## Arrow Theorem

$$
\begin{aligned}
& \text { Elchiging Mos'sel } \\
& \text { Drafit - All righis's reserved }
\end{aligned}
$$

## Condorcet Paradox

- $n$ voters are to choose between 3 alternatives.
- Condorcet: Is there a rational way to do it?
- More specifically, for majority vote:
- Could it be that all of the following hold:

- Majority of voters rank a above b?
- Majority of voters rank b above c?
- Majority of voters rank c above a?
- Condorcet(1785): Could be.
- Defined by Marquis de Condorcet as part
 of a discussion of the best way to elect candidates to the French academy of Science.


## Properties of Constitutions

- $n$ voters are to choose between 3 alternatives
- Voter i ranking := $\sigma_{i} \in S(3)$ Let:

$$
x_{i}=+1 \text { if } \sigma_{i}(a)>\sigma_{i}(b),
$$

$$
x_{i}=-1 \text { if } \sigma_{i}(a)<\sigma_{i}(b),
$$

$$
a_{a}^{x} \underbrace{y_{c}^{\otimes^{n}}}_{c}
$$

| • $x_{i}=+1$ if $\sigma_{i}(a)>\sigma_{i}(b)$, | $x_{i}=-1$ if $\sigma_{i}(a)<\sigma_{i}(b)$, |
| :--- | :--- |
| • $y_{i}=+1$ if $\sigma_{i}(b)>\sigma_{i}(c)$, | $y_{i}=-1$ if $\sigma_{i}(b)<\sigma_{i}(c)$, |

$$
y_{i}=+1 \text { if } \sigma_{i}(b)>\sigma_{i}(c), \quad y_{i}=-1 \text { if } \sigma_{i}(b)<\sigma_{i}(c),
$$

$$
z_{i}=+1 \text { if } \sigma_{i}(c)>\sigma_{i}(a), \quad z_{i}=-1 \text { if } \sigma_{i}(c)<\sigma_{i}(a) .
$$



Def: A constitution is a map F: $S(3)^{n} \rightarrow\{-1,1\}^{3}$. Def: A constitution is transitive if for all $\sigma$ :

- $\mathrm{F}(\sigma) \in\{-1,1\}^{3} \backslash\{(1,1,1),(-1,-1,-1)\}$

- Def: Independence of Irrelevant Alternatives (IIA) is satisfied by $F$ if: $F(\sigma)=(f(x), g(y), h(z))$ for all $\sigma$ and some $f, g$ and $h$.


## Arrow's Impossibility Thm

- Def: A constitution F satisfies Unanimity if $\sigma_{1}=\ldots=\sigma_{n} \Rightarrow F\left(\sigma_{1}, \ldots, \sigma_{n}\right)=\sigma_{1}$
- Thm (Arrow's "Impossibility", 61): Any constitution F on 3 (or more) alternatives which satisfies
- IIA,
- Transitivity and
- Unanimity:

Is a dictator: There exists an i such that:
$\mathrm{F}(\sigma)=\mathrm{F}\left(\sigma_{1}, \ldots, \sigma_{n}\right)=\sigma_{\mathrm{i}}$ for all $\sigma$

## Arrow's Impossibility Thm

The Royal Swedish Academy of Sciences has decided to award the Bank of Sweden Prize in Economic Sciences in Memory of Alfred Nobel,
1972, to
John R Hicks, Oxford University, U K and
Kenneth Arrow, Harvard University, USA
for their pioneering contributions to general economic equilibrium theory and welfare theory.

A Short Proof of Arrow Thm

- Def: Voter 1 is pivotal for $f\left(\right.$ denoted $\left.I_{1}(f)>0\right)$ if: $f\left(-, x_{2}, \ldots, x_{n}\right) \neq f\left(+, x_{2}, \ldots, x_{n}\right)$ for some $x_{2}, \ldots, x_{n}$. (similarly for other voters).
- Lemma (Barbera 82): Any constitution $F=(f, g, h)$ on 3 alternatives which satisfies IIA and has
- $I_{1}(f)>0$ and $I_{2}(g)>0$
- has a non-transitive outcome.
- Pf: $\exists x_{2}, \ldots, x_{n}$ and $y_{1}, y_{3}, \ldots, y_{n}$ s.t:
- $f\left(+1,+x_{2},+x_{3} \ldots,+x_{n}\right) \neq f\left(-1,+x_{2},+x_{3} \ldots+x_{n}\right)$

- $g\left(+y_{1},+1,+y_{3}, \ldots,+y_{n}\right) \neq g\left(+y_{1},-1,+y_{3}, \ldots,+y_{n}\right)$
- $h\left(-y_{1},-x_{2},-x_{3}, \ldots,-x_{n}\right):=v$ and choose $x_{1}, y_{2}$ s.t.: $f(x)=g(y)=v$ $\Rightarrow$ outcome is not transtive.
- Note: $\left(x_{1}, y_{1},-y_{1}\right),\left(x_{2}, y_{2},-x_{2}\right),\left(x_{i}, y_{i},-x_{i}\right)$ not in $\{(1,1,1),(-1,-1,-1)\}$


## A Short Proof of Arrow Thm

- Pf of Arrow Thm:
- Let $F=(f, g, h)$.
- Let $I(f)=\{$ pivotal voters for $f\}$.
- Unanimity $\Rightarrow f, g, h$ are not constant
$\Rightarrow I(f), I(g), I(h)$ are non-empty.
- By Transitivity + lemma $\Rightarrow I(f)=I(g)=I(h)=\{i\}$ for some i.
$\Rightarrow F(\sigma)=G\left(\sigma_{\mathrm{i}}\right)$
- By unanimity $\Rightarrow F(\sigma)=\sigma_{i}$.
- Q: How to prove for k> 3 alternatives?
- Q: Can we do without unanimity?



## A Short Proof of Arrow Thm

- Q: How to prove for $k>3$ alternatives?
- A: For each 3 alternatives there is a dictator so we only need to show it is the same dictator for all pairs of alternatives. If $\{a, b\},\{c, d\}$ are two such pairs look $a t(a, b, c)$ and (b,c,d).
- Q: Can we do without unanimity?
- A: Except the last step the same proof works if instead of unanimity we have that: for each pair of alternatives in some outcome $a$ beats $b$ and in another $b$ beats $a$.
- Then in the last step we get $F=G\left(\sigma_{i}\right)$
- Only such $F$ that satisfy IIA is $F(\sigma)=\sigma$ and $F(\sigma)=-\sigma$.


## A more general Arrow Theorem

- Def: Write $A\rangle_{F} B$ if for all $\sigma$ and all $a \in A$ and $b \in B$ it holds that $F(\sigma)$ ranks a above $b$.
- Thm (Wilson 72 as stated in M'10): A constitution F on $k$ alternatives satisfies IIA and Transitivity iff
- F satisfies that there exists a partition of the $k$ alternatives into sets $A_{1}, \ldots . A_{s}$ s.t:
- $A_{1}>_{F} \ldots>_{F} A_{s}$ and
- If $\left|A_{r}\right|>2$ then $F$ restricted to $A_{r}$ is a dictator on some voter j .
- Note: "Dictator" now is also $F(\sigma)=-\sigma$.
- Def: Let $F_{k}(n)$ := The set of constitutions on $n$ voters and $k$ alternatives satisfying IIA and Transitivity.


## Pf of Wilson's Theorem

- Def: Write $A\rangle_{F} B$ if for all $\sigma$ and all $a \in A$ and $b \in B$ it holds that $F(\sigma)$ ranks a above $b$.
- Thm (Wilson 72 as stated in M'10): A constitution F on $k$ alternatives satisfies IIA and Transitivity iff
- F satisfies that there exists a partition of the $k$ alternatives into sets $A_{1}, \ldots . A_{s}$ s.t:
- $A_{1}>_{F} \ldots>_{F} A_{s}$ and
- If $\left|A_{r}\right|>2$ then $F$ restricted to $A_{r}$ is a dictator on some voter j .
- Note: every function as above is IIA and transitive, so need to show that if $f$ is IIA and transitive then satisfies the conditions above.


## Pf of Wilson's Theorem

- Assume $F$ is transitive and IIA.
- For two alternatives $a, b$ write $a>_{F} b$ is $a$ is always ranked above $b$. Write $a \sim_{F} b$ if there are outcome where $a>b$ and outcome where b>a.
- Claim: ${ }^{2}$ is transitive.
- Claim: If there exists a profile $\sigma$ where $a>b$ and a profile $\tau$ where $b>c$ then there exists an outcome where $a>c$.
- Pf: As in Barbera pf look at the configuration with $a, b$ preferences taken from $\sigma$ and $b, c$ preferences taken from $\tau$.
- Claim: $\sim_{F}$ is transitive moreover if $a>_{F} b$ and $a \sim_{F} c$ and $b \sim_{F} d$ then $c>_{F} d$.


## Pf of Wilson's Theorem

- Claim: $>_{F}$ is transitive.
- Claim: $\sim_{F}$ is transitive moreover if $a>_{F} b$ and $a \sim_{F} c$ and $b \sim_{F} d$ then $c>_{F} d$
- Claim: There exists a partition of the alternatives $A_{1}>_{F} A_{2}>_{F}$ $\ldots>_{F} A_{s}$
- Pf of Wilson's theorem: Apply Arrow thm to each of th $\mathrm{i}_{\mathrm{A}}$ i's.


## Ties

- Note: So far we assumed that each voters provides a strict ranking.
- Arrow and other work considered the more general case where voters are allowed to have a ranking with ties such as:
- $a>b \sim c$ or $a \sim b>c$ etc.
- Under this condition one can state Arrow's and Wilson's theorems but only one sided versions:
- Arrow theorem with ties:
- If F satisfies unanimity, IIA and transitivity then it is a dictator or null where
- Def: Dictator is a voter whose strict preferences are followed.


## Some Examples of dictators

- Example 1: $F(\sigma)=\sigma_{1}$.
- Example 2: All the strict inequalities of $\sigma_{1}$ are followed and:
- for every pair of alternatives $a \sim b$ in $\sigma_{1}$ run a majority vote on the pairwise preferences between $a$ and $b$.
- Note:
- Example 1 satisfies IIA while example 2 doesn't.
- If and only if characterization in M-Tamuz-11.


## Random Ranking:

- Assume uniform voting
- Note: Rankings are chosen uniformly in $\mathrm{S}_{3}{ }^{n}$
- Assume IIA: $F(\sigma)=(f(x), g(y), h(z))$
- Q: What is the probability of a paradox:
- Def: $\operatorname{PDX}(F)=\operatorname{P}[f(x)=g(y)=h(z)]$ ?
- Arrow Theorem implies: If $F \neq$ dictator and $f, g, h$ are non-constant then: $\operatorname{PDX}(f) \geq 6^{-n}$.
- Notation: Write $D(F, G)=P(F(\sigma) \neq G(\sigma))$.
- Q: Suppose $F$ is low influence or transitive and fair - what is the lowest possible probability of paradox?


## Paradoxes and Stability

- Lemma 1 (Kalai 02):
- $\operatorname{PDX}(F)=\frac{1}{4}(1+E[f(x) g(y)]+E[f(x) h(z)]+E[g(y) h(z)])$
- Pf: Look at $s:\{-1,1\}^{3} \rightarrow\{0,1\}$ which is 1 on $(1,1,1)$ and $(-1,-1,-1)$ and 0 elsewhere. Then
- $s(a, b, c)=\frac{1}{4}(1+a b+a c+b c)$.
- Note that $(X, Y)$ is distributed as:
- $E\left[X_{i}\right]=E\left[Y_{i}\right]=0$ and $E\left[X_{i} Y_{i}\right]=-1 / 3$.
- If $F$ is fair then $f, g, h$ are fair and we can write:
- $\operatorname{PDX}(F)=\frac{1}{4}(1-E[f(x) g(y)]-E[f(x) h(z)]-E[g(y) h(z)])$
- Where now ( $X, Y$ ) is distributed as:
- $E\left[X_{i}\right]=E\left[Y_{i}\right]=0$ and $E\left[X_{i} Y_{i}\right]=+1 / 3$


## Paradoxes and Stability

- $\operatorname{PDX}(F)=\frac{1}{4}(1-E[f(x) g(y)]-E[f(x) h(z)]-E[g(y) h(z)])$
- Where now $(X, Y)$ is distributed as:
- $E\left[X_{i}\right]=E\left[Y_{i}\right]=0$ and $E\left[X_{i} Y_{i}\right]=+1 / 3$
- Fairness implies $E[f]=E[g]=E[h]=0$.
- By majority is stablest
$E[f(x) g(y)]<E\left[m_{n}(x) m_{n}(y)\right]+\epsilon$.
- Thm(Kalai 02): If F is fair and of max influence at most $\delta$ or transitive then:
- PDX(F) $>\lim \operatorname{PDX}\left(\right.$ Maj $\left._{n}\right)-\varepsilon$ where $\varepsilon \rightarrow 0$ as $(\delta \rightarrow 0 / n \rightarrow \infty)$


## Probability of a Paradox

- We already know that we cannot avoid paradoxes for low influence functions.
- Q: Can we avoid paradoxes with good probability for any non-dictatorial function?


## Probability of a Paradox

- We already know that we cannot avoid paradoxes for low influence functions.
- Q: Can we avoid paradoxes with good probability with any non-dictatorial function?
- Let $f=g=h$ where $f(x)=x_{1}$ unless $x_{2}=\ldots=x_{n}$ in which case $f(x)=x_{2}$.
- Non-dictatorial system.
- Paradox probability is exponentially small.
- $Q$ (more reasonable): Is it true that the only functions with small paradox probability are close to dictator?


## Probability of a Paradox

- Kalai-02: If IIA holds with F $=(f, g, h)$ and
- $E[f]=E[g]=E[h]=0$ then
- $\operatorname{PDX}(F)<\varepsilon \Rightarrow \exists$ a dictator i s.t.:
- $D\left(F, \sigma_{i}\right)<K \varepsilon$ or $D\left(F,-\sigma_{i}\right)<K \varepsilon$
- Where $K$ is some absolute constant.
- Keller-08: Same result for symmetric distributions.


## Probability of a Paradox

- Thm M-10: $\forall \varepsilon, \exists \delta$ s.t.:
- If IIA holds with $F=(f, g, h)$ and
- $\max \{|E[f]|,|E[g]|,|E[h]|\}<1-\varepsilon$ and
- $\min _{\mathrm{i}} \min \left\{\mathrm{D}\left(\mathrm{F}, \sigma_{\mathrm{i}}\right), \mathrm{D}\left(\mathrm{F},-\sigma_{\mathrm{i}}\right)\right\}>\varepsilon$
- Then $P(F)>\delta$.
- General Thm M-10: $\forall \mathrm{k}, \varepsilon \exists \delta$ s.t.:
- If IIA holds for $F$ on $k$ alternatives and
- $\min \left\{D(F, G): G \in F_{k}(n)\right\}>\varepsilon$
- Then: $P(F)>\delta$.
- Comment: Can take $\delta=\mathrm{k}^{-2} \exp \left(-C / \varepsilon^{21}\right)$


## A Quantitative Lemma

- Def: The influence of voter 1 on $f\left(\right.$ denoted $I_{1}(f)$ ) is:
$I_{1}(f):=P\left[f\left(-, x_{2}, \ldots, x_{n}\right) \neq f\left(+, x_{2}, \ldots, x_{n}\right)\right]$
Lemma (M-09): Any constitution $F=(f, g, h)$ on 3 alternatives which satisfies IIA and has
- $I_{1}(f)>\varepsilon$ and $I_{2}(g)>\varepsilon$
- Satisfies PDX(F) > $\varepsilon^{3} / 36$.

- Pf:

$$
F_{3}=h
$$

- Let $A_{f}=\left\{x_{3}, \ldots, x_{n}: 1\right.$ is pivotal for $\left.f\left(*, *, x_{3}, \ldots, x_{n}\right)\right\}$
- Let $B_{g}=\left\{y_{3}, \ldots, y_{n}: 2\right.$ is pivotal for $\left.g\left(*,{ }^{*}, y_{3}, \ldots, y_{n}\right)\right\}$
- Then $P\left[A_{f}\right]>\varepsilon$ and $P\left[B_{g}\right]>\varepsilon$
- By "Inverse Hyper-Contraction": $P\left[A_{f} \cap B_{g}\right]>\varepsilon^{3}$.
- By Lemma: PDX[F] $\geq 1 / 36 P\left[A_{f} \cap B_{g}\right]>\varepsilon^{3} / 36$.


## Inverse Hyper Contraction

- Note: $\left(x_{i}, y_{i}\right)$ are i.i.d. with $E\left(x_{i}, y_{i}\right)=(0,0)$ and $E\left[x_{i} y_{i}\right]=-1 / 3$
- Results of C. Borell 82: $\Rightarrow$
- Let $f, g:\{-1,1\}^{n} \rightarrow R_{+}$then
- $E[f(x) g(y)] \geq|f|_{p}|g|_{q}$ if $1 / 9 \leq(1-q)(1-p)$ and $p, q<1$.
- In particular: taking $f$ and $g$ indicators obtain:
- $E[f]>\varepsilon$ and $E[g]>\varepsilon \Rightarrow E[f g]>\varepsilon^{3}$.
- Implications in: M-O'Donnell-Regev-Steif-Sudakov-06.
- Note: "usual" hyper-contraction gives:
- $E[f(x) g(y)] \leq|f|_{p}|g|_{q}$ for all functions if
$(p-1)(q-1) \geq 1 / 9$ and $p, q>1$.


## Inverse Hyper Contraction

## The Use of Swedish Technology



IKEA Store Falls Apart! Experts Blame Cheap Parts, Confusing Blueprint From SD Headliner, Mar 25, 09.

## Quantitative Arrow - 1st attempt

- Thm M-10: $\forall \varepsilon, \exists \delta$ s.t if IIA holds with $F=(f, g, h)$ \&
- $\max \{|E[f]|,|E[g]|,|E[h]|\}<1-\varepsilon \&$
- $\min \left\{D(F, G): G \in F_{3}(n)\right\}>3 \varepsilon$
- Then PDX $(F)>(\varepsilon / 96 n)^{3}$.
- Pf Sketch: Let $P_{f}=\left\{i: I_{i}(f)>\varepsilon n^{-1} / 4\right\}$
- Since $\sum I_{i}(f)>\operatorname{Var}[f]>\varepsilon / 2, P_{f}$ is not empty.
- If there exists $i \neq j$ with $i \in P_{f}$ and $j \in P_{g}$ then $\operatorname{PDX}(F)>(\varepsilon / 96 n)^{3}$ by quantitative lemma.
- So assume $P_{f}=P_{g}=P_{h}=\{1\}$ and $P(F)<(\varepsilon / 96 n)^{3}$
- $\Rightarrow D\left(f, \pm x_{i}\right) \leq \varepsilon$ or $D(f, \pm 1) \leq \varepsilon$ (same for $g$ and $h$ )
$\Rightarrow D(F, G) \leq 3 \varepsilon$ where $G(\sigma)=G\left(\sigma_{1}\right)$.
$\operatorname{PDX}(G) \leq 3 \varepsilon+(\varepsilon / 96 n)^{3}<1 / 6 \Rightarrow G \in F_{3}(n)$.


## Quantitative Arrow - Real Proof

- Pf High Level Sketch:
- Let $P_{f}=\left\{i: I_{i}(f)>\varepsilon\right\}$.
- If there exists $i \neq j$ with $i \in P_{f}$ and $j \in P_{g}$ then $\operatorname{PDX}(F)>\varepsilon^{3} / 36$ by quantitative lemma.
- Two other cases to consider:
- I. $P_{f} \cap P_{g}=P_{f} \cap P_{h}=P_{g} \cap P_{h}$ is empty
- In this case: use Invariance + Gaussian Arrow Thm.
- II. $P_{f} \cup P_{g} \cup P_{h}=\{1\}$.
- In this case we condition on voter 1 so we are back in case I.


## Quantitative Arrow - Real Proof

- The Low Influence Case:
- We want to prove the theorem under the condition that $P_{f} \cap P_{g}=P_{f} \cap P_{h}=P_{g} \cap P_{h}$ is empty.
- Let's first assume that $P_{f}=P_{g}=P_{h}$ is empty - all functions are of low influence.
- Recall:
- $\operatorname{PDX}(F)=\frac{1}{4}(1+E[f(x) g(y)]+E[f(x) h(z)]+E[g(y) h(z)])$
- Where now $(X, Y)$ is distributed as:
- $E\left[X_{i}\right]=E\left[Y_{i}\right]=0$ and $E\left[X_{i} Y_{i}\right]=-1 / 3$
- By a version of Maj-Stablest Majority is Stablest:
- PFX(F) >PDX(u,v,w) + error(I) where
- $u(x)=\operatorname{sgn}\left(\sum x_{j}+u_{0}\right)$ and $E[u]=E[f]$ etc.


## Quantitative Arrow - Real Proof

- By Majority is Stablest:
- PFX(F) >PDX(u,v,w) + error(I) where
- $u(x)=\operatorname{sgn}\left(\sum x_{j}+u_{0}\right)$ and $E[u]=E[f]$ etc.
- Remains to bound PDX(u,v,w)
- By CLT this is approximately:
- $P[U>0, V>0, W>0]+P[U<0, V<0, W<0]$ where $\mathrm{U} \sim \mathrm{N}(E(u), 1), \mathrm{V} \sim \mathrm{N}(E(\mathrm{v}), 1)$ and $\mathrm{W} \sim \mathrm{N}(E(w), 1)$ \&
- $\operatorname{Cov}[\mathrm{U}, \mathrm{V}]=\operatorname{Cov}[\mathrm{V}, \mathrm{W}]=\operatorname{Cov}[\mathrm{W}, \mathrm{U}]=-1 / 3$.
- For Gaussians possible to bound.


## Quantitative Arrow - Real Proof

- In fact the proof works under the weaker condition that $P_{f} \cap P_{g}=P_{f} \cap P_{h}=P_{g} \cap P_{h}$ is empty.
- The reason is that the strong version of majority is stablest (M-10) says:
- If $\min \left(\mathrm{I}_{i}(\mathrm{f}), \mathrm{l}_{\mathrm{i}}(\mathrm{g})\right)<\delta$ for all $i$ and $u$ and $v$ are majority functions with $E[f]=u, E[g]=v$ then:
- $E[f(X) g(Y)]<\lim n E\left[u_{n}(X) v_{n}(Y)\right]+\varepsilon(\delta)$ where
- $\varepsilon(\delta) \rightarrow 0$ as $\delta \rightarrow 0$.


## Probability of a Paradox for Low Inf Functions

- Thm: (Follows from MOO-05): $\forall \epsilon>0 \exists \delta>0$ s.t. If
- $\max _{i} \max \left\{I_{i}(f), I_{i}(g), I_{i}(h)\right\}<\delta$ then PDX $(F)>\lim _{n \rightarrow \infty} \operatorname{PDX}\left(f_{\underline{n}}, g_{\underline{n}}, h_{n}\right)-\epsilon$
- where $f_{n}=\operatorname{sgn}\left(\sum_{i=1}^{n} x_{i}-a_{n}\right), g_{n}=\operatorname{sgn}\left(\sum_{i=1}^{n} y_{i}-b_{n}\right), h_{n}=$ $\operatorname{sgn}\left(\sum_{i=1}^{n} z_{i}-c_{n}\right)$ and $a_{n}, b_{n}$ and $c_{n}$ are chosen so that $E\left[f_{n}\right] \sim E[f]$ etc.
- Thm (Follows from M-08): The same theorem holds with $\max _{i} 2^{\text {nd }}\left(I_{i}(f), I_{i}(g), I_{i}(h)\right)<\delta$.
- So case I. of quantitative Arrow follows if we can prove Arrow theorem for threshold functions.
- (Recall case I.: $P_{f} \cap P_{g}=P_{f} \cap P_{h}=P_{g} \cap P_{h}$ is empty) Pf for "threshold functions" using Gaussian analysis.


## Pf of Majority is Stablest

- Majority is Stablest Conj: If E[f] $=E[g]=0$ and $f, g$ have all influences less than $\delta$ then
$E[f(x) g(y)]>E\left[m_{n}(x) m_{n}(y)\right]-\epsilon$.
- Ingredients:
- I. Thm (Borell 85): $\left(N_{i}, M_{i}\right)$ are i.i.d. Gaussians with
- $E\left[N_{i}\right]=E\left[M_{i}\right]=0$ and $E\left[N_{i} M_{i}\right]=-1 / 3, E\left[N_{i}{ }^{2}\right]=E\left[M_{i}{ }^{2}\right]=1$ and $f$ and $g$ are two functions from $R^{n}$ to $\{-1,1\}$ with $E[f]=E[g]=0$ then:
- $E[f(X) g(Y)] \geq E\left[\operatorname{sgn}\left(X_{1}\right) \operatorname{sgn}\left(Y_{1}\right)\right]$.
- By the CLT: $E\left[\operatorname{sgn}\left(X_{1}\right) \operatorname{sgn}\left(Y_{1}\right)\right]=\lim _{n \rightarrow \infty} E\left[m_{n}(x) m_{n}(y)\right]$
- II. Invariance Principle [M+O'Donnell+Oleszkiewicz(05)]: Gaussian case $\Rightarrow$ Discrete case.


## The Geometry Behind Borell's Result

- I. Thm (Borell 85): $\left(N_{i}, M_{i}\right)$ are i.i.d. Gaussians with
- $E\left[N_{i}\right]=E\left[M_{i}\right]=0$ and $E\left[N_{i} M_{i}\right]=-1 / 3, E\left[N_{i}{ }^{2}\right]=E\left[M_{i}{ }^{2}\right]=$ 1 and $f$ and $g$ are two functions from $R^{n}$ to $\{-1,1\}$ with $E[f]=E[g]=0$ then:
- $E[f(X) g(Y)] \geq E\left[\operatorname{sgn}\left(X_{1}\right) \operatorname{sgn}\left(Y_{1}\right)\right]$.
- Spherical Version: Consider $X \in S^{n}$ uniform and $Y \in$ $S^{n}$ chosen uniformly conditioned on $\langle X, Y\rangle \leq-1 / 3$.
- Among functions $f, g$ with $E[f]=E[g]=0$ what is the minimum of $E[f(X) g(Y)]$ ?
- Answer: $f=g=$ same half-space.


## The Geometry Behind Borell's Result

- More general Thm (Isaksson-M 09): $\left(\mathrm{N}^{1}, \ldots, \mathrm{~N}^{\mathrm{k}}\right)$ are $k$ $n$-dim Gaussain vectors $\mathrm{N}^{\mathrm{i}} \sim \mathrm{N}(0, I)$.
- $\operatorname{Cov}(\mathrm{Ni}, \mathrm{Nj})=\rho I$ for $\mathrm{i} \neq \mathrm{j}$, where $\rho>0$.
- Then if $f_{1, \ldots, f_{k}}$ are functions from $R^{n}$ to $\{0,1\}$ with E[f] $=0$ then:
- $E\left[f_{1}\left(N^{1}\right) \ldots f_{k}\left(N^{k}\right)\right] \leq E\left[\operatorname{sgn}\left(N_{1}{ }_{1}\right) . . . \operatorname{sgn}\left(N_{1}{ }_{1}\right)\right]$
- Proof is based on re-arrangements inequalities on the sphere.
- Gives that majority maximizes probability of unique winner in Condercet voting for low influence functions.


## The Geometry Behind Borell's Result

- More general Thm (Isaksson-M 09): $\left(\mathrm{N}^{1}, \ldots, \mathrm{~N}^{\mathrm{k}}\right)$ are $k$ $n$-dim Gaussain vectors $\mathrm{N}^{\mathrm{i}} \sim \mathrm{N}(0, I)$.
- $\operatorname{Cov}(\mathrm{Ni}, \mathrm{Nj})=\rho I$ for $\mathrm{i} \neq \mathrm{j}$, where $\rho>0$.
- Then if $f_{1, \ldots, f_{k}}$ are functions from $R^{n}$ to $\{0,1\}$ with E[f] $=0$ then:
- $E\left[f_{1}\left(N^{1}\right) \ldots f_{k}\left(N^{k}\right)\right] \leq E\left[\operatorname{sgn}\left(N_{1}{ }_{1}\right) . . . \operatorname{sgn}\left(N_{1}{ }_{1}\right)\right]$
- Proof is based on re-arrangements inequalities on the sphere.
- Gives that majority maximizes probability of unique winner in Condercet voting for low influence functions.


## HW 1

- Let $f=g=h$ be the $m \times m$ electoral college and consider IIA vote with $F=(f, g, h)$.
- Given a uniform vote $x$ and $y$ obtained from $\times$ by a single uniformly chosen voting error, what is $\lim P[f(x) \neq f(y)] \times m$ as $m \rightarrow \infty$.
- Assume $x$ is obtained from y by flipping each coordinate with probability $\varepsilon$ independently. What is $\lim P[f(x) \neq f(y)]$ as $m \rightarrow \infty$
- What is the limiting probability of an Arrow paradox assuming uniform voting and $m \rightarrow \infty$ ?


## HW 2

- Consider the function $\Psi(f, i)$ which given
- a function $\mathrm{f}:\{-1,1\}^{n} \rightarrow\{-1,1\}$ and a voter i returns an $x$ s.t. $f$ is pivotal on $x$ and voter $i$. The function returns Null if no such $\times$ exist.
- Given access to $\Psi(f, ?) \Psi(g$, ?) and $\Psi(h, ?)$ Design an efficient algorithm that decides if ( $f, g, h$ ) has a nontransitive outcome and if such an outcome exist it produces it. The running time of the algorithm should be linear in $n$.


## HW 2 - continued

- Assume that the functions $f, g$ and $h$ are monotone and submodular so that for all $x, y$ :
- $f(\min (x, y))+f(\max (x, y)) \leq f(x)+f(y)$
where the maximum is taken coordinate-wise.
Show that the problems of deciding if all outcome of ( $f, g, h$ ) are transitive and finding a non-transitive outcomes if such exist can both be solve in linear time (assuming access to $f, g$ and $h$ takes one unit of time)


## HW 3

- Consider the 3 -reursive majority functions $f_{n}$ :
- $f_{1}(x(1), x(2), x(3))=\operatorname{maj}(x(1), x(2), x(3))$
- $f_{k+1}\left(x(1) \ldots, x\left(3^{k+1}\right)\right)=\operatorname{maj}\left(f_{1}(x), f_{2}(y), f_{3}(z)\right)$ where
- $x=\left(x(1), \ldots, x\left(3^{k}\right)\right), y=\left(x\left(3^{k+1}+1\right), \ldots, x\left(2^{*} 3^{k}\right)\right), z=\ldots$
- Let $(x, y)$ be uniform with $y$ different from $x$ in one coordinate. What is $P\left[f_{k}(x)=f_{k}(y)\right]$ ?
- Assuming $x$ is uniform and $y$ is obtained from $x$ by flipping each coordinate with probability $\varepsilon$, show:
- $P\left[f_{k}(x)=f_{k}(y)\right]=\frac{1}{2}+3^{k \alpha+o(1)}$ for some $\alpha$. Find $\alpha(\varepsilon)$
- Consider ranking using $F=(f(x), f(y), f(z))$. What is the limit of $\operatorname{P[F}(\sigma)$ is non-transitive]? What is the next order term (both as $k \rightarrow \infty$ )


## HW 4

- Consider the Plurality coordination problem on a social network where initially each player receives one of 3 colors.
- Design a protocol using the color and one extra bit of memory that reachs coordination.


## HW 5

- Consider the voter model on $G=(V, E)$.
- Assume that the model is run for $k$ different topics and that further
- Assume that for each topic $k$, time $\dagger$ and all $v \in V$ the opinion of $v$ at topic $k$ denoted $v(k, t)$ is known but:
- The graph E is not known.
- Design an algorithm that finds the edges of the graph $G$ from the record of the votes.
- How large should $k$ and $\dagger$ be for the algorithm to have a high probability of recovering $G$ ?

