# New Perspectives on Social Choice 

Eric Pacuit, University of Maryland

Lecture 4: Split Cycle
PHIL 808K

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The political significance of this distinction is that if $F(P)$ contains a single winner, then that winner may be viewed as having a stronger mandate from voters, as a result of a more unambiguous election, than a candidate who is among several undefeated candidates in $F(P)$ but wins by some further tiebreaking process.

Since there can be multiple undefeated candidates, the question arises of how to pick an ultimate winner from among the undefeated.

- non-anonymous tiebreaker (e.g., let the Chair decide)
- non-neutral tiebreaker (e.g., use seniority to decide among the undefeated candidates)
- non-deterministic tiebreaker (e.g., randomly choose an undefeated candidate)
- apply an anonymous, neutral, and deterministic tiebreaker before resorting to tiebreakers that violates one of the above properties.
- The Condorcet method as a pre-tiebreaking method, then Borda to break ties
- Top Cycle as a pre-tiebreaking method, then IRV as a tiebreaker
- Copeland as a pre-tiebreaking method, then global/local Borda as a tiebreaker
- Split Cycle as a pre-tiebreaking method, then global/local Plurality as a tiebreaker
- Split Cycle as a pre-tiebreaking method, then global/local Beat Path as a tiebreaker
- ...


## What is a good anonymous, neutral and deterministic tiebreaker?

- No anonymous and neutral method is resolute, but the tiebreaker should be more resolute than the pre-tiebreaking method.
- Why don't you use the tiebreaker method from the beginning?
- Choose a method for the tiebreaker that refines the pre-tiebreaking method.


## 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


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## Definition

A VCCR is asymptotically resolvable if the proportion of profiles with multiple undefeated candidates approaches 0 as the number of voters approaches $\infty$.

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A VCCR is asymptotically resolvable if the proportion of profiles with multiple undefeated candidates approaches 0 as the number of voters approaches $\infty$.

Examples of asymptotically resolvable VCCRs are Plurality, Borda, and Beat Path.

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Both $a$ and $c$ are undefeated according to Split Cycle; Ranked Pairs picks only a; and Beat Path picks only $c$.

## Violations of Quasi-Resoluteness

The known methods that satisfy Binary Expansion violate Asymptotic Resolvability/Quasi-Resoluteness.

| Voting Method | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 20 | 30 |
| :--- | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| Split Cycle | 1 | 1.01 | 1.03 | 1.06 | 1.08 | 1.11 | 1.14 | 1.16 | 1.42 | 1.62 |
| Uncovered Set | 1.17 | 1.35 | 1.53 | 1.71 | 1.9 | 2.09 | 2.26 | 2.46 | 4.56 | 6.82 |
| Top Cycle | 1.17 | 1.44 | 1.8 | 2.21 | 2.72 | 3.31 | 3.94 | 4.68 | 13.55 | 22.94 |

Figure: Estimated average sizes of winning sets for profiles with a given number of candidates (top row) in the limit as the number of voters goes to infinity, obtained using the Monte Carlo simulation technique in M. Harrison Trainor, "An Analysis of Random Elections with Large Numbers of Voters," arXiv:2009.02979.

Stability for Winners


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## Definition

A VCCR satisfies Stability for Winners if for any profile $P$ and $a, b \in X(P)$, if $a$ is undefeated in $P_{-b}$ and $\operatorname{Margin}_{P}(a, b)>0$, then $a$ is undefeated in $P$.

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## Proposition

Anonymity, Neutrality, Monotonicity (for two-candidate profiles), and Coherent IIA together imply Stability for Winners.

## The Cost of Quasi-Resoluteness

Theorem (W. Holliday, EP, and S. Zahedian)
There is no Anonymous and Neutral voting method that satisfies Binary Expansion and Quasi-Resoluteness.

Moral: Making room for tiebreaking (runoff, lottery, etc.) is necessary and sufficient to find voting methods that satisfy Binary Expansion.

## Multiple claims based on stability

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In such a situation-and only such a situation-it is legitimate to violate stability for winners for one of red or green in the name of tiebreaking between them.

## Condorcetian candidates

## Definition

Given a voting method $F$, profile $P$, and $a \in X(P)$, we say that a is Condorcetian for $F$ in $P$ if there is some $b \in X(P)$ such that $a \in F\left(P_{-b}\right)$ and $\operatorname{Margin}_{P}(a, b)>0$.


- There are two Condorcetian candidates $a$ and $c$
- Beat Path elects c
- Ranked Pairs elects a


## Stability for Winners with Tiebreaking

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- a wins in $P$ or
- there are $a^{\prime}, b^{\prime} \in X(P)$ such that $a^{\prime}$ wins in $P_{-b^{\prime}}, \operatorname{Margin}_{P}\left(a^{\prime}, b^{\prime}\right)>0$, and $a^{\prime}$ wins in $P^{\prime}$.
That is, all winners are Condorcetian.


## Recursion to the Rescue: Stable Voting

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- Otherwise list all head-to-head matches $\boldsymbol{a}$ vs. $\boldsymbol{b}$, where $\boldsymbol{a}$ is undefeated according to Split Cycle, in order from the largest to the smallest margin of $\boldsymbol{a}$ vs. $\boldsymbol{b}$.


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W. Holliday and EP. Stable Voting. arXiv:2108.00542 [econ.TH].


Stable Voting winner: a
Beat Path winner: a Ranked Pairs winner: a


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Stable Voting winner: a Beat Path winner: $b$
Ranked Pairs winner: c


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On the right, SV chooses the winner by going down the list of matches:


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- a vs. e: margin of 20 .


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Stable Voting winner: a
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$\boldsymbol{a}$ wins after removing $\boldsymbol{e}$. Hence $\boldsymbol{a}$ is elected.


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$\boldsymbol{c}$ loses after removing $\boldsymbol{e}$. Continue to next match:


Stable Voting winner: a


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On the right, SV chooses the winner by going down the list of matches:

- c vs. e: margin of 20.
$c$ loses after removing e. Continue to next match:
- a vs. e: margin of 18.


Stable Voting winner: a


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In fact, SV has a remarkable ability to avoid ties even in elections with small numbers of voters that can produce tied margins.


- Stable Voting
- Plurality

Instant Runoff
Beat Path
$(100,101)$ voters


## Costs of Stable Voting

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1. Computing the SV winners using our current recursive implementation can be computationally expensive above 20 candidates.
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Re 1 , we can handle larger profiles that are uniquely weighted with up to 20 candidates in the "Smith set." This covers many voting contexts.

Re 2, the frequency with which Stable Voting violates monotonicity is minuscule compared to the frequency for Instant Runoff (in use in the Bay Area and NYC).

## Monotonicity



## Demo

stablevoting.org

Since there can be multiple undefeated candidates, the question arises of how to pick an ultimate winner from among the undefeated.

- non-anonymous tiebreaker (e.g., let the Chair decide)
- non-neutral tiebreaker (e.g., use seniority to decide among the undefeated candidates)
$\Rightarrow$ non-deterministic tiebreaker (e.g., randomly choose an undefeated candidate)
$\checkmark$ apply an anonymous, neutral, and deterministic tiebreaker before resorting to tiebreakers that violates one of the above properties.


## Even-Chance Tiebreaking

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When $F(P)$ is not a singleton set, one option is to use an even-chance lottery on $F(P)$ to break the tie and select a unique ultimate winner.

## Definition

For a voting method $F$, let $F^{\text {eve }}$ be the probabilistic voting method such that for any profile $P$ and $x \in X(P), F^{\text {eve }}(P)(x)=1 /|F(P)|$ if $x \in F(P)$ and $F^{\text {eve }}(P)(x)=0$ otherwise.

# Probabilistic Social Choice 

Voters Rankings


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Voters Rankings




F. Brandt. Rolling the Dice: Recent Results in Probabilistic Social Choice. Handbook of Computational Social Choice, 2016.

Let $V$ be a set of voters, $X$ a set of $m$ alternatives.
The set of all lotteries over $X$ is:

$$
\Delta(X)=\left\{p \in \mathbb{R}^{X} \mid p(x) \geq 0 \text { for all } x \in X \text { and } \sum_{x \in X} p(x)=1\right\}
$$

For $p \in \Delta(X), \operatorname{supp}(p)=\{x \mid p(x)>0\}$
$p$ is degenerate when $|\operatorname{supp}(p)|=1$.
We write lotteries as convex combinations of alternatives, e.g., the uniform lottery on $\{a, b\}$ where $p(a)=p(b)=1 / 2$ is denoted as $1 / 2 a+1 / 2 b$.

## Probabilistic Voting Methods

A probabilistic social choice function (PSCF) is a map
$F: O(X)^{V} \rightarrow \wp(\Delta(A)) \backslash \emptyset$ such that for all $P, F(P)$ is a convex set of lotteries.

Anonymity and neutrality can be defined as usual.

## Random (Serial) Dictator

Random dictatorship: A voter is picked uniformly at random and this voter's most-preferred alternative is selected. Thus, the probabilities assigned by RD are directly proportional to the number of agents who top-rank a given alternative (or, in other words, the alternative's plurality score).

Random serial dictatorship (RSD): RSD selects a permutation of the agents uniformly at random and then sequentially allows agents in the order of the permutation to narrow down the set of alternatives to their most preferred of the remaining ones.

## Proportional Borda

Proportional Borda: Assign probabilities to the alternatives that are proportional to their Borda scores.

$$
\begin{array}{ll}
3 & 2 \\
\hline a & b \\
b & c \\
c & a
\end{array}
$$

- Plurality ${ }^{\text {eve }}$ lottery is a
- RD lottery is $\frac{3}{5} a+\frac{2}{5} b$
- Borda eve lottery is $b$
- Borda ${ }_{\text {pro }}$ lottery is $\frac{6}{15} a+\frac{7}{15} b+\frac{2}{15} c$


## Margin Matrix/Graph



## Margin Matrix/Graph

$$
\begin{array}{ccc}
49 & 48 & 3 \\
\hline c & a & b \\
a & b & c \\
b & c & a
\end{array}
$$

$\left.\begin{array}{l}a \\ b \\ c\end{array} \begin{array}{ccc}a & b & c \\ 0 & 94 & -4 \\ -94 & 0 & 2 \\ 4 & -2 & 0\end{array}\right)$


If the output of a neutral PSCF $F$ only depends on the margin matrix/graph $M$, $F$ is called pairwise. An advantage of pairwise PSCFs is that they are applicable even when individual preferences are incomplete or intransitive.

## Maximal Lotteries

G. Kreweras. Aggregation of preference orderings. In Mathematics and Social Sciences I: Proceedings of the seminars of Menthon-Saint-Bernard, France (1-27 July 1960) and of Gösing, Austria (3-27 July 1962), pages 73-79, 1965.
P. C. Fishburn. Probabilistic social choice based on simple voting comparisons. Review of Economic Studies, 51(4):683-692, 1984.

## Maximal Lotteries

H. Aziz, F. Brandl, F. Brandt, and M. Brill. On the tradeoff between efficiency and strategyproofness. Games and Economic Behavior, 110:1-18, 2018.
F.. Brandl, F. Brandt, and H. G. Seedig. Consistent probabilistic social choice. Econometrica, 84(5):1839-1880, 2016.
F. Brandl, F. Brandt, M. Eberl, and C. Geist. Proving the incompatibility of efficiency and strategyproofness via SMT solving. Journal of the ACM, 65(2):1-28, 2018.
F. Brandl, F. Brandt, and C. Stricker. An Analytical and Experimental Comparison of Maximal Lottery Schemes . forthcoming Social Choice and Welfare, 2021.

## Maximal Lotteries

$M$ admits a (weak) Condorcet winner if $M$ contains a nonnegative row, i.e., there is a standard unit vector $v$ such that

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v^{\top} M \geq 0
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$$
\begin{gathered}
v^{\top} M \geq 0 \\
\begin{array}{ccc}
1 & 1 & 1 \\
a & b & c \\
b & a & a \\
c & c & b
\end{array} \\
\left(\begin{array}{l}
1 \\
0 \\
0
\end{array}\right)^{T}\left(\begin{array}{ccc}
0 & 1 & 1 \\
-1 & 0 & 1 \\
-1 & -1 & 0
\end{array}\right)=\left(\begin{array}{lll}
0 & 1 & 1
\end{array}\right) \geq 0
\end{gathered}
$$

## Maximal Lotteries

A lottery $p$ is maximal if $p^{T} M \geq 0$ :

- randomized Condorcet winner
- $p$ is "at least as good" as any other lottery:
the expected number of agents who prefer the alternative returned by $p$ to that returned by $q$ is at least as large as the expected number of agents who prefer the outcome returned by $q$ to that returned by $p$


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\hline a & b & c \\
b & c & a \\
c & a & b
\end{array}
$$

$$
\left(\begin{array}{l}
\frac{1}{3} \\
\frac{1}{3} \\
\frac{1}{3}
\end{array}\right)^{T}\left(\begin{array}{ccc}
0 & 1 & -1 \\
-1 & 0 & 1 \\
1 & -1 & 0
\end{array}\right)=\left(\begin{array}{lll}
0 & 0 & 0
\end{array}\right) \geq 0
$$

## Maximal Lotteries

- always exist due to the Von Neumann Minimax Theorem.
- almost always unique
- set of profiles with multiple maximal lotteries has measure zero
- always unique for odd number of voters with strict preferences
- does not require asymmetry, completeness, or even transitivity of individual preferences

$$
\begin{array}{ccc}
20 & 20 & 60 \\
\hline c & a & b \\
a & b & c \\
b & c & a
\end{array}
$$

$\left.\begin{array}{c} \\ a \\ b \\ c\end{array} \begin{array}{ccc}a & b & c \\ 0 & -40 & -60 \\ 40 & 0 & 60 \\ 60 & -60 & 0\end{array}\right)$

\(\left.$$
\begin{array}{c} \\
a \\
b \\
c\end{array}
$$ \begin{array}{ccc}a \& b \& c <br>
0,0 \& -40,40 \& -60,60 <br>
40,-40 \& 0,0 \& 60,-60 <br>
60,-60 \& -60,60 \& 0,0 <br>

-60 \& 40 \& -60\end{array}\right)\)| -60 |
| :---: |
| 40 |
| -60 |

Nash equilibrium: $(b, b)$

$$
\begin{array}{ccc}
49 & 48 & 3 \\
\hline c & a & b \\
a & b & c \\
b & c & a
\end{array}
$$

$\left.\begin{array}{l} \\ a \\ b \\ c\end{array} \begin{array}{ccc}a & b & c \\ 0 & 94 & -4 \\ -94 & 0 & 2 \\ 4 & -2 & 0\end{array}\right)$


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\left.\begin{array}{l} 
\\
a \\
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c
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a & b & c \\
0,0 & 94,-94 & -4,4 \\
-94,94 & 0,0 & 2,-2 \\
4,-4 & -2,2 & 0,0
\end{array}\right)
$$

There is no pure strategy Nash equilibrium
There is a mixed Nash equilibrium: $2 / 100 a+4 / 100 b+94 / 100 c$.

Maximal Lotteries can be efficiently computed via linear programming
https://voting.ml

## Maximal Lottery Schemes

Every maximal lottery scheme is based on an odd and monotone function $\tau: \mathbb{Z} \rightarrow \mathbb{R}$ with $\tau(1)=1$.

$$
M L^{\tau}(R)=\left\{p \in \Delta(X) \mid \sum_{x, y \in X} p(x) q(y) \tau\left(m_{x y}\right) \geq 0 \text { for all } q \in \Delta(X)\right\}
$$





Figure 2: Different examples for $\tau$ (extended to $\mathbb{R}$ ): sign function, identity function, and cubic function.

C1-ML: ML schemes based on the sign function.
C2-ML: ML schemes based on the identity function.

C1-ML: ML schemes based on the sign function.
C2-ML: ML schemes based on the identity function.

$$
\begin{aligned}
& \begin{array}{ccc}
49 & 48 & 3 \\
\hline c & a & b \\
a & b & c \\
b & c & a
\end{array} \\
& \left.\begin{array}{c} 
\\
a \\
b \\
c
\end{array} \begin{array}{ccc}
a & b & c \\
0 & 94 & -4 \\
-94 & 0 & 2 \\
4 & -2 & 0
\end{array}\right)
\end{aligned}
$$



$$
C 1-M L: 1 / 3 a+1 / 3 b+1 / 3 c
$$

C2-ML: $2 / 100 a+4 / 100 b+94 / 100 c$

Theorem (Brandl, Brandt and Stricker) For any pair of $M L$ schemes $M L^{\tau}$ and $M L^{\sigma}$, there is a preference profile $R$ such that $M L^{\tau}(R)=\{p\}$ and $M L^{\sigma}(R)=\{q\}$ and $\operatorname{supp}(p) \cap \operatorname{supp}(q)=\varnothing$.
(cf. B. Dutta and J.-F. Laslier. Comparison functions and choice correspondences. Social Choice and Welfare, 16(4):513-532, 1999)

An SDS is homogenous when replacing every voter with a fixed number of identical clones (i.e., voters with the same preferences) does not change the outcome.

Theorem (Brandl, Brandt and Stricker) $M L^{\tau}$ is homogenous if and only if $\tau$ is based on $\tau^{\prime}$ where there is a $t \geq 0$ such that $\tau^{\prime}(k)=k^{t}$ for all $k \in \mathbb{N}$.

## Efficiency

Pareto Efficiency: no voter can be made better off without making another voter worse off.

To define this, we need assumptions about how voters rank lotteries.

Suppose that $\succeq_{i}$ is voter $i$ 's weak preference relation.
$p \succeq_{i}^{D D^{\prime}} q$ if and only if $x \succ_{i} y$ for all $x \in \operatorname{supp}(p)$ and $y \in \operatorname{supp}(q)$
$p \succeq_{i}^{D D} q$ if and only if $x \succeq_{i} y$ for all $x \in \operatorname{supp}(p)$ and $y \in \operatorname{supp}(q)$
$p \succeq_{i}^{S T} q$ if and only if
$(\operatorname{supp}(p) \backslash \operatorname{supp}(q)) \succ_{i}(\operatorname{supp}(p) \cap \operatorname{supp}(q)) \succ_{i}(\operatorname{supp}(q) \backslash \operatorname{supp}(p))$ and $p(x)=q(x)$ for all $x \in \operatorname{supp}(p) \cap \operatorname{supp}(q)$

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$(\operatorname{supp}(p) \backslash \operatorname{supp}(q)) \succ_{i}(\operatorname{supp}(p) \cap \operatorname{supp}(q)) \succ_{i}(\operatorname{supp}(q) \backslash \operatorname{supp}(p))$ and $p(x)=q(x)$ for all $x \in \operatorname{supp}(p) \cap \operatorname{supp}(q)$

Suppose that $a \succ_{i} b \succ_{i} c$. Then,
$2 / 3 a+1 / 3 b \succ_{i}^{D D^{\prime}} c$
$2 / 3 a+1 / 3 b \succ_{i}^{D D} 1 / 2 b+1 / 2 c$
$1 / 2 a+1 / 2 b \succ_{i}^{S T} 1 / 2 b+1 / 2 c$

## Bilinear Dominance

$$
p \succeq_{i}^{B D} q \text { if and only if } p(x) q(y) \geq p(y) q(x) \text { for all } x, y \in X \text { with } x \succ_{i} y
$$

## Bilinear Dominance

$p \succeq_{i}^{B D} q$ if and only if $p(x) q(y) \geq p(y) q(x)$ for all $x, y \in X$ with $x \succ_{i} y$

Suppose that $a \succ_{i} b \succ_{i} c$. Then, $1 / 2 a+1 / 2 b \succ_{i}^{B D} 1 / 3 a+1 / 3 b+1 / 3 c$
(Fishburn 1984): $p$ bilinearly dominates $q$ iff $p$ is preferable to $q$ for every skew-symmetric bilinear (SSB) utility function consistent with $\succeq_{i}$

## Stochastic Dominance

$$
p \succeq_{i}^{S D} q \text { if and only if } \sum_{y \succeq i x} p(y) \geq \sum_{y \succeq i x} q(y) \text { for all } x \in X
$$

## Stochastic Dominance

$p \succeq_{i}^{S D} q$ if and only if $\sum_{y \succeq \succeq x} p(y) \geq \sum_{y \succeq i x} q(y)$ for all $x \in X$

Suppose that $a \succ_{i} b \succ_{i} c$. Then, $1 / 2 a+1 / 2 c \succ_{i}^{S D} 1 / 2 b+1 / 2 c$
$p$ stochastically dominates $q$ iff $p$ is preferable to $q$ for every von Neumann-Morgenstern utility function consistent with $\succeq_{i}$
$\succeq^{D D^{\prime}} \subseteq \succeq^{D D} \subseteq \succeq^{B D} \quad \succeq^{D D^{\prime}} \subseteq \succeq^{S T} \subseteq \succeq^{B D} \quad \succeq^{B D} \subseteq \succeq^{S D} \subseteq \succeq^{P C}$

A lottery $p$ is $S D$-efficient for a preference profile $R$ if there is no lottery $q \in \Delta(X)$ such that $q \succeq_{i}^{S D} p$ for all $i$ and $q \succ_{j}^{S D} p$ for some $j$. (Similar definitions for other preferences over lotteries).

Theorem (Fishburn, 1984) Every $M L^{\tau}$ is ex post efficient: whenever there are alternatives $x$ and $y$ such that $x \succeq_{i} y$ for all $i$ and $x \succ_{j} y$ for some $j$, then $y$ should receive probability 0 .

Theorem (Brandl, Brandt and Stricker). Every C2-ML schemes is SD-efficient. No other ML scheme is $S D$-efficient for all numbers of voters and candidates.

Theorem (Brandl, Brandt and Stricker). Suppose that $m$ is the number of candidates and $n$ is the number of voters. Every majoritarian and neutral SPSC violates $S D$-efficiency for $m \geq 9$ (and $n=5, n-7$ or $n \geq 9$ ), even when preferences are strict.


Figure 7: Frequencies of profiles $R$ for which $|C 2-M L(R)|=1$ (solid lines) and $|C 1-M L(R)|=1$ (dotted lines), respectively. Each point is based on 100000 samples according to the IAC model.


Figure 8: Distributions of the support sizes of $C 1-M L$ (left) and C2-ML (right) based on 100000 samples according to the IAC model for every combination of parameters. The bars represent the frequency of a support with size $1,3,5$, and 7 or more stacked from bottom to top. Frequencies lower than $4 \%$ are not labeled.


Figure 10: Average normalized Shannon entropies of C2-ML (solid line) compared to random dictatorship (dashed line) and the plurality rule (dotted line). Each point is based on 100000 samples according to the IAC model.
F. Brandl and F. Brandt. A Natural Adaptive Process for Collective Decision-Making. manuscript, 2021.

Consider an urn filled with balls, each labeled with one of several possible collective decisions. Now, draw two balls from the urn, let a random voter pick her more preferred as the alternative, relabel the losing ball with the collective decision, put both balls back into the urn, and repeat. In order to prevent the permanent disappearance of some types of balls, once in a while, a randomly drawn ball is labeled with a random alternative.

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Brandl and Brandt prove that this process will almost surely converge to the C2-ML.

| 300 | 300 | 300 |
| :---: | :---: | :---: |
| $A 1$ | $A 1$ | $A 2$ |
| $A 2$ | $A 3$ | $A 3$ |$\quad$| 300 | 300 | 300 |
| :---: | :---: | :---: |
| $A 3$ | $A 2$ | $A 1$ |



