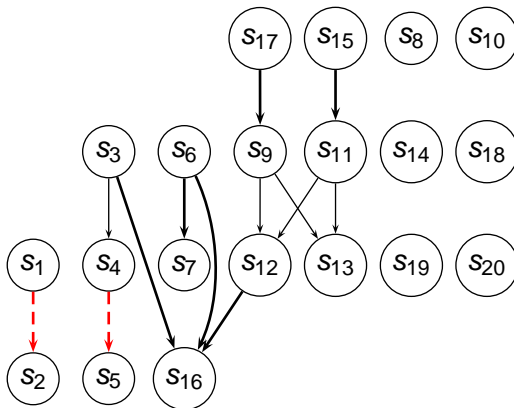
## Illustrative example

First information:  $s_1 \succ s_2$ .



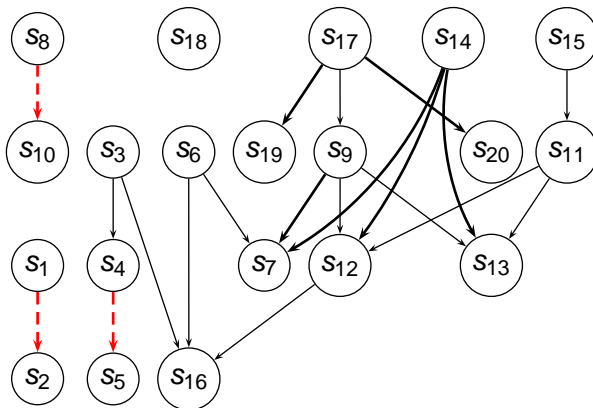
## Illustrative example

Second information:  $s_4 \succ s_5$ .



## Illustrative example

Third information:  $s_8 \succ s_{10}$ .



## Accounting for confidence on preference statements

- ▶ Preference information = nested partial preorders  
 $B_1^R \subset B_2^R \subset \dots \subset B_p^R$  with decreasing credibility,
- ▶ From  $B_i^R$  to  $B_{i+1}^R$ , we add new constraints and reduce the set of compatible value functions  $\mathcal{U}(B_{i+1}^R) \subset \mathcal{U}(B_i^R)$ ,
- ▶ If  $\text{Min}_{U \in \mathcal{U}(B_i^R)}(u(x) - u(y)) > 0$ , then  
 $\text{Min}_{U \in \mathcal{U}(B_{i+1}^R)}(u(x) - u(y)) > 0$ ,
- ▶  $\succsim^N(B_1^R), \succsim^N(B_2^R), \dots, \succsim^N(B_p^R)$  define a set of nested partial preorders.



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## Inconsistency management

- ▶ When DM's statement are not representable in the additive model  
→ **inconsistency**,
- ▶ DM's statements induce linear constraints on the variables (marginal values of alternatives)
- ▶ When such inconsistency occurs, we should check how to “solve” inconsistency,
- ▶ Which modification of the DM's input will lead to representable preferences ?
- ▶ Are they different ways to do so ?
- ▶ What is the minimum number of constraints to delete ?

## Inconsistency management

- ▶ solution of minimal cardinality is not necessarily the most interesting one for the DM,
- ▶ The knowledge of the various ways to solve inconsistency is useful for the DM,
- ▶ This permits to:
  - ▶ help the DM to understand the conflicting aspects of his/her statement,
  - ▶ create a context in which the DM can learn about his/her preferences,
  - ▶ make the elicitation process more flexible,

## Inconsistency resolution via constraints deletion

- ▶  $m$  constraints induced by the DM's statements

$$\begin{cases} \sum_{j=1}^n \alpha_1^j x_j & \geq \beta_1 \\ & \vdots \\ \sum_{j=1}^n \alpha_{m-1}^j x_j & \geq \beta_{m-1} \\ \sum_{j=1}^n \alpha_m^j x_j & \geq \beta_m \end{cases} \quad [1]$$

- ▶  $I = \{1, \dots, m\}$ ; subset  $S \subset I$  solves [1] iff  $I \setminus S \neq \emptyset$
- ▶ We search for  $S_1, S_2, \dots, S_p \subset I$  such that :
  - $S_i$  resolves [1],  $i \in \{1, 2, \dots, p\}$ ;
  - $S_i \not\subseteq S_j, i, j \in \{1, \dots, p\}, i \neq j$ ;
  - $|S_i| \leq |S_j|, i, j \in \{1, 2, \dots, p\}, i < j$ ;
  - if  $\exists S$  that resolves [1] s.t.  $S \not\subseteq S_i, \forall i = 1, 2, \dots, p$ , then  $|S| > |S_p|$ .

## Inconsistency management

- ▶ Let  $y_i (\in \{0, 1\}, i \in I)$ , s.t. :

$$y_i = \begin{cases} 1 & \text{if constraint } i \text{ is removed} \\ 0 & \text{otherwise} \end{cases}$$

$$P_1 \left\{ \begin{array}{l} \text{Min } \sum_{i \in I} y_i \\ \text{s.t. } \sum_{j=1}^n \alpha_{ij} x_j + M y_i \geq \beta_i, \quad \forall i \in I \\ x_j \geq 0, \quad j = 1, \dots, n \\ y_i \in \{0, 1\}, \quad \forall i \in I \end{array} \right.$$

- ▶  $S_1 = \{i \in I : y_i^* = 1\}$  corresponds to (one of the) subset(s) of constraints resolving [1] of smallest cardinality,
- ▶ We define  $P_2$  adding to  $P_1$  the constraint 
$$\sum_{i \in S_1} y_i \leq |S_1| - 1$$

## Inconsistency management

- ▶  $P_{k+1}$  is defined adding to  $P_k$  the constraint  $\sum_{i \in S_k} y_i \leq |S_k| - 1$
- ▶ We compute  $S_1, S_2, \dots, S_k$ , and stop when  $|S_{k+1}| > \Omega$ ,

Begin

$k \leftarrow 1$

  moresol  $\leftarrow$  true

  While moresol

    Solve  $PM_k$

    If ( $PM_k$  has no solution) or ( $PM_k$  has an optimal value  $> \Omega$ )

      Then moresol  $\leftarrow$  false

    Else

      -  $S_k \leftarrow \{i \in I : y_i^* = 1\}$

      - Add constraint  $\sum_{i \in S_k} y_i \leq |S_k| - 1$  to  $PM_k$  so as to define  $PM_k$

      -  $k \leftarrow k+1$

    End if

  End while

End

## Inconsistency management

- ▶ Each  $S_i$  corresponds to a set of DM's preference statements (presented to the DM),
- ▶ Sets  $S_i$  represent (for the DM) “incompatible” comparisons, each one specifies a way to solve inconsistency,
- ▶ Deleting/modifying the smallest set of preference assertions might not be the best idea
- ▶ Consider the confidence statements to ranking inconsistency resolutions.

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## The GRIP method: Main features

GRIP extends UTA<sup>GMS</sup>: **additional preference information** in form of comparisons of **intensities of preference** between some pairs of reference alternatives.

- 1) **Comprehensive**, on all criteria, “x is preferred to y at least as much as w is preferred to z”.

$$\rightarrow (x, y) \succsim^* (w, z) \Leftrightarrow U(x) - U(y) \geq U(w) - U(z)$$

- 2) **Partial**, on each criterion, “x is preferred to y at least as much as w is preferred to z, on criterion  $g_i \in F$ ”.

$$\rightarrow (x, y) \succsim_i^* (w, z) \Leftrightarrow U_i(x) - U_i(y) \geq U_i(w) - U_i(z)$$

## The GRIP method: Preference Information

DM is expected to provide the following **preference information**,

- ▶ A **partial pre-order**  $\succsim$  on  $A^R$ ,  
 $x \succsim y \Leftrightarrow x$  is at least as good as  $y$ .  
 $\rightarrow x \succsim (y) \Leftrightarrow U(x) \geq U(y)$
- ▶ A **partial pre-order**  $\succsim^*$  on  $A^R \times A^R$ ,  
 $(x, y) \succsim^* (w, z) \Leftrightarrow$   
 $x$  is preferred to  $y$  at least as much as  $w$  is preferred to  $z$   
 $\rightarrow (x, y) \succsim^* (w, z) \Leftrightarrow U(x) - U(y) \geq U(w) - U(z)$
- ▶ A **partial pre-order**  $\succsim_i^*$  on  $A^R \times A^R$ ,  
 $(x, y) \succsim_i^* (w, z) \Leftrightarrow x$  is preferred to  $y$  at least as much as  $w$  is preferred to  $z$  on criterion  $g_i$ .  
 $\rightarrow (x, y) \succsim_i^* (w, z) \Leftrightarrow U_i(x) - U_i(y) \geq U_i(w) - U_i(z)$

## The GRIP method: Output

If the set of compatible value functions is not empty, we compute:

$$\blacktriangleright \tilde{\succ}^N: x \tilde{\succ}^N y \Leftrightarrow \min_{U \in \mathcal{U}} (U(x) - U(y)) \geq 0$$

$$\blacktriangleright \tilde{\succ}^P: x \tilde{\succ}^P y \Leftrightarrow \max_{U \in \mathcal{U}} (U(x) - U(y)) \geq 0$$

$$\blacktriangleright \tilde{\succ}^{*N}: \\ (x, y) \tilde{\succ}^{*N} (w, z) \Leftrightarrow \min_{U \in \mathcal{U}} ((U(x) - U(y)) - (U(w) - U(z))) \geq 0$$

$$\blacktriangleright \tilde{\succ}^{*P}: \\ (x, y) \tilde{\succ}^{*P} (w, z) \Leftrightarrow \max_{U \in \mathcal{U}} ((U(x) - U(y))(U(w) - U(z))) \geq 0$$

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## Ordinal regression for group ranking: UTA<sup>GMS</sup>-Group

- ▶ Set of DMs:  $\mathcal{D} = \{d_1, \dots, d_p\}$
- ▶ Preference information provided by  $d_h$ ,  $h = 1, \dots, p$ :  $B^R(d_h)$   
a partial preorder on a set of reference actions,

## UTA<sup>GMS</sup>-Group

- ▶ We consider the set of value functions for each  $d_h \in \mathcal{D}^* \subseteq \mathcal{D}$  stemming from UTA-GMS,
- ▶ For each  $d_h \in \mathcal{D}^*$ , 4 situations are interesting for  $(x, y) \in A$ :
  - ▶  $x \succeq^{N,N}(\mathcal{D}^*)y$ :  $x \succeq^N y$  for all  $d_h \in \mathcal{D}^*$ ,
  - ▶  $x \succeq^{N,P}(\mathcal{D}^*)y$ :  $x \succeq^N y$  for at least one  $d_h \in \mathcal{D}^*$ ,
  - ▶  $x \succeq^{P,N}(\mathcal{D}^*)y$ :  $x \succeq^P y$  for all  $d_h \in \mathcal{D}^*$ ,
  - ▶  $x \succeq^{P,P}(\mathcal{D}^*)y$ :  $x \succeq^P y$  for at least one  $d_h \in \mathcal{D}^*$ ,

# UTA<sup>GMS</sup>-Group

## Properties

- ▶  $\succsim^{N,N}(\mathcal{D}^*)$  is a partial preorder
- ▶  $\succsim^{N,P}(\mathcal{D}^*)$  is not necessarily transitive
- ▶  $\succsim^{P,P}(\mathcal{D}^*)$  is strongly complete
- ▶  $x \succsim^{N,N}(\mathcal{D}^*)y \Rightarrow x \succsim^{N,P}(\mathcal{D}^*)y$
- ▶  $x \succsim^{N,P}(\mathcal{D}^*)y \Rightarrow x \succsim^{P,P}(\mathcal{D}^*)y$

When  $\mathcal{D}^* \subset \mathcal{D}^{**}$ , it holds

- ▶  $x \succsim^{N,N}(\mathcal{D}^{**})y \Rightarrow x \succsim^{N,N}(\mathcal{D}^*)y$
- ▶  $x \succsim^{N,P}(\mathcal{D}^{**})y \Rightarrow x \succsim^{N,P}(\mathcal{D}^*)y$
- ▶  $x \succsim^{P,N}(\mathcal{D}^{**})y \Rightarrow x \succsim^{P,N}(\mathcal{D}^*)y$
- ▶  $x \succsim^{P,P}(\mathcal{D}^{**})y \Rightarrow x \succsim^{P,P}(\mathcal{D}^*)y$

# UTA<sup>GMS</sup>-Group

- Given  $\mathcal{D}^* \subseteq \mathcal{D}$ , a value function  $U$  is compatible with  $\mathcal{D}^*$  if:

$$\mathcal{U}_{\mathcal{D}^*} \left\{ \begin{array}{l}
 U(c) > U(d) \Leftrightarrow c \succ d \\
 U(c) = U(d) \Leftrightarrow c \sim d \\
 u_i(g_i(a_{\tau_i(j)})) - u_i(g_i(a_{\tau_i(j-1)})) \geq 0, \quad i = 1, \dots, n, \quad j = 2, \dots, m \\
 u_i(g_i(a_{\tau_i(1)})) \geq 0, \quad u_i(g_i(a_{\tau_i(m)})) \leq u_i(\beta_i), \quad i = 1, \dots, n, \\
 u_i(\alpha_j) = 0, \quad i = 1, \dots, n \\
 \sum_{i=1}^n u_i(\beta_i) = 1,
 \end{array} \right\} \text{ for all } c, d \in B^R(\mathcal{D}^*)$$

where  $\tau_i$  is the permutation that reorders alternatives according to their increasing evaluation on  $g_i$ .



## UTA<sup>GMS</sup>-Group

- ▶ If  $\mathcal{U}_{D^*} \neq \emptyset$ , one obtains two rankings such that for any pair of actions  $(x, y) \in A$ :
  - ▶  $x \succsim^N (D^*) y$ :  $x$  is ranked at least as good as  $y$  iff  $U^{D^*}(x) \geq U^{D^*}(y)$  for all  $U$  compatible with the preference information ( $\succsim^N$  being a partial preorder)
  - ▶  $x \succsim^P (D^*) y$ :  $x$  is ranked at least as good as  $y$  iff  $U^{D^*}(x) \geq U^{D^*}(y)$  for at least one  $U$  compatible with the preference information ( $\succsim^P$  being a strongly complete and negatively transitive binary relation)
- ▶ However, the set  $\mathcal{U}_{D^*}$  of compatible value function can be empty...

## UTA<sup>GMS</sup> - Group

Suppose  $\mathcal{U}_{\mathcal{D}^*} = \emptyset$

- ▶  $\mathcal{U}_{\mathcal{D}^*}$  = intersection of sets of compatible value functions for all  $d_h \in \mathcal{D}^*$  (each one being non-empty).
- ▶ Pairwise comparisons of two (or more) DMs are conflicting.
- ▶ Identifying which are these conflicting comparisons amounts at solving inconsistency
- ▶ This leads to know which comparison to remove to obtain a consistent collective model.
- ▶ Performing these computations  $\forall \mathcal{D}^* \subseteq \mathcal{D}$  allows to identify coalitions of convergent DMs.

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## UTA<sup>GMS</sup>- Group: Illustrative example

- ▶ Group ranking with 3 DMs  $d_1$ ,  $d_2$  and  $d_3$ ,

	$g_1(a_j)$	$g_2(a_j)$	$g_3(a_j)$	$g_4(a_j)$	$g_5(a_j)$
$a_1$	2	0	0	5	3
$a_2$	1	3	0	5	2
$a_3$	3	1	1	4	3
$a_4$	0	2	1	4	2
$a_5$	1	1	4	3	2
$a_6$	3	3	2	3	3
$a_7$	0	0	3	3	3
$a_8$	4	4	1	2	0
$a_9$	3	0	3	2	3
$a_{10}$	3	4	3	3	0
$a_{11}$	3	1	3	1	4
$a_{12}$	3	2	3	1	2
$a_{13}$	3	3	3	1	1
$a_{14}$	1	0	1	3	3
$a_{15}$	1	3	1	1	4
$a_{16}$	4	1	4	1	2
$a_{17}$	1	2	1	2	3
$a_{18}$	3	1	3	4	2
$a_{19}$	3	2	3	0	3
$a_{20}$	3	2	3	1	1

- ▶ empty dominance relation.

## UTA<sup>GMS</sup> - Group: Illustrative example

- ▶ Statements of DMs:
  - ▶  $d_1$ :  $a_1 \succ a_2$ ,  $a_6 \succ a_7$  and  $a_{17} \succ a_{20}$
  - ▶  $d_2$ :  $a_9 \succ a_{13}$ ,  $a_4 \succ a_5$  and  $a_{14} \succ a_7$
  - ▶  $d_3$ :  $a_4 \succ a_3$ ,  $a_{15} \succ a_{11}$  and  $a_8 \succ a_{10}$
- ▶  $\mathcal{U}_{\{d_1, d_3\}} = \mathcal{U}_{\{d_1, d_2, d_3\}} = \emptyset$ , i.e.,  $d_1$  and  $d_3$  statements contradict:
  - ▶  $d_1$ :  $a_1 \succ a_2 \Rightarrow a_3 \succ a_4$
  - ▶  $d_3$ :  $a_4 \succ a_3 \Rightarrow a_2 \succ a_1$
- ▶ If ( $d_1$  removes  $a_1 \succ a_2$ ) or ( $d_3$  removes  $a_4 \succ a_3$ ) then  $\mathcal{U}_{\{d_1, d_2, d_3\}} \neq \emptyset$ .

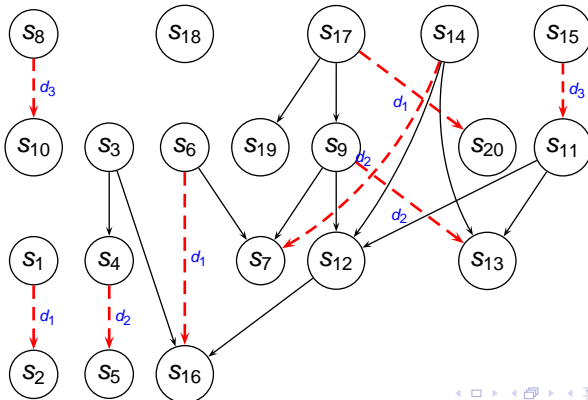
## UTA<sup>GMS</sup>- Group: Illustrative example

Although  $\mathcal{U}_{\{d_1, d_2, d_3\}} = \emptyset$ , the following relations are not empty:

- ▶  $\succsim^{N,N}(\{d_1, d_2, d_3\}) = \{(a_6, a_7)\}$ ,  $a_6 \succsim^N a_7$  for all  $d_h$
- ▶  $\succsim^{N,N}(\{d_1, d_2\}) = \{(a_6, a_7), (a_9, a_{13})\}$ ,
- ▶  $\succsim^{N,N}(\{d_1, d_3\}) = \{(a_6, a_7), (a_{17}, a_{20})\}$ ,
- ▶  $\succsim^{N,N}(\{d_2, d_3\}) = \{(a_6, a_7), (a_{11}, a_{15})\}$ ,
  
- ▶  $x \succsim^{N,P}(\{d_1, d_2, d_3\})(d_1, d_2, d_3)y$ :  $x \succsim^N y$  for at least one  $d_h$
- ▶  $x \succsim^{P,N}(\{d_1, d_2, d_3\})(d_1, d_2, d_3)y$ :  $x \succsim^P y$  for all  $d_h$
- ▶  $x \succsim^{P,P}(\{d_1, d_2, d_3\})(d_1, d_2, d_3)y$ :  $x \succsim^P y$  for at least one  $d_h$

# UTA<sup>GMS</sup>- Group: Illustrative example

- ▶ If  $d_3$  removes  $a_4 \succ a_3$  then  $\mathcal{U}_{\{d_1, d_2, d_3\}} \neq \emptyset$  leading to the collective necessary ranking:



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## Software demonstration

### Software demonstration: Visual-UTA 2.0

- ▶ AGRITEC is a medium size firm (350 persons approx.) producing some tools for agriculture,
- ▶ The C.E.O., M<sup>r</sup> Becault, intends to double the production and multiply exports by 4 within 5 years.
- ▶ He wants to hire a new international sales manager.
- ▶ A recruitment agency has interviewed 17 potential candidates which have been evaluated on 3 criteria (sales management experience, international experience, human qualities) evaluated on a [0,100] scale.

## Software demonstration

	Crit 1	Crit 2	Crit 3
Alexievich	4	16	63
Bassama	28	18	28
Calvet	26	40	44
Dubois	2	2	68
El Mrabat	18	17	14
Ferret	35	62	25
Fleischman	7	55	12
Fourny	25	30	12
Frechet	9	62	88
Martin	0	24	73
Petron	6	15	100
Psorgos	16	9	0
Smith	26	17	17
Varlot	62	43	0
Yu	1	32	64

## Software demonstration

it0 without preference information,

it1 Ferret  $\sim$  Frechet  $\succ$  Fourny  $\succ$  Fleischman,

it2 Ferret  $\sim$  Frechet  $\succ$  Martin  $\succ$  Fourny  $\sim$  El Mrabat  $\succ$  Fleischman,  
 $\rightarrow$  **inconsistency**: Ferret  $\sim$  Frechet vs Fourny  $\sim$  El Mrabat

it3 Ferret  $\sim$  Frechet  $\succ$  Martin  $\succ$  Fourny  $\succ$  Fleischman,

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# Conclusion

- ▶ UTA-GMS/GRIP:
  - ▶ General additive value function,
  - ▶ Intuitive information required from the DM,
  - ▶ Robust elicitation of a ranking model,
  - ▶ Necessary and Possible rankings,
  - ▶ Inconsistency management.

## Conclusion

Insufficient attention is devoted in MCDA to develop elicitation tools and methodologies which should contribute to the definition of a doctrine for MCDA practitioners.

More research is needed to :

- ▶ develop methodologies/tools to organize the interaction with DMs in a given MCAP,
- ▶ test the operational validity of the developed tools.