Monotonicity of 'ranking by choosing' (SCW, 2004, 23:249–273) Erratum: proof of Proposition 2, page 266

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Marc Pirlot and Brice Mayag have brought to my attention the fact that the published proof of Proposition 2 in my paper Monotonicity of 'ranking by choosing' (SCW, 2004, 23:249–273) is rather imprecise. Although what has been published is correct, here is a more direct and hopefully clearer version of this proof.

Proposition 2 (Covering compatibility and Aizerman) Let S be a local, neutral and monotonic choice procedure satisfying Aizerman. If S refines UC then \gtrsim_S is not monotonic.

Proof

The claim will be proved if we can show that, for all neutral and monotonic choice procedures refining UC and satisfying Aizerman, there is a comparison function π such that $x \in S(X, \pi) \ y \notin S(X, \pi)$ and $y \in S(X, \pi^{x\uparrow})$. Indeed, this will imply that $x \succ_S(\pi) \ y$ and $y \succeq_S(\pi^{x\uparrow}) \ x$, violating monotonicity. The following example suffices.

Example 9

Let $X = \{a, b, c, d, e\}$. Consider the tournament T on X defined by:

$$aTd, aTe,$$

 $bTa,$
 $cTa, cTb,$
 dTb, dTc, dTe
 $eTb, eTc.$

We have $UC(X,T) = \{a,c,d\}$ and aTd, dTc and cTa. Therefore, since S refines UC, we have $S(X,T) \subseteq \{a,c,d\} \subseteq X$. Since S satisfies $Aizerman, S(\{a,c,d\},T) \subseteq S(X,T)$.

Because S is local and neutral, we know that $S(\{a, c, d\}, T) = \{a, c, d\}$. Hence we must have $S(X, T) = \{a, c, d\}$.

Consider now the tournament V identical to T except that aVc. Using the same reasoning as above, it is easy to check that $S(X, V) = UC(X, V) = \{a, b, d\}$. Hence b enter the choice set while a is improved and \succeq_S is not monotonic.