



Condorcet meets Bentham

Marcus Pivato

THEMA, Université de Cergy-Pontoise, 33 Boulevard du Port, 95011 Cergy-Pontoise cedex, France



HIGHLIGHTS

- A utility profile is “concordant” if the Condorcet winner maximizes utilitarian social welfare.
- Several stochastic models yield concordant utility profiles, for large populations.
- This includes utility functions drawn from a multivariate normal distribution.
- It also includes “spatial voting” models with multivariate normal ideal points.

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ABSTRACT

We show that if the statistical distribution of utility functions in a population satisfies a certain condition, then a Condorcet winner will not only exist, but will also maximize the utilitarian social welfare function. We also show that, if people's utility functions are generated according to certain plausible random processes, then in a large population, this condition will be satisfied with very high probability. Thus, in a large population, the utilitarian outcome will be selected by any Condorcet consistent voting rule.

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1. Introduction

In the origins of modern social choice theory, one can distinguish two radically different approaches. One approach, due to Condorcet, focused on majority voting. The other, due to Bentham, focused on the maximization of social welfare, in the form of a utilitarian sum. The flaws of these two approaches are well-known. Utilitarianism requires complete knowledge of the utility functions of all individuals in society, and assumes a well-defined and unambiguous system of cardinal interpersonal utility comparisons. In the absence of this information, the utilitarian ideal is impossible to realize. But any procedure to acquire this information (e.g. via surveys) seems vulnerable to strategic manipulation. Finally, if the utilitarian choice is opposed by a large majority, then it may not be politically feasible.

Condorcet's approach does not suffer from these problems. Condorcet argued that society should choose a social alternative which is capable of beating any other single alternative in a majority vote. Such an alternative (if it exists) is called a *Condorcet winner*. A voting rule which always selects a Condorcet winner is called *Condorcet consistent*. Many well-known voting rules are Condorcet

consistent, including the Copeland rule, the Simpson–Kramer rule, the Slater rule, the Kemeny rule, and any agenda of pairwise majority votes. Furthermore, if a Condorcet winner exists, then it will be the subgame-perfect Nash equilibrium outcome in *any* binary voting agenda (Miller, 1977, Proposition 8'), and many other multistage elimination procedures (Bag et al., 2009).¹ So Condorcet's approach is quite resistant to strategic voting. However, not all profiles of ordinal preferences admit a Condorcet winner. Furthermore, in general, there is no relationship between Condorcet consistency and social welfare.² So from a normative point of view, it is difficult to justify.

However, given a mild assumption (called “concordance”) about the statistical distribution of voter's preferences, we will show that the Condorcet winner actually maximizes utilitarian social welfare. We will then show that, if the voters' utility functions arise from certain plausible random processes, then a sufficiently large population of voters *will* have a concordant distribution of utility functions, with very high probability. In other words, in a

¹ This assumes each voter has perfect information, and uses only weakly undominated strategies.

² Indeed, it is easy to construct examples where the Condorcet winner does *not* maximize social welfare Lehtinen (2007, Section 3).

E-mail address: marcuspivato@gmail.com.

large population satisfying certain statistical regularities, not only is the Condorcet winner almost guaranteed to exist, but it is almost guaranteed to also be the utilitarian social choice. So for such populations, Condorcet and Bentham agree.

The remainder of this paper is organized as follows. Section 2 introduces basic notation and terminology, and states the foundational result: for “concordant” utility profiles, the Condorcet winner is the utilitarian social choice. Section 3 considers a model where the utility functions of the voters are independent, identically distributed (i.i.d.) random variables drawn from a multivariate probability distribution with certain properties (e.g. a normal distribution). We show that, in a large population, the resulting profile of utility functions has a high probability of being concordant. Section 4 considers spatial voting models, where the ideal points of the voters are i.i.d. random variables; again, under certain conditions, the resulting profile of utility functions has a high probability of being concordant for a large population. Finally, Section 5 reviews related literature. All proofs are in the Appendix.

2. Condorcet winners and concordant utility profiles

Let $\mathcal{A}$ be a finite set of social alternatives, let $\mathcal{I}$ be a set of voters, and let $I := |\mathcal{I}|$. For every voter i in $\mathcal{I}$, let $u_i : \mathcal{A} \rightarrow \mathbb{R}$ be i 's cardinal utility function over $\mathcal{A}$. We refer to the set $\mathcal{U} := \{u_i\}_{i \in \mathcal{I}}$ as a *cardinal utility profile*. We will suppose that the utility functions $\{u_i\}_{i \in \mathcal{I}}$ admit one-for-one cardinal interpersonal comparisons.³ Thus, a utilitarian would seek the social alternative which maximizes the utilitarian social welfare function $U_{\mathcal{I}}$ defined by

$$U_{\mathcal{I}}(a) := \frac{1}{|\mathcal{I}|} \sum_{i \in \mathcal{I}} u_i(a), \quad \text{for every alternative } a \text{ in } \mathcal{A}. \quad (1)$$

For every voter i in $\mathcal{I}$, let $\succ_i$ be the preference order induced by u_i on $\mathcal{A}$. We refer to the set $\mathcal{P} := \{\succ_i\}_{i \in \mathcal{I}}$ as an *ordinal preference profile*. Let $a \in \mathcal{A}$. We say that a is a *Condorcet winner* for $\mathcal{P}$ if, for every other alternative b in $\mathcal{A}$, some majority prefers a over b —that is, $\#\{i \in \mathcal{I}; a \succ_i b\} \geq I/2$.

Let $\mathcal{U} = \{u_i\}_{i \in \mathcal{I}}$ be a cardinal utility profile, and let $\mathcal{P}$ be the corresponding ordinal preference profile. We will say that $\mathcal{U}$ is *concordant* if $\mathcal{P}$ admits a Condorcet winner, and furthermore this Condorcet winner maximizes the utilitarian social welfare function $U_{\mathcal{I}}$ in Eq. (1). Such a fortunate coincidence may seem unlikely. But the rest of this paper will show that it is actually quite plausible, under certain hypotheses. We will suppose that the voters' utility functions are randomly generated by some stochastic process. Under certain conditions, we shall see that, in a large population, such a randomly generated utility profile will be concordant, with very high probability.

To see how concordance could occur, let a and b be two alternatives in $\mathcal{A}$, and for every voter i in $\mathcal{I}$, let $u_{a,b}^i := u_i(a) - u_i(b)$. Thus, $U_{\mathcal{I}}(a) \geq U_{\mathcal{I}}(b)$ if and only if the mean of the set $\mathcal{U}_{a,b} := \{u_{a,b}^i\}_{i \in \mathcal{I}}$ is positive. Meanwhile, a strict majority prefers a over b if and only if the median of $\mathcal{U}_{a,b}$ is positive. Thus, a strict majority will choose the $U_{\mathcal{I}}$ -maximizing element of the pair $\{a, b\}$ if and only if $\text{sign}[\text{median}(\mathcal{U}_{a,b})] = \text{sign}[\text{mean}(\mathcal{U}_{a,b})]$. In this case, we say that the utility profile $\{u^i\}_{i \in \mathcal{I}}$ is $\{a, b\}$ -concordant.⁴

³ That is, for any alternatives $a, b, c, d \in \mathcal{A}$ and any voters $i, j \in \mathcal{I}$, if $u_i(b) - u_i(a) = u_j(d) - u_j(c)$, then the welfare that i gains in going from a to b is the same as the welfare that j gains in going from c to d .

⁴ If I is odd, then $\text{median}[\mathcal{U}_{ab}]$ is the unique point m in $\mathcal{U}_{a,b}$ such that $\#\{i \in \mathcal{I}; u_{a,b}^i \geq m\} > I/2$ and $\#\{i \in \mathcal{I}; u_{a,b}^i \leq m\} > I/2$. However, if I is even, then $\text{median}[\mathcal{U}_{ab}]$ is generally an interval $[\underline{m}, \bar{m}]$ with $\underline{m} \leq \bar{m}$, such that $\#\{i \in \mathcal{I}; u_{a,b}^i \geq$

Example 1. If $|\text{mean}(\mathcal{U}_{a,b})|$ exceeds the standard deviation of the set $\mathcal{U}_{a,b}$ (i.e. if the social welfare gap between the alternatives a and b is large enough), then the utility profile $\{u^i\}_{i \in \mathcal{I}}$ is $\{a, b\}$ -concordant. To see this, note that Chebyshev's inequality implies that $|\text{median}(\mathcal{U}_{a,b}) - \text{mean}(\mathcal{U}_{a,b})| \leq \text{std dev}(\mathcal{U}_{a,b})$. $\diamond$

The following simple observation is the basis for most of the later results in the paper.

Observation 2. Let $\mathcal{U} = \{u_i\}_{i \in \mathcal{I}}$ be a cardinal utility profile, and let $\mathcal{P}$ be the corresponding ordinal preference profile. If $\mathcal{U}$ is $\{a, b\}$ -concordant for all $a, b \in \mathcal{A}$, then $\mathcal{U}$ is concordant.

Proof. For any $a, b \in \mathcal{A}$, write $a \succ b$ if a majority prefers a to b . The relation $\succ$ might not be transitive. But if it is transitive, then its maximal element is the Condorcet winner. If the profile $\{u_i\}_{i \in \mathcal{I}}$ is $\{a, b\}$ -concordant for all $a, b \in \mathcal{A}$, then $\succ$ is just the utilitarian social welfare order, hence transitive. $\square$

3. Random utility functions

Suppose $\mathcal{A}$ is a finite set, so that utility functions correspond to vectors in $\mathbb{R}^{\mathcal{A}}$. In this section, we will suppose that the voters' utility functions are i.i.d. random vectors. Here is an illustrative preliminary result.

Proposition 3. Let ρ be any multivariate normal probability measure on $\mathbb{R}^{\mathcal{A}}$ with mean $\mathbf{m} \in \mathbb{R}^{\mathcal{A}}$ such that $m_a \neq m_b$ for any distinct a and b in $\mathcal{A}$. Suppose that the utility functions $\{u_i\}_{i \in \mathcal{I}}$ are independent, ρ -random variables. Then

$$\lim_{I \rightarrow \infty} \text{Prob}(\text{The utility profile } \{u_i\}_{i \in \mathcal{I}} \text{ is concordant}) = 1. \quad (2)$$

Thus, in a large enough population of voters with independent normally distributed utility functions, the Condorcet winner will exist, and will maximize utilitarian social welfare.

Proposition 3 raises two questions. First, how large must $\mathcal{I}$ be to ensure that the utility profile is concordant with some probability (say, 95%)? Second, for what other probability distributions can we obtain a similar result? We will now answer these questions.

Let ρ be a probability measure on $\mathbb{R}^{\mathcal{A}}$. For any distinct alternatives a and b in $\mathcal{A}$, let $\rho_{a,b}$ be the distribution of the quantity $x_a - x_b$, where $\mathbf{x}$ is a ρ -random variable. We will say that the measure ρ is *concordant* if ρ has finite variance, and if $\text{mean}[\rho_{a,b}]$ and $\text{median}[\rho_{a,b}]$ are nonzero and have the same sign, for all distinct alternatives a and b in $\mathcal{A}$. (For example, if ρ is any multivariate normal distribution satisfying the hypothesis in Proposition 3, then ρ is concordant.) The next result generalizes Proposition 3; it says that concordant measures generate concordant utility profiles.

Theorem 4. Let $\mathcal{A}$ be a finite set, let ρ be a concordant probability measure on $\mathbb{R}^{\mathcal{A}}$, and suppose that the utility functions $\{u_i\}_{i \in \mathcal{I}}$ are independent, ρ -random variables. Then the limit (2) holds. To be precise, there are constants $q \in (0, 1)$ and $C > 0$ (determined by the structure of ρ) such that, if I is large enough, then

$$\text{Prob}(\{u_i\}_{i \in \mathcal{I}} \text{ is not concordant}) < (|\mathcal{A}| - 1) \left(2\sqrt{I} q^I + \frac{C}{I} \right) \xrightarrow{I \rightarrow \infty} 0. \quad (3)$$

$\bar{m}] \geq I/2$ and $\#\{i \in \mathcal{I}; u_{a,b}^i \leq \bar{m}\} \geq I/2$. In this case, we will say $\text{median}[\mathcal{U}_{ab}]$ is *positive* if $\bar{m} \geq \underline{m} > 0$, and we will say $\text{median}[\mathcal{U}_{ab}]$ is *negative* if $\bar{m} \leq \underline{m} < 0$. If $\underline{m} \leq 0 \leq \bar{m}$, then we consider the “sign” of $\text{median}[\mathcal{U}_{ab}]$ to be undefined (in this case, the voters are evenly split between a and b). Our definition of “concordant” specifically excludes this last possibility.

Remark 5. (a) Inequality (3) tells us how large I must be to ensure some probability that $\{u_i\}_{i \in I}$ is concordant. Note that $q^I \rightarrow 0$ very rapidly as $I \rightarrow \infty$. Thus, inequality (3) is dominated by the term $(|\mathcal{A}| - 1)C/I$. For example, suppose that $\mathcal{A} = \{1, 2, 3, 4\}$, and ρ is a four-dimensional normal distribution with mean and covariance matrix

$$\mathbf{m} = \begin{bmatrix} 4 \\ 3 \\ 1 \\ 0 \end{bmatrix} \quad \text{and} \quad \begin{bmatrix} 6 & 0 & 0 & 0 \\ 0 & 4 & 0 & 0 \\ 0 & 0 & 4 & 0 \\ 0 & 0 & 0 & 4 \end{bmatrix}. \quad (4)$$

Then $q \approx 0.9968$ and $C = 10$. (See Appendix for details.) If $I = 10\,000$, then $2\sqrt{I}q^I = 200 \cdot (0.9968)^{10\,000} \approx 3.2 \times 10^{-12}$, so we can ignore it. Meanwhile, $C/I = 10/10\,000 = 0.001$, and $|\mathcal{A}| - 1 = 3$. Thus, inequality (3) yields

Prob $(\{u_i\}_{i \in I} \text{ is not concordant})$

$$< 3 \left(2\sqrt{I}q^I + \frac{C}{I} \right) \approx 3 \times (3.2 \times 10^{-12} + 0.001) \approx 0.003.$$

Thus, a ρ -random utility profile of ten thousand voters will be concordant with probability at least 99.7%.

(b) The condition that $m_a \neq m_b$ for all $a, b \in \mathcal{A}$ is not really essential in Proposition 3; it is for technical convenience. If $m_a = m_b$ for some $a, b \in \mathcal{A}$ other than the maximizer of U_I , then the Condorcet winner will still maximize U_I . If $m_a = m_b$ and one of them is the maximizer of U_I , then $U_I(a)$ and $U_I(b)$ will be very close, and one of them will be the Condorcet winner (with very high probability, when I is large). Thus, even if the Condorcet winner does not maximize U_I , it will still “almost” maximize it. (The same is true if there are three or more alternatives $a, b, c, \dots$ such that $m_a = m_b = m_c = \dots$, and one of them maximizes U_I .)

Similarly, the condition $\text{mean}[\rho_{a,b}] \neq 0$ is only for technical convenience in Theorem 4. Even if ρ violates this condition, the Condorcet winner will either maximize or almost-maximize U_I (with very high probability, when I is large).

4. Spatial voting with random ideal points

Spatial voting models are very common in the theoretical political science literature.⁵ In these models, we regard $\mathbb{R}^N$ as a space of policies described by N distinct parameters. For example, different coordinates of $\mathbb{R}^N$ might represent interest rates, tax rates, expenditure levels for various public goods or income support mechanisms, and/or the inflation and unemployment rates. Suppose that each voter i in I has some “ideal point” $\mathbf{x}_i$ in $\mathbb{R}^N$. In this section, we will suppose that the voters’ ideal points are i.i.d. random vectors, and that the utility that each voter assigns to a policy is a *decreasing function* of the distance from that policy to her ideal point. Thus, the voter prefers policies which are closer to her ideal point. Let $\mathbf{0} := (0, 0, \dots, 0)$. Here is an illustrative preliminary result.

Proposition 6. Let ρ be any multivariate normal probability distribution on $\mathbb{R}^N$ with mean $\mathbf{0}$, and let $\{\mathbf{x}_i\}_{i \in I}$ be independent ρ -random points. Let $\mathcal{A} \subset \mathbb{R}^N$ be a finite set of alternatives such that $\|\mathbf{a}\| \neq \|\mathbf{b}\|$ for any distinct $\mathbf{a}, \mathbf{b}$ in $\mathcal{A}$,⁶ and suppose that $u_i(\mathbf{a}) = -\|\mathbf{a} - \mathbf{x}_i\|^2$ for every voter i in I and every alternative $\mathbf{a}$ in $\mathcal{A}$. Then the limit (2) holds.

⁵ See e.g. Hinich and Munger (1997) or Enelow and Hinich (2008) for introductions to this literature.

⁶ Here, $\|\bullet\|$ is the Euclidean norm on $\mathbb{R}^N$.

Proposition 6 has two limitations. First, it assumes a normal distribution of ideal points, and second, it assumes negative quadratic utility functions. In the rest of this section, we will work to relax these assumptions. We now let ρ be an arbitrary continuous probability measure on $\mathbb{R}^N$. We will use ρ to randomly generate the ideal points of the voters. We will suppose that each voter has a distance-based utility function of the form $u_i(\mathbf{a}) = -\phi(\|\mathbf{a} - \mathbf{x}_i\|)$ for some increasing function $\phi : [0, \infty) \rightarrow \mathbb{R}$.

Proposition 7. Let $N \geq 2$. Let ρ be a continuous probability measure on $\mathbb{R}^N$ that is rotationally symmetric around $\mathbf{0}$, and let $\{\mathbf{x}_i\}_{i \in I}$ be independent ρ -random points. Suppose $\phi : [0, \infty) \rightarrow \mathbb{R}$ is strictly convex and increasing (e.g. $\phi(x) = x^p$, for some $p > 1$), and

$$\int_{\mathbb{R}^N} \phi(\|\mathbf{y} - \mathbf{x}\|) \, d\rho[\mathbf{x}] < \infty \quad \text{for all } \mathbf{y} \text{ in } \mathbb{R}^N. \quad (5)$$

Let $\mathcal{A} \subset \mathbb{R}^N$ be a finite set of alternatives such that $\|\mathbf{a}\| \neq \|\mathbf{b}\|$ for any distinct $\mathbf{a}, \mathbf{b}$ in $\mathcal{A}$. Suppose $u_i(\mathbf{a}) = -\phi(\|\mathbf{a} - \mathbf{x}_i\|)$ for every i in I and $\mathbf{a}$ in $\mathcal{A}$. Then the limit (2) holds.

For simplicity, we have stated Propositions 6 and 7 for distributions centred at $\mathbf{0}$. However, analogous results are true for distributions centred around any other point in $\mathbb{R}^N$. If ρ is a standard normal distribution, then Proposition 6 is a consequence of Proposition 7. However, neither result is consequence of the other in general (because not all normal distributions are rotationally symmetric). In fact, Propositions 6 and 7 are both consequences of a single, more general result, as we now explain.

Let ρ be a continuous probability measure on $\mathbb{R}^N$. For any vector $\mathbf{v}$ in $\mathbb{R}^N$, a $\mathbf{v}$ -median hyperplane of ρ is any hyperplane $\mathcal{H}_\mathbf{v}^\rho \subset \mathbb{R}^N$ which is orthogonal to $\mathbf{v}$, and such that at least half the mass of ρ lies on each side of $\mathcal{H}_\mathbf{v}^\rho$.⁷ Such a hyperplane always exists,⁸ but it might not be unique for some vectors $\mathbf{v}$ in $\mathbb{R}^N$. However, if there is a $\mathbf{v}$ -median hyperplane $\mathcal{H}_\mathbf{v}^\rho$ which intersects the support of ρ , then $\mathcal{H}_\mathbf{v}^\rho$ is the only $\mathbf{v}$ -median hyperplane.⁹

Let $\phi : [0, \infty) \rightarrow \mathbb{R}$ be any convex increasing function. The ϕ -median of ρ is the set of global minima for the function $\Phi_\rho : \mathbb{R}^N \rightarrow \mathbb{R}$ defined by

$$\Phi_\rho(\mathbf{m}) := \int_{\mathbb{R}^N} \phi(\|\mathbf{m} - \mathbf{x}\|) \, d\rho[\mathbf{x}], \quad \text{for all } \mathbf{m} \text{ in } \mathbb{R}^N. \quad (6)$$

(For example, if $N = 1$ and $\phi(x) = x$ for all $x \geq 0$, then the ϕ -median of ρ is the classical median of ρ : the point(s) in $\mathbb{R}$ which cut the distribution of ρ into two equal halves.) We will say that ρ is ϕ -balanced if:

- (B1) The function Φ_ρ is well-defined by the integral (6)¹⁰;
- (B2) The ϕ -median of ρ is a single point, $\mathbf{m}_\rho^\phi$;
- (B3) Φ_ρ is rotationally symmetric around $\mathbf{m}_\rho^\phi$; and
- (B4) For every vector $\mathbf{v}$ in $\mathbb{R}^N$, there is a unique $\mathbf{v}$ -median hyperplane $\mathcal{H}_\mathbf{v}^\rho$, and $\mathbf{m}_\rho^\phi \in \mathcal{H}_\mathbf{v}^\rho$.

For example, suppose $\phi(x) = x^2$ for all $x \geq 0$. If ρ has finite variance, then (B1) and (B2) are satisfied, and $\mathbf{m}_\rho^\phi$ is the mean of the distribution ρ . Indeed, a straightforward computation yields $\Phi_\rho(\mathbf{x}) = \text{var}[\rho] + \|\mathbf{x} - \mathbf{m}_\rho^\phi\|^2$ for any $\mathbf{x}$ in $\mathbb{R}^N$.¹¹ Thus, condition

⁷ If $N = 1$, then the vector $\mathbf{v}$ is irrelevant, and a median “hyperplane” of ρ is actually a single point—it is any point h in $\mathbb{R}$ such that $\rho(-\infty, h] \geq \frac{1}{2}$ and $\rho[h, \infty) \geq \frac{1}{2}$.

⁸ To see this, apply the Intermediate Value Theorem to the function f defined by $f(r) := \rho\{\mathbf{x} \in \mathbb{R}^N; \mathbf{v} \bullet \mathbf{x} \leq r\}$ (for all $r \in \mathbb{R}$), which is continuous because ρ is continuous.

⁹ A point $\mathbf{x}$ in $\mathbb{R}^N$ is in the support of ρ if $\rho[\mathcal{U}] > 0$ for any open set $\mathcal{U} \subseteq \mathbb{R}^N$ which contains $\mathbf{x}$. Thus, $\mathcal{H}_\mathbf{v}^\rho$ intersects the support of ρ if and only if $\rho[\mathcal{U}] > 0$ for any open set $\mathcal{U} \subseteq \mathbb{R}^N$ which contains $\mathcal{H}_\mathbf{v}^\rho$.

¹⁰ This is equivalent to inequality (5); it means that $\rho(\mathbf{x}) \rightarrow 0$ fast enough as $\|\mathbf{x}\| \rightarrow \infty$.

¹¹ This result is sometimes attributed to Christiaan Huygens.

(B3) is also satisfied. Thus, ρ is ϕ -balanced if and only if the mean of ρ lies in every median hyperplane of ρ . In particular:

- Any multivariate normal probability measure (with any mean) is ϕ -balanced. (See [Lemma A.2](#).)
- If ρ is a ϕ -balanced measure on $\mathbb{R}^N$, and $F : \mathbb{R}^N \rightarrow \mathbb{R}^M$ is any affine transformation, then $F(\rho)$ is a ϕ -balanced measure on $\mathbb{R}^M$. (Proof: F maps the mean of ρ to the mean of $F(\rho)$. Meanwhile, the F -preimage of any median hyperplane of $F(\rho)$ is a median hyperplane of ρ .)
- If $N = 1$, then ρ is ϕ -balanced if ρ has finite variance and is symmetrically distributed about some point m contained in the support of ρ . (For example, a uniform distribution on an interval is ϕ -balanced. So is the Laplace double-exponential distribution.)

Our last result says that, if any ϕ -balanced measure is used to generate a random collection of ideal points, which in turn is used to obtain a profile of distance-based utility functions, then this utility profile will be concordant, with very high probability.

Theorem 8. Let $\phi : [0, \infty) \rightarrow \mathbb{R}$ be a convex increasing function, and let ρ be a ϕ -balanced probability measure on $\mathbb{R}^N$ with ϕ -median point $\mathbf{m}_\rho^\phi$. Let $\mathcal{A} \subset \mathbb{R}^N$ be a finite set of alternatives, such that $\|\mathbf{a} - \mathbf{m}_\rho^\phi\| \neq \|\mathbf{b} - \mathbf{m}_\rho^\phi\|$ for any distinct $\mathbf{a}, \mathbf{b}$ in $\mathcal{A}$. Finally, let $\{\mathbf{x}_i\}_{i \in \mathcal{I}}$ be a set of independent ρ -random points in $\mathbb{R}^N$. Suppose $u_i(\mathbf{a}) = -\phi(\|\mathbf{a} - \mathbf{x}_i\|)$ for every voter i in $\mathcal{I}$ and every $\mathbf{a}$ in $\mathcal{A}$. Then the limit (2) holds.

Remark. (a) The condition “ $\|\mathbf{a}\| \neq \|\mathbf{b}\|$ for all $\mathbf{a}, \mathbf{b} \in \mathcal{A}$ ” is not really necessary in [Propositions 6](#) and [7](#); it is for technical convenience. The same is true for requirement in [Theorem 8](#) that $\|\mathbf{a} - \mathbf{m}_\rho^\phi\| \neq \|\mathbf{b} - \mathbf{m}_\rho^\phi\|$ for all $\mathbf{a}, \mathbf{b} \in \mathcal{A}$. If these conditions are violated for some $\mathbf{a}, \mathbf{b} \in \mathcal{A}$ other than the maximizer of $U_{\mathcal{I}}$, then the Condorcet winner will still maximize $U_{\mathcal{I}}$. If one of $\mathbf{a}$ or $\mathbf{b}$ is the maximizer of $U_{\mathcal{I}}$, then $U_{\mathcal{I}}(\mathbf{a})$ and $U_{\mathcal{I}}(\mathbf{b})$ will be very close, and one of them will be the Condorcet winner (with very high probability, when $\mathcal{I}$ is large). Thus, the Condorcet winner will either maximize $U_{\mathcal{I}}$, or almost-maximize it.

(b) In a general spatial voting model, [McKelvey et al. \(1980, Theorem 2\)](#) give a necessary and sufficient condition for the existence of a Condorcet winner, which is similar to condition (B4).¹² The difference is that they apply this condition to the *actual* distribution of ideal points, whereas we apply it to the underlying probability distribution from which these ideal points are drawn. In their model, the Condorcet winner is the median point $\mathbf{m}_\rho^\phi$, whereas in our model, (B4) implies that the Condorcet winner is the alternative in $\mathcal{A}$ which is closest to $\mathbf{m}_\rho^\phi$, while (B1)–(B3) imply that this same alternative maximizes the utilitarian SWF (with high probability, as $\mathcal{I} \rightarrow \infty$).

5. Related literature

The results in this paper complement those in [Pivato \(2014a,b\)](#). Like the present paper, [Pivato \(2014a\)](#) considers conditions under which ordinal voting rules maximize the utilitarian social welfare function (SWF) in a large population. But whereas this paper focused on Condorcet consistent rules, [Pivato \(2014a\)](#) focuses on scoring rules such as the Borda rule or approval voting. Meanwhile, [Pivato \(2014b\)](#) considers a broader problem: how can we compute (and maximize) the utilitarian SWF when we have only very imprecise information about people's utility functions and the correct system of interpersonal utility comparisons, and when

people can be strategically dishonest? Under plausible conditions, [Pivato \(2014b\)](#) shows that, in a large population, we can accurately estimate the utilitarian SWF despite these difficulties. Indeed, this can be done in a strategy-proof way, using a modified version of the Groves–Clarke pivotal mechanism.

The results in this paper are also reminiscent of the Condorcet Jury Theorem (CJT), and the literature it has generated.¹³ Like the CJT, this paper says that, under certain statistical assumptions, a large population using a certain voting rule is likely to make the “correct” decision. But the goal of the CJT is to find the correct answer to an objective factual question, whereas the goal in the present paper is to maximize social welfare.

The utilitarian analysis of majority voting was pioneered by [Rae \(1969\)](#) and [Taylor \(1969\)](#). Assuming voters had i.i.d. $\{0, 1\}$ -valued utility functions over two alternatives, they showed that, amongst all anonymous voting rules, simple majority vote maximized the expected value of the utilitarian SWF. This result has been extended to simple games and weighted majority rules by [Badger \(1972\)](#), [Curtis \(1972\)](#), [Schofield \(1972\)](#), [Straffin \(1977\)](#), [Dubey and Shapley \(1979\)](#), [Bordley \(1985\)](#), [Bordley \(1986\)](#), [Fleurbaey \(2009\)](#), and [Laruelle and Valenciano \(2010\)](#).

More recently, [Schmitz and Tröger \(2012\)](#) have shown that “weak” majority voting rules yield the highest expected value for the utilitarian SWF amongst all dominant-strategy rules. As in the present paper, [Schmitz and Tröger \(2012\)](#) assume all voters are *ex ante* identical in the distribution of their utility functions. [Azrieli and Kim \(2014\)](#) relax this assumption, so that different voters may have different preference intensities, *ex ante*. Assuming voters have independent (but not identically distributed) random utilities, they show that the rule which maximizes *ex ante* utilitarian social welfare over the class of all incentive compatible rules is a weighted majoritarian rule (where the weight of each voter is determined by the expected value of her utility function). Finally ([Krishna and Morgan, 2011, 2012](#)) have shown that, when voting is costly and participation is voluntary, simple majority vote will maximize utilitarian social welfare, because voters with weaker preferences will abstain from voting.

All of the aforementioned papers deal only with dichotomous decisions. However, [Tangian \(2000\)](#) considered a setting with many alternatives, and proved a result which anticipates some of the ideas in this paper. Tangian treated each voter's utility function u as a random variable which, for each pair of alternatives $a, b \in \mathcal{A}$, could be decomposed into two components: the “ordinal” part (namely, whether $u(a) > u(b)$) and the “intensity” part (namely, $|u(a) - u(b)|$). He assumed these two components were *independent* random variables for each voter and each pair of alternatives (and that all voters were independent of one another). Under these assumptions, he obtained a conclusion similar to [Theorem 4](#): in the large-population limit, the Condorcet winner will exist, and will maximize the utilitarian social welfare, with very high probability. To compare Tangian's result to [Theorem 4](#), let $\rho_{a,b}$ be the probability distribution of the random variable $u(a) - u(b)$.¹⁴ Tangian's independence assumption is equivalent to requiring that there is some constant $c_{a,b} > 0$ such that $\rho_{a,b}(-r) = c_{a,b} \rho_{a,b}(r)$ for all $r \in \mathbb{R}_+$.¹⁵ This obviously implies that the mean and median of $\rho_{a,b}$ have the same sign, which is the condition necessary for the

¹³ See [Nitzan \(2009, Chapters 11–12\)](#) or [Pivato \(2013\)](#) for surveys of this literature.

¹⁴ In fact, Tangian allowed different probability distributions for the utility functions of different voters, but this is not important.

¹⁵ To be precise, $c_{a,b} = p/(1-p)$, where $p = \text{Prob}[u(a) < u(b)]$. Tangian's hypotheses require p to be bounded away from $1/2$, which means c is bounded away from 1.

¹² I thank Michel le Breton for pointing out this connection.

distribution of utility functions to be “concordant”, in the sense of Theorem 4. Thus, Theorem 4 implies Tangian’s result.¹⁶

We now turn to the question of strategic voting. Recently, assuming voters with independent (but not identically distributed) random utility functions over any number of alternatives, Kim (2014) characterized the rules which are *ex ante* Pareto efficient in the class of ordinal voting rules: they are “non-anonymous” scoring rules (where each voter has perhaps a different score vector). He further showed that, if the alternatives are *ex ante* interchangeable, then such rules are truth-revealing in Bayesian Nash equilibrium (BNE). A special case are the scoring rules which maximize expected utilitarian social welfare over all ordinal rules. Kim also constructed a rule which obtains a higher expected utilitarian social welfare than any ordinal rule in BNE.

Kim’s rules do not always choose the utilitarian-optimal alternative—they just yield the highest *expected* utilitarian social welfare amongst all BNE-truth-revealing rules. In contrast, Observation 2 says that any Condorcet consistent rule will choose the utilitarian-optimal alternative in *any* profile with certain statistical properties. Theorem 4 shows that this is highly likely in a large population of voters with i.i.d. random utility functions—a model very similar to Kim’s. One difference is that Kim’s voters are not necessarily identically distributed *ex ante*, but they all have the same preference intensity *ex post* (i.e. every utility function ranges from 0 to 1). In contrast, our voters are i.i.d. *ex ante*, but may have different preference intensities *ex post*. Another difference is that the hypotheses of Theorem 4 contain a built-in asymmetry between the alternatives, whereas in Kim’s model they are *ex ante* interchangeable.¹⁷

In effect, Observation 2 yields an implementation of utilitarianism with informational assumptions diametrically opposite to Kim’s. In an environment with independent random voters, a BNE means that each person votes in *complete ignorance* of the preferences of everyone else. In contrast, the Condorcet winner (when it exists) will be the subgame-perfect Nash equilibrium outcome of any agenda of pairwise votes (and several other “successive elimination” rules) when voters have *perfect* information about each other’s preferences (Miller, 1977; Bag et al., 2009).¹⁸ Thus, Theorem 4 implies that, in a large population, with a distribution of utility functions similar to Kim (2014), any of these voting rules will provide a subgame-perfect implementation of utilitarianism. Of course, neither of these extreme informational assumptions may be realistic. However, Lehtinen (2007, 2015) has considered agendas of pairwise votes involving any number of alternatives; using computer simulations, he showed that strategic voting generally *improves* the utilitarian social welfare of the outcome, in settings with incomplete information.

6. Conclusion

This paper shows that, if the statistical distribution of utility functions in a large society satisfies certain conditions, then, with very high probability, a Condorcet winner will exist, and will maximize the utilitarian SWF. But in reality, does the distribution of utility functions in a particular society satisfy these conditions?

This is an empirical question, and the answer probably depends on both the society and the particular policy problem under consideration. This suggests a two-stage approach to utilitarian social choice. In the first stage, use a survey or some other method to estimate the utility functions of a statistically representative sample of the population (measured, e.g. in terms of willingness-to-pay). Using this survey data, we can determine whether the distribution of utility functions is, in fact, concordant. If it is concordant, then in the second stage, we can deploy any strategy-proof, Condorcet consistent social choice rule (e.g. an agenda of pairwise votes) to find the alternative which maximizes the utilitarian SWF. Otherwise, we must resort to some other method—e.g. the methods explored in Pivato (2014a,b) or Kim (2014).

In the models of Sections 3 and 4, one possibly questionable assumption is that the cardinal utility profile is a set of *independent* random variables.¹⁹ This neglects the fact that voters belonging to the same community or subculture may exhibit correlations in their preferences. Empirical evidence suggests that the independence hypothesis is false (Gelman et al., 2004). However, full independence is not required for our results. The stochastic process generating the utility profile *can* have correlations, as long as the sample mean and sample medians converge to the mean and medians of the underlying distribution as $I \rightarrow \infty$. For example, this is true for any ergodic stochastic process. It will also happen if the correlations between voters are sufficiently weak; see Pivato (2014b) for an illustration of this approach.

If a utility profile $\mathcal{U}$ is *not* concordant, then there may be no Condorcet winner, and even if there is, the Condorcet winner is not guaranteed to be a utilitarian optimum. However, if $\mathcal{U}$ is “close” to concordant, then a suitably chosen Condorcet-consistent voting rule may still have a high probability of selecting a utilitarian optimum. For example, consider the *Copeland rule*, which chooses the alternative with the highest Copeland score. (The *Copeland score* of an alternative a is defined as $\#\{b \in \mathcal{A}; \text{some majority prefers } a \text{ over } b\} - \#\{b \in \mathcal{A}; \text{some majority prefers } b \text{ over } a\}$.) Suppose that, for every $a, b \in \mathcal{A}$, there is a small probability that the profile $\mathcal{U}$ will fail to be $\{a, b\}$ -concordant, and that this probability is decreasing as a function of the average utility gap between a and b (as suggested by Example 1). Also suppose that these concordance failures are independent random variables. Then the Copeland score of each alternative should be a good estimator of the “true” ranking of that alternative by the utilitarian social welfare order. Thus, the Copeland winner should either be optimal or close-to-optimal with respect to the utilitarian social welfare order. By a similar argument, the ordering of $\mathcal{A}$ determined by the Slater rule should be a good estimate of the ordering of $\mathcal{A}$ determined by the utilitarian social welfare order. These are interesting questions for future research.

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¹⁶ Note, however, that Tangian’s hypotheses imply that $\rho_{a,b}$ has a discontinuity at zero (unless $\rho_{a,b}(0) = 0$). This rules out most of the natural probability distributions for the voters’ utility functions, such as the multivariate normal distributions considered in Proposition 3.

¹⁷ But as noted in Remark 5(b), this asymmetry is not essential to obtain close-to-optimal social welfare.

¹⁸ Actually, a voter does not need *perfect* information; she just needs enough to reliably predict the outcome of each pairwise vote, so that she can correctly perform backwards induction. It is enough to have statistics about other voters’ preferences, which could be obtained from public opinion polls.

¹⁹ This assumption is shared by virtually all the literature reviewed in Section 5, except for Bordley (1985, 1986) and Fleurbaey (2009).

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Appendix

Proposition 3 is a special case of **Theorem 4**, so it suffices to prove the latter result.

Proof of Theorem 4. Let $\mathbf{m} \in \mathbb{R}^{\mathcal{A}}$ be the mean of the distribution ρ , and let $a \in \mathcal{A}$ be such that $m_a \geq m_b$ for all other $b \in \mathcal{A}$. We will obtain inequality (3) by estimating the probability that a is both the utilitarian-optimal alternative and the Condorcet winner of the profile $\{u_i\}_{i \in \mathcal{I}}$.

For any $b \in \mathcal{A} \setminus \{a\}$, recall that $\rho_{a,b}$ is the distribution of $x_a - x_b$, where $\mathbf{x}$ is a ρ -random variable. Thus, $\rho_{a,b}$ has finite variance, because ρ has finite variance. Let $m_{a,b}$ be the mean value of $\rho_{a,b}$; then $m_{a,b} = m_a - m_b \geq 0$ by the definition of a ; hence $m_{a,b} > 0$ because ρ is concordant. Let $p_{a,b} := \rho_{a,b}(-\infty, 0)$. Then $p_{a,b} < \frac{1}{2}$, because $\text{median}[\rho_{a,b}] > 0$, because $m_{a,b} > 0$ and ρ is concordant. Let $p := \max\{p_{a,b}; b \in \mathcal{A} \setminus \{a\}\}$; then $p < \frac{1}{2}$ because $p_{a,b} < \frac{1}{2}$ for all $b \in \mathcal{A} \setminus \{a\}$, and $\mathcal{A}$ is finite. It follows that $p(1-p) < \frac{1}{4}$ (because the function $f(x) = x(1-x)$ has a unique maximum at $x = \frac{1}{2}$, and $f(\frac{1}{2}) = \frac{1}{4}$). Thus, if we define $q := 2\sqrt{p(1-p)}$, then $q < 1$. (For example, if $p = 0.4$, then $q = 2\sqrt{0.4 \cdot 0.6} \approx 0.98$.) For all $i \in \mathcal{I}$, let $u_i := (u_b^i)_{b \in \mathcal{A}} \in \mathbb{R}^{\mathcal{A}}$ be the utility function of voter i (a ρ -random vector). For any $b \in \mathcal{A} \setminus \{a\}$, let $\mathcal{U}_{a,b} := \{u_a^i - u_b^i\}_{i \in \mathcal{I}}$ (a collection of I independent real-valued random variables).

Claim 1. If I is large enough, then for all $b \in \mathcal{A} \setminus \{a\}$, we have

$$\text{Prob}(\text{median}[\mathcal{U}_{a,b}] < 0) < 2\sqrt{I}q^I.$$

Proof. Let J be the smallest integer greater than $I/2$. (That is: $J := (I+1)/2$ if I is odd, whereas $J := (I/2) + 1$ if I is even.) Now, $|\mathcal{U}_{a,b}| = I$, so²⁰

$$\begin{aligned} &(\text{median}[\mathcal{U}_{a,b}] < 0) \\ &\iff (\text{at least } J \text{ elements of } \mathcal{U}_{a,b} \text{ are in } (-\infty, 0)). \end{aligned} \quad (\text{A.1})$$

Thus, we need to estimate the probability of the right hand side of (A.1).

Let $\mathcal{U}' := \{y_1, y_2, \dots, y_{2J}\}$ be a set of $2J$ i.i.d. random variables with $\text{Prob}[y_k < 0] = p$ and $\text{Prob}[y_k \geq 0] = 1-p$, for all $k \in [1 \dots 2J]$. Thus, for any $i \in \mathcal{I}$ and $k \in [1 \dots 2J]$, we have $\text{Prob}[u_a^i - u_b^i < 0] = p_{a,b} \leq p = \text{Prob}[y_k < 0]$, and these are independent random events. Furthermore, $|\mathcal{U}'| > |\mathcal{U}_{a,b}|$ (because $2J > I$). Thus,

$$\begin{aligned} &\text{Prob}(\text{at least } J \text{ elements of } \mathcal{U}_{a,b} \text{ are in } (-\infty, 0)) \\ &\leq \text{Prob}(\text{at least } J \text{ elements of } \mathcal{U}' \text{ are in } (-\infty, 0)), \end{aligned} \quad (\text{A.2})$$

so it suffices to estimate the right hand side of inequality (A.2). Now, for any $n \in [0 \dots 2J]$,

$$\begin{aligned} &\text{Prob}(\text{exactly } n \text{ elements of } \mathcal{U}' \text{ are in } (-\infty, 0)) \\ &= \binom{2J}{n} p^n (1-p)^{2J-n}. \quad \text{Thus,} \\ &\text{Prob}(\text{at least } J \text{ elements of } \mathcal{U}' \text{ are in } (-\infty, 0)) \\ &\leq \sum_{n=J}^{2J} \binom{2J}{n} p^n (1-p)^{2J-n} \stackrel{(a)}{\leq} \sum_{n=J}^{2J} \binom{2J}{J} p^J (1-p)^J \end{aligned}$$

$$\begin{aligned} &= J \binom{2J}{J} p^J (1-p)^J \stackrel{(b)}{\leq} J \frac{(2J)!}{(J!)^2} (p(1-p))^{J/2} \\ &\stackrel{(c)}{=} J \frac{(2J)!}{(J!)^2} \left(\frac{q}{2}\right)^J \stackrel{(d)}{\approx} J \sqrt{\frac{2}{\pi I}} \cdot 2^{J+2} \left(\frac{q}{2}\right)^J \\ &= 4J \sqrt{\frac{2}{\pi I}} \cdot q^J \stackrel{(e)}{\leq} 2I \frac{q^J}{\sqrt{I}} = 2\sqrt{I}q^J. \end{aligned} \quad (\text{A.3})$$

Here, (a) is because $p < \frac{1}{2}$, so the mode of the p -binomial distribution on $[0 \dots 2J]$ occurs at some $n < J$, so that $\binom{2J}{n} p^n (1-p)^{2J-n} < \binom{2J}{J} p^J (1-p)^J$ for all $n \in [J \dots 2J]$. Next, (b) is because $J > I/2$, and (c) is because $\sqrt{p(1-p)} = q/2$, so $[p(1-p)]^{J/2} = (\sqrt{p(1-p)})^J = (q/2)^J$. Next, (d) is via Stirling's approximation of the factorial, which says $n! \approx \sqrt{2\pi n} (n/e)^n$ as $n \rightarrow \infty$. Thus, if J is large enough, then

$$\frac{(2J)!}{(J!)^2} \approx \frac{\sqrt{2\pi 2J} (2J/e)^{2J}}{[\sqrt{2\pi J} (J/e)^J]^2} = \frac{2^{2J}}{\sqrt{\pi J}} < \frac{2^{J+2}}{\sqrt{\pi I/2}} = \sqrt{\frac{2}{\pi I}} \cdot 2^{J+2}.$$

Finally, (e) is because $2J \leq I+2$ and $2 \cdot \sqrt{2/\pi} \approx 1.59$, so $4J \cdot \sqrt{2/\pi} \approx 2J(1.59) \leq (1.59)(I+2) < 2I$, if I is large enough.

Combining statement (A.1) and inequalities (A.2) and (A.3) yields the claim. $\diamond$

Let $C := \max\{\frac{\text{var}[\rho_{a,b}]}{m_{a,b}^2}; b \in \mathcal{A} \setminus \{a\}\}$; then $C < \infty$ because $\text{var}[\rho_{a,b}] < \infty$ and $m_{a,b} \neq 0$ for all $b \in \mathcal{A} \setminus \{a\}$, and $|\mathcal{A}|$ is finite.

Claim 2. For all $b \in \mathcal{A} \setminus \{a\}$, $\text{Prob}(\text{mean}[\mathcal{U}_{a,b}] < 0) \leq C/I$.

Proof. Let $M_{a,b} := \text{mean}[\mathcal{U}_{a,b}] = \frac{1}{I} \sum_{i \in \mathcal{I}} (u_a^i - u_b^i)$. This is an average of i.i.d. random variables, each with expected value $m_{a,b}$ and variance $\text{var}[\rho_{a,b}]$. Thus, $M_{a,b}$ is itself a random variable with expected value $m_{a,b}$ and variance $\text{var}[\rho_{a,b}]/I$. Thus,

$$\begin{aligned} \text{Prob}(M_{a,b} < 0) &\leq \text{Prob}[|M_{a,b} - m_{a,b}| > m_{a,b}] \\ &\stackrel{(*)}{\leq} \frac{\text{var}[\rho_{a,b}]}{I m_{a,b}^2} \leq \frac{C}{I}, \end{aligned}$$

as claimed. Here, $(*)$ is by Chebyshev's inequality. $\diamond$

Now, if a is both the utilitarian-optimal alternative and the Condorcet winner of the profile $\{u_i\}_{i \in \mathcal{I}}$, then the profile $\{u_i\}_{i \in \mathcal{I}}$ is clearly concordant. Thus,

$$\begin{aligned} &\text{Prob}(\{u_i\}_{i \in \mathcal{I}} \text{ is concordant}) \\ &\geq \text{Prob}(a \text{ is both utilitarian-optimal} \\ &\quad \text{and the Condorcet winner for } \{u_i\}_{i \in \mathcal{I}}). \end{aligned}$$

Thus,

$$\begin{aligned} &\text{Prob}(\{u_i\}_{i \in \mathcal{I}} \text{ is not concordant}) \\ &\leq \text{Prob}(a \text{ is not utilitarian-optimal or } a \\ &\quad \text{is not the Condorcet winner for } \{u_i\}_{i \in \mathcal{I}}) \\ &\leq \text{Prob}(a \text{ is not utilitarian-optimal for } \{u_i\}_{i \in \mathcal{I}}) \\ &\quad + \text{Prob}(a \text{ is not the Condorcet winner for } \{u_i\}_{i \in \mathcal{I}}). \end{aligned} \quad (\text{A.4})$$

Let $A := |\mathcal{A}|$. Then

$$\begin{aligned} &\text{Prob}(a \text{ is not the Condorcet winner for } \{u_i\}_{i \in \mathcal{I}}) \\ &= \text{Prob}(\text{median}[\mathcal{U}_{a,b}] < 0 \text{ for some } b \in \mathcal{A} \setminus \{a\}) \\ &\leq \sum_{b \in \mathcal{A} \setminus \{a\}} \text{Prob}(\text{median}[\mathcal{U}_{a,b}] < 0) \stackrel{(*)}{\leq} (A-1) 2\sqrt{I}q^I, \end{aligned} \quad (\text{A.5})$$

while $\text{Prob}(a \text{ is not utilitarian-optimal for } \{u_i\}_{i \in \mathcal{I}}) = \text{Prob}(\text{mean}[\mathcal{U}_{a,b}] < 0 \text{ for some } b \in \mathcal{A} \setminus \{a\})$

$$\leq \sum_{b \in \mathcal{A} \setminus \{a\}} \text{Prob}(\text{mean}[\mathcal{U}_{a,b}] < 0) \stackrel{(\dagger)}{\leq} (A-1) \cdot \frac{C}{I}. \quad (\text{A.6})$$

²⁰ See footnote 4 for how to interpret the left-hand side of statement (A.1) when I is even.

Here, (*) is by Claim 1, while (†) is by Claim 2. Combining inequalities (A.4), (A.5), and (A.6), we obtain inequality (3). Finally, the expression in inequality (3) converges to 0 as $I \rightarrow \infty$, by a straightforward application of l'Hospital's rule, because $0 < q < 1$. $\square$

Computations for Remark 5(a). Let ρ be a multivariate normal distribution with mean and covariance matrix as in formula (4). Using the notation from the proof of Theorem 4, we have $a = 1$ and:

$$m_{1,2} = 4 - 3 = 1, \quad m_{1,3} = 4 - 1 = 3, \quad \text{and} \\ m_{1,4} = 4 - 0 = 4$$

while

$$\text{var}[\rho_{1,2}] = \text{var}[\rho_{1,3}] = \text{var}[\rho_{1,4}] = 6 + 4 = 10.$$

Thus, $C = \max \left\{ \frac{10}{12}, \frac{10}{22}, \frac{10}{42} \right\} = 10$. Meanwhile, if $\mathbf{x} = (x_1, x_2, x_3, x_4)$ is a ρ -random vector, and Φ is the cumulative distribution of the standard normal distribution, then

$$p_{1,2} = \text{Prob}(x_1 - x_2 < 0) = \Phi(-0.1) = 0.4602, \\ p_{1,3} = \text{Prob}(x_1 - x_3 < 0) = \Phi(-0.3) = 0.3821, \\ \text{and } p_{1,4} = \text{Prob}(x_1 - x_4 < 0) = \Phi(-0.4) = 0.3446.$$

Thus, $p = \max\{p_{1,2}, p_{1,3}, p_{1,4}\} = 0.4602$, so that $q = 2\sqrt{p \cdot (1-p)} = 0.9968$. $\square$

Propositions 6 and 7 are special cases of Theorem 8, so we will prove that first. The proof of Theorem 8 and Proposition 7, in turn, use the following lemma.

Lemma A.1. Let ρ be any probability measure on $\mathbb{R}^N$, let $\phi : [0, \infty) \rightarrow \mathbb{R}$ be any (strictly) convex function, and let Φ_ρ be defined as in equation (6). Then Φ_ρ is (strictly) convex.

Proof. For any $\mathbf{x} \in \mathbb{R}^N$, define $\phi_{\mathbf{x}} : \mathbb{R}^N \rightarrow \mathbb{R}$ by setting $\phi_{\mathbf{x}}(\mathbf{y}) := \phi(\|\mathbf{x} - \mathbf{y}\|)$ for all $\mathbf{y} \in \mathbb{R}^N$. First observe that $\phi_{\mathbf{x}}$ is (strictly) convex. To see this, let $\mathbf{y}, \mathbf{z} \in \mathbb{R}^N$, and let $r \in (0, 1)$. Then

$$\|r\mathbf{y} + (1-r)\mathbf{z} - \mathbf{x}\| = \|r(\mathbf{y} - \mathbf{x}) + (1-r)(\mathbf{z} - \mathbf{x})\| \\ \leq r\|\mathbf{y} - \mathbf{x}\| + (1-r)\|\mathbf{z} - \mathbf{x}\|, \quad (\text{A.7})$$

by the triangle inequality. Thus,

$$\phi_{\mathbf{x}}(r\mathbf{y} + (1-r)\mathbf{z}) = \phi(\|r\mathbf{y} + (1-r)\mathbf{z} - \mathbf{x}\|) \\ \leq \phi(r\|\mathbf{y} - \mathbf{x}\| + (1-r)\|\mathbf{z} - \mathbf{x}\|) \\ \stackrel{(*)}{\leq} r\phi(\|\mathbf{y} - \mathbf{x}\|) + (1-r)\phi(\|\mathbf{z} - \mathbf{x}\|) \\ \stackrel{(\dagger)}{=} r\phi_{\mathbf{x}}(\mathbf{y}) + (1-r)\phi_{\mathbf{x}}(\mathbf{z}), \quad \text{as desired. (A.8)}$$

Here, (*) is by inequality (A.7), because ϕ is increasing, while (†) is because ϕ is convex, and becomes a strict inequality in the case when ϕ is strictly convex.

Now, for any $\mathbf{y} \in \mathbb{R}^N$, the defining Eq. (6) says $\Phi_\rho(\mathbf{y}) = \int_{\mathbb{R}^N} \phi_{\mathbf{x}}(\mathbf{y}) d\rho[\mathbf{x}]$. Thus, for any $\mathbf{y}, \mathbf{z} \in \mathbb{R}^N$, and any $r \in (0, 1)$, we have

$$\Phi_\rho(r\mathbf{y} + (1-r)\mathbf{z}) = \int_{\mathbb{R}^N} \phi_{\mathbf{x}}(r\mathbf{y} + (1-r)\mathbf{z}) d\rho[\mathbf{x}] \\ \stackrel{(*)}{\leq} \int_{\mathbb{R}^N} r\phi_{\mathbf{x}}(\mathbf{y}) + (1-r)\phi_{\mathbf{x}}(\mathbf{z}) d\rho[\mathbf{x}] \\ = r \int_{\mathbb{R}^N} \phi_{\mathbf{x}}(\mathbf{y}) d\rho[\mathbf{x}] \\ + (1-r) \int_{\mathbb{R}^N} \phi_{\mathbf{x}}(\mathbf{z}) d\rho[\mathbf{x}] \\ = r\Phi_\rho(\mathbf{y}) + (1-r)\Phi_\rho(\mathbf{z}),$$

as desired. Here, (*) is by inequality (A.8), and is a strict inequality in the case when ϕ is strictly convex. $\square$

Proof of Theorem 8. Recall that $\mathcal{A} \subset \mathbb{R}^N$. Let $\mathbf{a}, \mathbf{b} \in \mathcal{A}$. Let $\mathbf{v} := \mathbf{b} - \mathbf{a}$, and define:

$$\mathcal{C}_{\mathbf{a}} := \{\mathbf{r} \in \mathbb{R}^N; \|\mathbf{r} - \mathbf{a}\| < \|\mathbf{r} - \mathbf{b}\|\}, \\ \mathcal{H}_{\mathbf{a}, \mathbf{b}} := \{\mathbf{r} \in \mathbb{R}^N; \|\mathbf{r} - \mathbf{a}\| = \|\mathbf{r} - \mathbf{b}\|\}, \\ \text{and } \mathcal{C}_{\mathbf{b}} := \{\mathbf{r} \in \mathbb{R}^N; \|\mathbf{r} - \mathbf{a}\| > \|\mathbf{r} - \mathbf{b}\|\}.$$

Then $\mathcal{C}_{\mathbf{a}}$ and $\mathcal{C}_{\mathbf{b}}$ are two open halfspaces in $\mathbb{R}^N$, separated by $\mathcal{H}_{\mathbf{a}, \mathbf{b}}$, which is the hyperplane orthogonal to $\mathbf{v}$, and passing through the point $(\mathbf{a} + \mathbf{b})/2$.

Claim 1. If $\mathbf{m}_\rho^\phi \in \mathcal{C}_{\mathbf{a}}$, then $\lim_{I \rightarrow \infty} \text{Prob}(\text{A majority of } \{u_i\}_{i \in I} \text{ prefer } \mathbf{a} \text{ over } \mathbf{b}) = 1$.

Proof. Let $\mathcal{H}_{\mathbf{v}}^I \subset \mathbb{R}^N$ be any $\mathbf{v}$ -median hyperplane of the collection $\{\mathbf{x}_i\}_{i \in I}$ —that is, $\mathcal{H}_{\mathbf{v}}^I$ is a hyperplane in $\mathbb{R}^N$ orthogonal to $\mathbf{v}$, such that at least half the points in $\{\mathbf{x}_i\}_{i \in I}$ lie either in $\mathcal{H}_{\mathbf{v}}^I$ or on one side of $\mathcal{H}_{\mathbf{v}}^I$, and at least half the points in $\{\mathbf{x}_i\}_{i \in I}$ lie either in $\mathcal{H}_{\mathbf{v}}^I$ or on the other side of $\mathcal{H}_{\mathbf{v}}^I$. (Such a hyperplane may not be unique; if it is not unique, then just pick one arbitrarily.)

For any $i \in I$, we have $u_i(\mathbf{a}) > u_i(\mathbf{b})$ if and only if $\mathbf{x}_i \in \mathcal{C}_{\mathbf{a}}$. It follows that

$$(\text{A majority of } \{u_i\}_{i \in I} \text{ prefer } \mathbf{a} \text{ over } \mathbf{b}) \iff (\mathcal{H}_{\mathbf{v}}^I \subset \mathcal{C}_{\mathbf{a}}). \quad (\text{A.9})$$

Let $\mathcal{H}_{\mathbf{v}}^\rho$ be the (unique) $\mathbf{v}$ -median hyperplane of ρ ; then condition (B4) says $\mathbf{m}_\rho^\phi \in \mathcal{H}_{\mathbf{v}}^\rho$. Thus, $\mathcal{H}_{\mathbf{v}}^\rho \subset \mathcal{C}_{\mathbf{a}}$ (because $\mathbf{m}_\rho^\phi \in \mathcal{C}_{\mathbf{a}}$ and $\mathcal{H}_{\mathbf{v}}^\rho$ is parallel to $\mathcal{H}_{\mathbf{a}, \mathbf{b}}$). But as $I \rightarrow \infty$, the sample median hyperplane $\mathcal{H}_{\mathbf{v}}^I$ converges to $\mathcal{H}_{\mathbf{v}}^\rho$ in probability (by the Weak Law of Large Numbers). Thus, since $\mathcal{C}_{\mathbf{a}}$ is an open set containing $\mathcal{H}_{\mathbf{v}}^\rho$, we have

$$\lim_{I \rightarrow \infty} \text{Prob}[\mathcal{H}_{\mathbf{v}}^I \subset \mathcal{C}_{\mathbf{a}}] = 1. \quad (\text{A.10})$$

Combining statement (A.9) with limit (A.10) yields the claim. $\diamond$

Claim 2. There is a strictly increasing function $\gamma : [0, \infty) \rightarrow \mathbb{R}$ such that $\Phi_\rho(\mathbf{x}) = \gamma(\|\mathbf{x} - \mathbf{m}_\rho^\phi\|)$ for all $\mathbf{x} \in \mathbb{R}^N$.

Proof. Condition (B3) implies that there is some function $\gamma : [0, \infty) \rightarrow \mathbb{R}$ such that $\Phi_\rho(\mathbf{x}) = \gamma(\|\mathbf{x} - \mathbf{m}_\rho^\phi\|)$ for all $\mathbf{x} \in \mathbb{R}^N$. Lemma A.1 says that Φ_ρ is convex; this implies that γ must be nondecreasing. Furthermore, the only place γ could fail to be strictly increasing (i.e. be constant) is in a neighbourhood of 0. But if γ was constant near 0, then Φ_ρ would be constant in a neighbourhood of $\mathbf{m}_\rho^\phi$, contradicting (B2). Thus, we conclude that γ is strictly increasing. $\diamond$

$$\text{Let } U_I := \frac{1}{I} \sum_{i \in I} u_i, \text{ as in Eq. (1).}$$

Claim 3. If $\mathbf{m}_\rho^\phi \in \mathcal{C}_{\mathbf{a}}$, then $\lim_{I \rightarrow \infty} \text{Prob}[U_I(\mathbf{a}) > U_I(\mathbf{b})] = 1$.

Proof. Let γ be as in Claim 2. If $\mathbf{m}_\rho^\phi \in \mathcal{C}_{\mathbf{a}}$, then $\|\mathbf{a} - \mathbf{m}_\rho^\phi\| < \|\mathbf{b} - \mathbf{m}_\rho^\phi\|$; thus, $\Phi_\rho(\mathbf{a}) < \Phi_\rho(\mathbf{b})$ (because γ is strictly increasing). Fix $C \in \mathbb{R}$ with $\Phi_\rho(\mathbf{a}) < C < \Phi_\rho(\mathbf{b})$.

Let $\mathbf{x}$ be a ρ -random variable. From Eq. (6) it is clear that $\Phi_\rho(\mathbf{a})$ is the expected value of $\phi(\|\mathbf{x} - \mathbf{a}\|)$. Meanwhile, $-U_I(\mathbf{a}) = \frac{1}{I} \sum_{i \in I} \phi(\|\mathbf{x}_i - \mathbf{a}\|)$ is an empirical estimate of this expected value, based on the sample set $\{\mathbf{x}_i\}_{i \in I}$. Thus, since $\Phi_\rho(\mathbf{a}) < C$, the Weak Law of Large Numbers says $\lim_{I \rightarrow \infty} \text{Prob}[-U_I(\mathbf{a}) < C] = 1$. By a similar argument, $\lim_{I \rightarrow \infty} \text{Prob}[-U_I(\mathbf{b}) > C] = 1$. Thus, $\lim_{I \rightarrow \infty} \text{Prob}[U_I(\mathbf{a}) > -C > U_I(\mathbf{b})] = 1$. $\diamond$

If $\mathbf{m}_\rho^\phi \in \mathcal{C}_a$, then Claim 1 and 3 together imply that

$$\lim_{l \rightarrow \infty} \text{Prob}(\text{The utility profile } \{u_i\}_{i \in \mathcal{I}} \text{ is } \{a, b\}\text{-concordant}) = 1.$$

We can make a similar argument in the case when $\mathbf{m}_\rho^\phi \in \mathcal{C}_b$. Finally, it is impossible that $\mathbf{m}_\rho^\phi \in \mathcal{H}_{a,b}$, because $\|\mathbf{a} - \mathbf{m}_\rho^\phi\| \neq \|\mathbf{b} - \mathbf{m}_\rho^\phi\|$ by hypothesis.

This argument holds for any pair $a, b \in \mathcal{A}$. Since $\mathcal{A}$ is finite, Observation 2 implies that

$$\lim_{l \rightarrow \infty} \text{Prob}(\text{The utility profile } \{u_i\}_{i \in \mathcal{I}} \text{ is concordant}) = 1. \quad \square$$

Proposition 6 follows from Theorem 8 and the next result.

Lemma A.2. Suppose $\phi(x) = x^2$ for all $x \geq 0$. Then any multivariate normal probability measure on $\mathbb{R}^N$ is ϕ -balanced.

Proof. Let ρ be a multivariate normal probability measure on $\mathbb{R}^N$. As observed in the text, ρ is ϕ -balanced if and only if the mean of ρ lies in every median hyperplane of ρ . Let $\mathbf{v} \in \mathbb{R}^N$, and let ρ' be the orthogonal projection of ρ onto the line $\mathcal{L}$ through $\mathbf{v}$. Then ρ' is also normal, and the mean of ρ' is just the orthogonal projection of the mean of ρ onto $\mathcal{L}$. Meanwhile, the $\mathbf{v}$ -median hyperplane $\mathcal{H}_\mathbf{v}^\rho$ is just the hyperplane in $\mathbb{R}^N$ orthogonal to $\mathcal{L}$, passing through the median point of ρ' . But in a one-dimensional normal distribution, the mean equals the median. So the mean and median of ρ' are equal. This means that the mean of ρ lies in $\mathcal{H}_\mathbf{v}^\rho$, as desired. $\square$

Proposition 7 follows from Theorem 8 and the next result.

Proposition A.3. Let ρ be any probability measure on $\mathbb{R}$ which is symmetrically distributed about some point $\mathbf{m}$ in the support of ρ . Or, let $N \geq 2$, and let ρ be any probability measure on $\mathbb{R}^N$ which is rotationally symmetric around some point $\mathbf{m}$ in $\mathbb{R}^N$. Then for every strictly convex increasing function $\phi : [0, \infty) \rightarrow \mathbb{R}$ satisfying inequality (5), the measure ρ is ϕ -balanced, with $\mathbf{m}_\rho^\phi = \mathbf{m}$.

Proof. First, note that ϕ satisfies inequality (5) if and only if it satisfies condition (B1). Thus, the function Φ_ρ is well-defined in Eq. (6).

Claim 1. $\mathbf{m}$ is the unique global minimum of Φ_ρ .

Proof. First suppose $N \geq 2$. Since ϕ is strictly convex, Lemma A.1 says that Φ_ρ is strictly convex. Thus, the global minimum of Φ_ρ is unique. But if ρ is rotationally symmetric around $\mathbf{m}$, then so is the function Φ_ρ . Thus, so is the set of global minima of Φ_ρ . Thus the (unique) global minimum must be at $\mathbf{m}$.

The argument in the case $N = 1$ is similar, except now “rotationally symmetric around $\mathbf{m}$ ” is changed to “symmetric under reflection across the point $\mathbf{m}$ ”. $\diamond$

Claim 2. For every $\mathbf{v} \in \mathbb{R}^N$, the measure ρ has a unique $\mathbf{v}$ -median hyperplane $\mathcal{H}_\mathbf{v}^\rho$, and $\mathbf{m} \in \mathcal{H}_\mathbf{v}^\rho$.

Proof. We will handle the cases $N = 1$ and $N \geq 2$ separately.

In the case $N = 1$, a median “hyperplane” is just a median point of ρ (the vector $\mathbf{v}$ is irrelevant in this case). The theorem hypothesis states that ρ is symmetrically distributed about $\mathbf{m}$. Thus, $\mathbf{m}$ is a median point of ρ . But we also assumed that $\mathbf{m}$ is in the support of ρ ; thus, $\mathbf{m}$ is the only median point of ρ .

Now suppose $N \geq 2$. If ρ is rotationally symmetric around $\mathbf{m}$, then so is $\text{support}(\rho)$. Thus, $\text{support}(\rho)$ can be written as a union of concentric spheres centred at $\mathbf{m}$. Now let $\mathbf{v} \in \mathbb{R}^N$ be any vector,

and define

$$\mathcal{C}_\mathbf{v}^- := \{\mathbf{r} \in \mathbb{R}^N; \mathbf{v} \bullet \mathbf{r} < \mathbf{v} \bullet \mathbf{m}\},$$

$$\mathcal{H}_\mathbf{v}^\rho := \{\mathbf{r} \in \mathbb{R}^N; \mathbf{v} \bullet \mathbf{r} = \mathbf{v} \bullet \mathbf{m}\},$$

$$\text{and } \mathcal{C}_\mathbf{v}^+ := \{\mathbf{r} \in \mathbb{R}^N; \mathbf{v} \bullet \mathbf{r} > \mathbf{v} \bullet \mathbf{m}\}.$$

Thus, $\mathcal{H}_\mathbf{v}^\rho$ is the unique hyperplane in $\mathbb{R}^N$ orthogonal to $\mathbf{v}$ and containing $\mathbf{m}$. Note that the halfspace $\mathcal{C}_\mathbf{v}^-$ can be transformed into $\mathcal{C}_\mathbf{v}^+$ by rotating 180 degrees through any axis passing through $\mathbf{m}$. Since ρ is rotationally symmetric around $\mathbf{m}$, this implies that $\rho[\mathcal{C}_\mathbf{v}^-] = \rho[\mathcal{C}_\mathbf{v}^+]$; thus, $\mathcal{H}_\mathbf{v}^\rho$ is a $\mathbf{v}$ -median hyperplane for ρ . However, we have already noted that $\text{support}(\rho)$ is a union of concentric spheres centred at $\mathbf{m}$; thus, $\mathcal{H}_\mathbf{v}^\rho$ intersects $\text{support}(\rho)$. Thus, $\mathcal{H}_\mathbf{v}^\rho$ is the only $\mathbf{v}$ -median hyperplane for ρ . This argument works for any $\mathbf{v} \in \mathbb{R}^N$. $\diamond$

By hypothesis, ρ satisfies condition (B1). Claim 1 implies that ρ satisfies conditions (B2) and (B3), while Claim 2 implies that it satisfies condition (B4). Thus, ρ is Φ -balanced. $\square$

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