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著者(英)	Akira OKADA, Ryoji SAWA
year	2020-01
シリーズ	Department of Policy and Planning Sciences Discussion Paper Series;no.1367
URL	http://hdl.handle.net/2241/00159312

Department of Policy and Planning Sciences

Discussion Paper Series

No.1367

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by

Akira OKADA, Ryoji SAWA

January 2020

UNIVERSITY OF TSUKUBA

Tsukuba, Ibaraki 305-8573
JAPAN

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Akira Okada[†] and Ryoji Sawa[‡]

January 12, 2020

Abstract We consider a dynamic process of collective choice under majority rule in which a status quo policy evolves. The analysis is based on stochastic evolutionary game theory. The Condorcet winner is uniquely a long-run equilibrium for all (super-)majority rules. When the Condorcet winner does not exist, the long-run equilibria under all majority voting rules belong to the top cycle of policies under a simple majority. When the policy space is multidimensional and the voting quota is larger than the min-max quota, the long-run equilibrium belongs to the min-max set. Finally, the Borda winner appears as a long-run equilibrium under unanimity if voters' behavior is governed by a logit choice rule.

Keywords: Collective choice; Voting; Stochastic evolutionary game theory; Condorcet winner; Borda winner.

*The authors thank Munetomo Ando, Michael Bognanno, Yi-Chun Chen, Toshimasa Maruta, Jonathan Newton, Daisuke Oyama, Satoru Takahashi, Dai Zusai, and seminar participants at the Japanese Economic Association 2015 Fall Meeting, SAET 2017 Conference, Learning, Evolution, and Games 2018 Conference, 284th Queueing Theory Workshop of the Operations Research Society of Japan, Monash University, National University of Singapore, Nihon University Population Research Institute, Osaka University, Tohoku University, University of Aizu, Keio University, University of Melbourne, University of New South Wales, University of Sydney, and Yokohama National University for their helpful comments and suggestions. We acknowledge financial support from the Japan Society for the Promotion of Science: JSPS KAKENHI Grants-in-Aid for Scientific Research (A) No. 26245024 (Okada), Young Scientists (B) No. 15K17023 (Sawa), and Early-Career Scientists No. 18K12740 (Sawa). This paper was formerly circulated as “An evolutionary approach to social choice problems with q-quota rules”.

[†]professor emeritus, Hitotsubashi University, 2-1 Naka, Kunitachi, Tokyo 186-8601, JAPAN. E-mail: aokada313@gmail.com.

[‡]Department of Policy and Planning Sciences, University of Tsukuba, Tennoudai 1-1-1, Tsukuba, Ibaraki 305-8573, JAPAN. E-mail: rsawa@sk.tsukuba.ac.jp.

1 Introduction

We present a dynamic model of collective choice under majority rule in which a status quo policy evolves, challenged by a new policy in every period. A challenging policy is drawn randomly from a finite set of policies. If the challenging policy wins the majority, then it becomes the status quo policy in the next period. Otherwise, the current status quo policy remains in effect. In contrast to the traditional literature on legislative bargaining models, beginning with Baron and Ferejohn (1989), our analysis is based on stochastic evolutionary game theory. Voters are boundedly rational in the sense that they are myopic, and they may make a mistake, probabilistically. A model of boundedly rational behavior is suitable when voters do not have perfect foresight about a voting outcome, owing to uncertainty and random shocks in the political environment and incomplete policy descriptions. The goal of this study is to characterize a long-run equilibrium in a dynamic policy-making process in which voters are boundedly rational.

According to Baron (1996), many of the collective choices we face in the real world are continuous, rather than once-off. Decisions made about programs today may become the status quo in future and, thus, affect future decisions (e.g., constitutional amendments, referendums, and national elections). Therefore, in such case, we focus on long-run, rather than short-run outcomes of collective choices. For example, the 2016 UK referendum on whether to leave the EU resulted in significant political chaos. Short-term concerns include how to withdraw from the EU; long-term concerns are related to the nature of the relationship that will eventually emerge between the UK and the EU. Choices made by myopic legislators whose main concern is to be elected in a coming election provide further examples. Here, researchers focus on the evolution of the public policies implemented by such legislators.

This study relates the static solution concepts of social choice theory to a long-run equilibrium in a dynamic voting process. The Condorcet (1785) winner is a policy that defeats all other policies under a simple majority rule. When the policy space is one-dimensional and voters' preferences are single peaked, the theorem of Black (1948) shows that the Condorcet winner is the median of the players' ideal policies. However, when the policy space has two or more dimensions, the set of undefeated policies under the simple majority (called the majority core) is empty without strong assumptions of symmetric preferences; see Plott 1967, Tullock 1967, and Davis et al. 1972 for early studies on this topic. Furthermore, McKelvey (1976, 1979) shows that when the majority core is empty, the "top cycle" (i.e., the set of policies that can be reached from any other policy through a finite chain of majority preferences) is the whole policy space. That is, any policy can be reached from any other through a process of pairwise majority comparisons. This result is often interpreted as fragility or instability in majority voting (some call it chaos). Riker (1980) writes: "the sum of our new sophistication is, therefore, that political outcomes truly are unpredictable in

the long run.”

Simpson (1969) proposed the min-max policy, which is weaker than the Condorcet winner. For a policy a , let $n(a)$ be the maximum number of voters who vote against a by voting for a different policy. A min-max policy minimizes $n(a)$ for all policies, and has “the property that the maximum number of voters wishing to move in any direction is a minimum.” (Simpson, 1969). The set of min-max policies is called the min-max set, and the min-max number of voters the min-max quota.¹ A min-max policy always exists, and the Condorcet winner (if it exists) is a unique min-max policy (when preferences are strict).

We employ stochastic evolutionary game theory to characterize a long-run equilibrium.² Roughly speaking, the theory examines the robustness of each policy when voters’ behavior includes the possibility of rare mistakes. Here, we assume a stochastic choice rule for voters in which, with a small positive probability, they may make a mistake by choosing a suboptimal policy. Specifically, we assume voters’ error probabilities are identical and independent across policies and individuals. The dynamic process with the aforementioned choice rule is called the best-response dynamics with mutations (BRM). Given a stochastic appearance of challenging policies and a stochastic choice rule, the dynamic process of collective choice generates a (irreducible and aperiodic) Markov process with finite states. A policy is stochastically stable if a (unique) stationary distribution of the Markov process places a positive probability on it in the limit, such that the error probability vanishes. Intuitively, a stochastically stable policy is the most likely long-run equilibrium when random perturbations to voters’ behavior are small. The set of stochastically stable policies is independent of an initial status quo policy. Furthermore, it is known that a stochastically stable state exists under a general choice rule satisfying a regularity condition (Sandholm, 2010).

Our results are as follows. First, we prove that the Condorcet winner (if any) is uniquely stochastically stable for every majority rule in which the majority quota q varies from a simple majority to unanimity. When the Condorcet winner does not exist, every stochastically stable policy under every majority rule (including unanimity) belongs to the top cycle under a simple majority.

Second, when the policy space is multidimensional, we prove that the long-run equilibria under each majority voting rule must belong to the min-max set when the majority quota q is larger than the min-max quota and the policy space is discretized sufficiently finely. This result implies

¹The min-max quota is the minimal majority size under which an undefeated policy exists. Caplin and Nalebuff (1988) show that when the policy space is multidimensional and the density of voters’ ideal points is concave over its support, the min-max quota is less than 64% of voters.

²For applications of stochastic evolutionary game theory in cooperative settings, see Agastya (1999), Jackson and Watts (2002), Arnold and Schwalbe (2002), Klaus et al. (2010), Newton (2012), Sawa (2014), Newton and Sawa (2015), Nax and Pradelski (2015), Boncinelli and Pin (2018), and Bilancini et al. (2019). See also Section 2 of Newton (2018).

that stochastic evolutionary theory mitigates the indeterminacy problem of majority voting for multidimensional policy spaces. If the voting quota is less than the min-max quota, majority voting may cause the intransitivity of social choice (the paradox of voting). If the quota is greater than the min-max quota, we confront the indeterminacy problem — the core includes many policies. In particular, under unanimity, the core coincides with the set of Pareto efficient policies. Stochastic evolutionary theory tells us that only policies in the min-max set can be long-run equilibria.

Third, to examine whether the voting behavior model affects the long-run equilibrium, we consider a second probabilistic voting model: a logit choice rule in which voters' error probabilities are governed by the logit function. We prove that the Borda (1781) winner is a unique stochastically stable policy under the unanimity rule. This result has a positive implication for the normative (and old) debate concerning the Condorcet winner versus the Borda winner: either solution can emerge as a long-run equilibrium of a dynamic unanimity voting process, depending on the voters' behavioral model.

The results of our evolutionary approach complement those in the recent literature on legislative bargaining with an endogenous status quo policy, as proposed by Baron (1996); see Kalandrakis (2004), Battaglini and Coate (2007), Penn (2009), Anesi (2010), Duggan and Kalandrakis (2012), Anesi and Seidmann (2015), and Diermeier et al. (2017), among others. Most prior studies employ the rational choice paradigm, which assumes voters maximize their long-term utility, have perfect foresight, and have perfect knowledge of others' preferences. Baron (1996) presents a (now standard) model of legislative bargaining with an endogenous status quo, where a legislator is selected randomly to propose a policy. In the unidimensional case, he characterizes a stationary Markov perfect equilibrium in which the outcome converges to the median's ideal point (the Condorcet winner). In a three-person divide-the-dollar game under majority voting, Kalandrakis (2004) shows that the proposer eventually exploits the whole dollar in all periods, irrespective of the common discount factor. Duggan and Kalandrakis (2012) establish the existence of a stationary Markov perfect equilibrium in a multidimensional case with general preferences, and prove the convergence to the Condorcet winner under a weighted majority rule. Anesi and Seidmann (2015) extend the result of Kalandrakis (2004) to an n -person divide-the-dollar game. They focus on a special class of no-delay stationary Markov perfect equilibria in which the first proposal is accepted and remains effective in all future rounds. In the case of a finite policy space, Anesi (2010) and Diermeier et al. (2017) characterize a von-Neumann and Morgenstern stable set as the limit set of a stationary Markov perfect equilibrium. Battaglini and Coate (2007) examine the efficiency of legislative bargaining as it relates to public spending and taxation. Penn (2009) considers a model of legislative bargaining with logit choice rules, where a proposal is chosen randomly according to a fixed probability distribution, similarly to ours. She proves the existence and uniqueness of a value function that expresses voters' long-term preferences over policies, but she does not characterize

the long-run equilibrium.

Finally, we compare the rational choice approach and our evolutionary approach, according to three aspects. The first is the assumption of rationality. In the rational choice approach, voters are assumed to be rational, make no mistakes, and have perfect knowledge of others' preferences. In contrast, the evolutionary approach assumes that voters may make a mistake, with small probability, and does not rely on the assumption of common knowledge about others' preferences. In our view, both approaches are complementary, providing a better understanding of complex real-world voting processes.

The second aspect is related to the model. The standard model of legislative bargaining randomly selects a legislator to make a proposal in each round. In contrast, the proposal process in our evolutionary model (and in the model of Penn (2009)) is probabilistic and exogenous. In reality, a proposal process is determined by many institutional factors, including formal recognition protocols, negotiations over proposal rights, and social norms (e.g., seniority). As is well known in game theory, an equilibrium critically depends on details of the game tree, including the proposal process. Thus, because we do not have sufficient data on real-world proposal processes, we take an institution-free approach: rather than formulating an institutional process explicitly, we assume a proposal occurs through an unknown random process. Note that a long-run equilibrium of a stochastic evolutionary process is invariant with respect to a probability distribution over proposals.

The third aspect of the comparison is the sensitivity to model parameters. Legislative bargaining results are often sensitive to at least some of the model parameters. For example, an equilibrium of a bargaining model may depend on voting rules, cardinal utilities, discount factors, and a probability distribution when choosing a proposer. In contrast, the long-run equilibrium of our evolutionary model depends on a smaller set of parameters, such as ordinal preferences and voting rules, given a stochastic choice rule for voters.

The remainder of the paper is organized as follows. Section 2 presents the collective choice model. Section 3 formulates the dynamic policy-making process. Section 4 characterizes the long-run equilibrium under the BRM. Section 5 extends the analysis to the case of multidimensional policy spaces, and Section 6 considers the logit choice rule under unanimity. Section 7 concludes the paper. All proofs are given in the Appendix.

2 The Collective Choice Model

Let $N = \{1, \dots, n\}$ be the set of players, and let \mathcal{A} be a finite set of policies. Each player i has a strict preference over \mathcal{A} (indifference is not allowed). The utility function of player i is a real-valued function $u_i : \mathcal{A} \rightarrow \mathbb{R}$. In what follows, N , \mathcal{A} , and $\{u_i\}_{i \in N}$ are fixed. Players collectively

choose a policy under majority voting. We consider a class of majority voting rules with different quotas. Here, a *quota* is denoted as $q \in \{1, \dots, n\}$, which is the minimum number of votes required for a challenging policy to win against a status quo policy. The quota for a simple majority is given by $q = \frac{n+1}{2}$ for odd n , and by $q = \frac{n}{2} + 1$ for even n . For our analysis, we introduce the following notation:

$$\underline{q} = \begin{cases} \frac{n+1}{2} & \text{for odd } n, \\ \frac{n}{2} & \text{for even } n. \end{cases}$$

Briefly, \underline{q} is the largest integer not greater than $(n+1)/2$. The quota for a simple majority is equal to \underline{q} for odd n , and to $\underline{q} + 1$ for even n . When $q = n$, the majority voting is unanimity. We focus on the case in which the quota q is greater than or equal to \underline{q} . In what follows, a majority voting rule with a q -quota is referred to simply as a q -majority.

For any pair of policies $a, a' \in \mathcal{A}$, let $N(a, a')$ denote the set of players who prefer a' to a , and $n(a, a')$ be the number of such players. We say that a' *defeats* a under a q -majority if $n(a, a') \geq q$, and that a is *undefeated* under a q -majority if it is not defeated by any other policy under the q -majority.

Given a quota q , the q -majority core is the set of undefeated policies under a q -majority. We denote the q -majority core by $C(q)$, which may be empty. For two policies $a, a' \in \mathcal{A}$ and two quotas q and q' , with $q < q'$, a' defeats a under a q -majority if a' defeats a under the q' -majority; thus, $C(q) \subset C(q')$. The q -majority core expands as q increases. The n -majority core $C(n)$ is equal to the set of Pareto efficient policies. Define

$$\bar{n}(a) = \max_{a' \in \mathcal{A} \setminus \{a\}} n(a, a'),$$

which is the maximum number of voters who prefer some policy a' to a . A policy a is defeated by some other policy under a q -majority if and only if $\bar{n}(a) \geq q$. Thus, the q -majority core $C(q)$ is equal to the set $\{a \in \mathcal{A} : \bar{n}(a) < q\}$.

A *Condorcet winner*, denoted as a^{CW} , is a policy that defeats any other policy under a simple majority. By definition, $a^{CW} \in \mathcal{A}$ is a Condorcet winner if $n(a, a^{CW}) > n/2$, for all $a \neq a^{CW}$. A Condorcet winner a^{CW} (if any) is unique and belongs to the simple majority core. Under the assumption of strict preferences, it holds that $n(a, a') + n(a', a) = n$, for $a \neq a'$. Thus, a policy $a \in \mathcal{A}$ is a Condorcet winner if and only if $\bar{n}(a) < n/2$. For any $a \neq a^{CW}$, $n(a, a^{CW}) > n/2$, and thus $\bar{n}(a) > n/2$. Therefore, the Condorcet winner a^{CW} minimizes $\bar{n}(a)$ for all policies $a \in \mathcal{A}$.

The literature on social choice theory has proposed two generalized notions of the Condorcet winner: the top cycle (Miller, 1977), and the min-max set (Simpson, 1969).

A policy $a \in \mathcal{A}$ is said to *indirectly defeat* $b \in \mathcal{A}$ under a q -majority, denoted as $a \succeq_q^* b$, if there exists a sequence (a_1, \dots, a_m) of policies with $a_1 = b$ and $a_m = a$, such that a_{i+1} defeats a_i

for every $i = 1, \dots, m-1$. The *top cycle* under a q -majority is a set of policies, each member of which indirectly defeats every other policy in \mathcal{A} . Let \mathcal{A}_q^{tc} denote the top cycle under a q -majority. Formally, \mathcal{A}_q^{tc} is defined as the set $\{a \in \mathcal{A} : \forall a' \in \mathcal{A}, a' \neq a, a \succeq_q^* a'\}$. There are several noteworthy properties of the top cycle. The Condorcet winner (if any) is the top cycle under a simple majority. The top cycle \mathcal{A}_q^{tc} exists for every $q \leq \underline{q}$, but may be empty for $q > \underline{q}$. If the q -majority core $C(q)$ is nonempty, then the top cycle \mathcal{A}_q^{tc} must be a subset of the core.³ Furthermore, \mathcal{A}_q^{tc} is empty if $C(q)$ contains more than one policy.⁴ In addition, $C(q)$ is empty if the top cycle \mathcal{A}_q^{tc} contains more than one policy.⁵ The top cycle plays a vital role only when the q -majority core is empty.⁶ Miller (1977, Theorem 7) shows the following characterization of the top cycle under a q -majority. The top cycle \mathcal{A}_q^{tc} is the minimal undefeated set: (i) no policy in \mathcal{A}_q^{tc} is defeated by any policy not in \mathcal{A}_q^{tc} under the q -majority; and (ii) no proper subset of \mathcal{A}_q^{tc} satisfies (i).

A *min-max policy* is a policy that minimizes $\bar{n}(a)$ over \mathcal{A} . The minimum number of $\bar{n}(a)$ for $a \in \mathcal{A}$ is called the *min-max quota*, and is the maximum number of voters who prefer some policy to a min-max policy. The set of min-max policies is called the *min-max set*, and is denoted as \mathcal{A}^{mm} . The min-max set \mathcal{A}^{mm} is always nonempty. If the Condorcet winner a^{CW} exists, then a^{CW} is a unique min-max policy. The relationship of the min-max set \mathcal{A}^{mm} to the q -majority core $C(q)$ is as follows. By definition, a min-max policy is undefeated under a q -majority rule if $q > \bar{n}$. Thus, $\mathcal{A}^{mm} \subseteq C(q)$ if $q > \bar{n}$. When $q = \bar{n} + 1$, every policy a in $C(\bar{n} + 1)$ satisfies $\bar{n}(a) < \bar{n} + 1$. From the definition of \bar{n} , it must hold that $\bar{n}(a) = \bar{n}$ for every policy a in $C(\bar{n} + 1)$. Thus, $\mathcal{A}^{mm} = C(q)$ if $q = \bar{n} + 1$. When $q \leq \bar{n}$, $\mathcal{A}^{mm} \cap C(q) = \emptyset$.

3 A Dynamic Policy-Making Process

We consider a dynamic political process in which players vote recurrently using pairwise comparisons under a q -majority. The status quo policy in period t is denoted as $a^t \in \mathcal{A}$. A policy $a \in \mathcal{A}$ is drawn against the status quo policy a^t according to a (predetermined) probability distribution p_{a^t} . Every policy has a positive chance of being selected as a challenging policy.⁷ All players vote simultaneously between a and a^t , according to their choice rules, which are defined below. If the challenging policy a wins at least q votes, it will become the status quo policy in the next period.

³ Any policy not in $C(q)$ does not indirectly defeat policies in $C(q)$ and, thus, is not in \mathcal{A}_q^{tc} .

⁴ Consider $a, a' \in C(q)$. Policies a and a' are not in the top cycle either, because $a \not\succeq_q^* a'$ and $a' \not\succeq_q^* a$.

⁵ If $a, a' \in \mathcal{A}_q^{tc}$, then $a \succeq_q^* a'$ and $a' \succeq_q^* a$, which implies that a and a' can be defeated. Because all policies outside \mathcal{A}_q^{tc} are defeated, every policy is defeated. That is, the q -majority core is empty.

⁶ If both concepts are nonempty, then they reduce to a common single element.

⁷ The probability distribution over policies can be arbitrary. Our results are not affected in any critical way by the choice of distribution, as long as each policy has a positive probability of being selected.

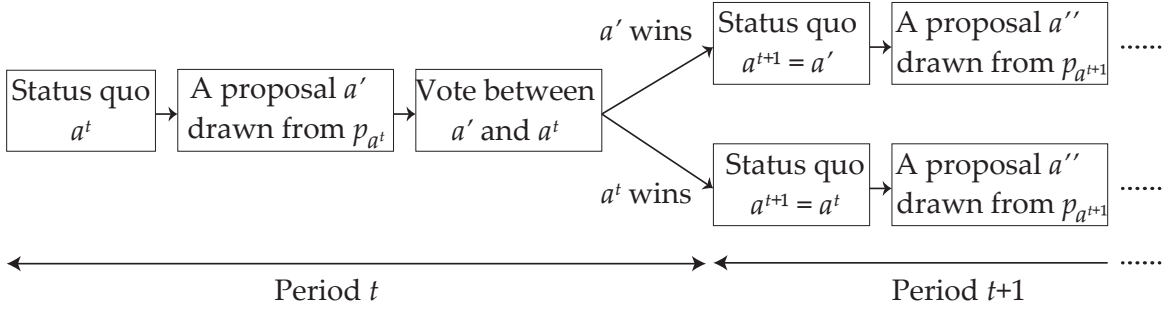


Figure 1: Path of play

Otherwise, a^t remains as the status quo policy. For $q \leq n/2$, both policies a and a^t can obtain at least q votes. In such a case, the challenging policy a wins the vote. Figure 1 illustrates the process.

We consider a probabilistic voting behavior that has been well studied in the literature (e.g., see Coughlin (1992), Banks and Duggan (2005), Schofield (2005), McKelvey and Patty (2006), and Penn (2009)). Specifically, we assume every player might, with a small probability, vote for a suboptimal policy. Such stochastic behavior can occur for several reasons. First, players are not perfectly rational, and thus may choose a suboptimal policy by mistake. Second, players are uncertain about the outcomes of policies, owing to random shocks to the political environment. Third, incomplete descriptions of policies may result in stochastic voting. In what follows, we interpret stochastic voting as occurring owing to voters' mistakes.

For all $a, a' \in \mathcal{A}$, let $\Psi_i(a, a')$ denote the probability that player i votes for a' against a . When player i makes no error, $\Psi_i(a, a')$ is given by⁸

$$\Psi_i^0(a, a') = \begin{cases} 1 & \text{if } u_i(a') > u_i(a), \\ 0 & \text{if } u_i(a') < u_i(a), \\ \frac{1}{2} & \text{if } u_i(a') = u_i(a). \end{cases} \quad (1)$$

Each player votes for the best policy with probability one. Under the possibility of making mistakes, each player i 's choice is given by the following: for all $a, a' \in \mathcal{A}$,

$$\Psi_i^\varepsilon(a, a') = \begin{cases} 1 - \varepsilon & \text{if } u_i(a') > u_i(a), \\ \varepsilon & \text{if } u_i(a') < u_i(a), \\ \frac{1}{2} & \text{if } u_i(a') = u_i(a), \end{cases} \quad (2)$$

where $\varepsilon > 0$ is the probability of making a mistake. Each player votes for the optimal policy with

⁸From the assumption of strict preferences, $u_i(a') = u_i(a)$ implies $a = a'$. Our result is not affected in any critical way by the choice rule in this case.

probability $1 - \varepsilon$, and votes for a suboptimal policy with probability ε . This stochastic choice rule is called the BRM. The formal transition probabilities of the process can be found in Appendix A.

The aim of our analysis is to characterize the long-run equilibrium of a dynamic process of majority voting when ε is sufficiently small. The perturbed process with $\varepsilon > 0$ is a Markov chain with a unique stationary distribution, denoted as π_ε^q . Let $\pi_\varepsilon^q(a)$ denote the probability that π_ε^q places on policy $a \in \mathcal{A}$. Let $\pi_\varepsilon^q(\mathcal{A}_1) = \sum_{a \in \mathcal{A}_1} \pi_\varepsilon^q(a)$ for a subset $\mathcal{A}_1 \subseteq \mathcal{A}$. Then, the players' behavior is summarized asymptotically by the stationary distribution — $\pi_\varepsilon^q(a)$ represents the fraction of time in which policy a is enacted over a long time horizon. In what follows, we refer to a policy in \mathcal{A} a state of the process, if no confusion arises.

Definition. A state $z \in \mathcal{A}$ is *stochastically stable under a q -majority* if

$$\lim_{\varepsilon \rightarrow 0} \pi_\varepsilon^q(z) > 0.$$

In general, a stochastically stable state is the policy most likely to be enacted in the long term when voters' behavior is probabilistic, but the mistake rate is small.

We provide the computation method, established in the literature on stochastic evolutionary game theory, for a stochastically stable state in Appendix A. Here, we present the essence of the method. For a policy $z \in \mathcal{A}$, the notion of a z -tree plays a critical role in the computation. From the standard definition in graph theory, a (*directed*) *tree* on \mathcal{A} is a set of $|\mathcal{A}| - 1$ transitions (directed edges) with three properties: (i) exactly one policy, called the *root* of the tree, has no exiting transition; (ii) all policies but the root have exactly one exiting transition; and (iii) for any policy there is a unique path to the root.⁹ If a tree has a root $z \in \mathcal{A}$, we call it a z -tree. For each transition of the z -tree, we determine the minimum number of mistakes needed for the transition to occur. This number is called the *transition cost*, and is a measure of how unlikely the transition is to occur. The cost of a z -tree is defined as the sum of all transition costs within the tree. Thus, a policy $z \in \mathcal{A}$ is stochastically stable if and only if it has a z -tree with the smallest cost over \mathcal{A} .

4 The Long-Run Equilibrium: Condorcet Winner and Top-Cycle

In this section, we characterize stochastically stable policies under a q -majority. The analysis is restricted to an interesting case of $q \in \{\underline{q}, \dots, n\}$.¹⁰ It is useful to introduce the notion of a *q -majority tree*.¹¹ A q -majority tree is a tree on the policy space \mathcal{A} , where each transition has zero

⁹For example, Figure 2(a) shows a tree with four policies.

¹⁰When $q < \underline{q}$, a majority voting rule actually describes a minority rule in which a challenging policy is selected if a minority group of players prefer it. Our analysis can be applied to a minority rule.

¹¹Our notion of a majority tree is similar to that of a complete path in Miller (1977).

cost under the q -majority. That is, every transition of a q -majority tree is preferred by at least q voters. The root of a q -majority tree can be reached from any other policy, with no mistakes, by repeating the q -majority voting. A formal definition of a q -majority tree is given in the Appendix.

The following lemma provides a necessary condition for a policy to be stochastically stable.

Lemma 1. *Let $q \geq \underline{q}$. Every stochastically stable policy $z^* \in \mathcal{A}$ under the q -majority must be the root of some \underline{q} -majority tree.*

Lemma 1 implies that, for every q -majority rule, a policy z^* is stochastically stable only if z^* can be reached from any policy z under the \underline{q} -majority rule through a sequence of pairwise voting. Let $q \in \{\underline{q}, \dots, n\}$. Intuitively, suppose z^* is not the root of any \underline{q} -majority tree. Then, there is some policy, say z , from which z^* cannot be reached, with no mistakes, under the \underline{q} -majority using any sequence of pairwise voting. It can be shown that z is more likely to be enacted than z^* . To see this, choose a z^* -tree that minimizes the cost among all possible z^* -trees. The chosen z^* -tree must have a transition, say (z, z') , that is not supported by the majority, with no mistakes; that is, $n = n(z, z') < \underline{q}$. Its transition cost is $q - n(z, z') > q - \underline{q}$. Note that the transition cost of (z, z^*) is greater than or equal to that of (z, z') ; that is, $q - n(z, z^*) \geq q - n(z, z')$. Otherwise, we can form a z^* -tree with a strictly smaller cost by replacing (z, z') with (z, z^*) . We construct a z -tree by replacing (z, z') with (z^*, z) . The transition cost of (z^*, z) is at most $q - \underline{q}$. Then, the cost of the z -tree is strictly smaller than that of the z^* -tree, which contradicts that z^* is stochastically stable under the q -majority.

We can now state our main result. The proof is given in Appendix B.

Theorem 1. *The Condorcet winner is uniquely stochastically stable under the BRM for all $q \geq \underline{q}$.*¹²¹³

The theorem is straightforward for the simple majority voting, where the Condorcet winner can be reached, without error, from any other policy under the simple majority. In contrast, every other policy can be reached from the Condorcet winner only when at least one voter makes a mistake. Thus, the Condorcet winner is the unique long-run equilibrium under a simple majority.

An important finding of Theorem 1 is that the Condorcet winner is uniquely stochastically stable for all majority rules, including unanimity. When q is a super-majority rule, the Condorcet winner may not always win the super majority. For example, the core $C(q)$ may include policies other than the Condorcet winner; that is, many policies may be undefeated under the q -majority. If enacted, such a policy remains as the status quo, as long as voters make no errors. However, the

¹²When the Condorcet winner does not exist, we can prove a weak version of Theorem 1: When n is even, a weak Condorcet winner a^* satisfying $n(a', a^*) \geq n/2$, for all $a' \neq a^*$, is stochastically stable under every q -majority.

¹³When $q < \underline{q}$, we can prove that the Condorcet winner is a stochastically stable policy (possibly not unique) under the q -majority.

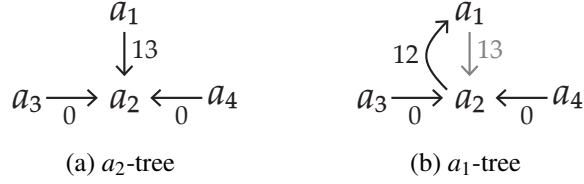


Figure 2: A non-majority a_2 -tree and a majority a_1 -tree

Condorcet winner a^{CW} is the only policy to be a long-run equilibrium, even under a super majority rule. Intuitively, any a -tree for $a \neq a^{CW}$ has a transition exiting from a^{CW} . The transition is not preferred by a majority and, thus, it is impossible for any $a \neq a^{CW}$ to be the root of a q -majority tree. Therefore, by Lemma 1, any policy other than the Condorcet winner cannot be a long-run equilibrium under any q -majority rule.

Theorem 1 implies the following. In the literature on social choice theory, the core has frequently been studied as a set of stable majority voting outcomes. The core expands as the voting quota increases. In particular, the core under the unanimity rule (the largest quota) coincides with the set of Pareto efficient policies. When the core includes multiple policies, the outcome of majority voting is indeterminate. This is sometimes called the indeterminacy problem (Caplin and Nalebuff 1988). Theorem 1 shows that the stochastic evolutionary theory resolves the indeterminacy problem in that the Condorcet winner is uniquely selected as a long-run equilibrium in a dynamic voting process.

Example 1. Consider a collective choice problem with 25 voters and four policies. The voters' preferences are summarized in Table 1. Each cell in the right matrix gives the total number of voters who prefer a row policy to a column policy. For example, 25 voters prefer a_2 to a_3 . The

Table 1: Preference and voting matrices of 25 voters and four policies

Preferences	# of players
$a_1 \succ a_2 \succ a_3 \succ a_4$	13
$a_2 \succ a_4 \succ a_3 \succ a_1$	12

	a_1	a_2	a_3	a_4
a_1	–	13	13	13
a_2	12	–	25	25
a_3	12	0	–	13
a_4	12	0	12	–

Condorcet winner is a_1 , because it wins 13 votes against any other policy. The q -majority core is $\{a_1\}$ for $q = 13$, and is $\{a_1, a_2\}$ for all $q \geq 14$. The Condorcet winner a_1 is the unique long-run equilibrium under every q -majority rule with $q \geq 13$.

The intuitive reasoning behind the result for unanimity ($q = 25$) is as follows. Note that $q = 13$. Figure 2 (a) shows an a_2 -tree, and Figure 2 (b) shows an a_1 -tree. An arrow from a_j to a_h denotes a transition from a_j to a_h . A number associated with an arrow indicates the number of voters

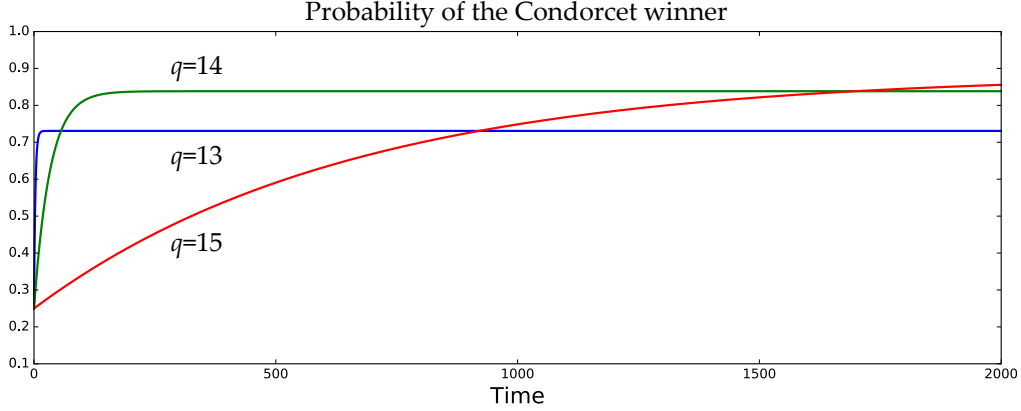


Figure 3: Probability of the Condorcet winner a_1

who oppose the transition; this is the transition cost under unanimity (i.e., the number of mistakes required for the transition to occur under unanimity). The likelihood of a transition occurring decreases as the number of opposing voters increases. A policy is a long-run equilibrium if it is the root of a tree that minimizes, among all trees, the sum of the opposing voters associated with its transitions.

Figure 2(a) shows an a_2 -tree that minimizes the number of the opponents among all a_2 -trees. However, it is not a \underline{q} -majority tree, because the edge (a_1, a_2) has $n(a_1, a_2) = 12 < \underline{q}$. As in Figure 2(b), replacing (a_1, a_2) with (a_2, a_1) yields an a_1 -tree with fewer opponents than those of the a_2 -tree. The a_1 -tree in the figure is a \underline{q} -majority tree that minimizes the number of opponents among all trees.

Figure 3 shows the dynamics of the probability of the Condorcet winner a_1 , for $q \in \{13, 14, 15\}$. The error rate ε is 1%. All four policies are equiprobable in the initial distribution. The probability of a_1 increases over time with q . The speed at which probability weights accumulate on a_1 is fastest for $q = 13$, because the process can move to a_1 from any policy with no errors. As we increase the quota, the accumulation speed becomes slower. Society will take longer to implement the Condorcet winner if the quota is greater than \underline{q} . Note that the probability of the Condorcet winner a_1 for each q will never reach one, owing to the error probability $\varepsilon > 0$. The probability converges to one for every $q \geq \underline{q}$ in the limit, such that ε vanishes, as implied by Theorem 1.

Theorem 1 assumes the Condorcet winner exists. We now consider a general case where the Condorcet winner may not exist. The set of long-run equilibria depends on a voting quota q . Let \mathcal{A}_q^{tc} be the top cycle under the \underline{q} -majority, and let $M_q(\mathcal{A}_q^{tc})$ be the set of stochastically stable policies when the policy space is restricted to \mathcal{A}_q^{tc} and the voting rule is the q -majority.

Proposition 1. *For all $q \geq \underline{q}$, a policy z^* is stochastically stable under the q -majority if and only if $z^* \in M_q(\mathcal{A}_q^{tc})$.*

According to this proposition, we can restrict the policy space to \mathcal{A}_q^{tc} to characterize the long-run equilibrium for every q -majority with $q \geq \underline{q}$. When $q = \underline{q}$, every policy in the top cycle \mathcal{A}_q^{tc} can be reached without error from any other policy. Thus, all policies in \mathcal{A}_q^{tc} are long-run equilibria, whereas those outside \mathcal{A}_q^{tc} are not. When $q > \underline{q}$, policies in \mathcal{A}_q^{tc} may not be reached without error from policies outside \mathcal{A}_q^{tc} . For example, some policies outside \mathcal{A}_q^{tc} may be in the core $C(q)$ when $q > \underline{q}$. Replacing such policies will incur positive transition costs. Nevertheless, we can ignore such policies to compute a stochastically stable policy, as shown in the following example.

Example 2. Consider a collective choice problem with 25 voters and four policies. The voters' preferences are summarized in Table 2. Observe that $\underline{q} = 13$ and $\mathcal{A}_q^{tc} = \{a_1, a_2, a_3\}$. Suppose the

Table 2: Preference and voting matrices of 25 voters and four policies

Preferences	# of players		a_1	a_2	a_3	a_4
$a_1 \succ a_4 \succ a_2 \succ a_3$	8	a_1	–	19	8	19
$a_2 \succ a_3 \succ a_4 \succ a_1$	6	a_2	6	–	14	17
$a_3 \succ a_1 \succ a_2 \succ a_4$	11	a_3	17	11	–	17
		a_4	6	8	8	–

unanimity rule, or $q = 25$. The cost of a transition is given by the number of voters opposing the transition. The stochastically stable policy with the state space \mathcal{A}_q^{tc} is a_3 . Proposition 1 implies that a_3 is the stochastically stable policy with the original state space $\mathcal{A} = \{a_1, \dots, a_4\}$.

To see this, observe that $\{(a_2, a_1), (a_3, a_2), (a_4, a_1)\}$ is the a_1 -tree with the minimum cost among all a_1 -trees. Similarly, $\{(a_1, a_3), (a_3, a_2), (a_4, a_1)\}$ is the a_2 -tree with the minimum cost among all a_2 -trees, and $\{(a_1, a_3), (a_2, a_1), (a_4, a_1)\}$ is the a_3 -tree with the minimum cost among all a_3 -trees. Because all trees include the same transition (a_4, a_1) , the difference in costs between these minimum-cost trees does not change, even if we remove policy a_4 from the state space. For example, the costs of the a_1 -tree and the a_3 -tree are 23 and 20, respectively. If we exclude a_4 , the costs change to 17 and 14, respectively, but the difference remains the same.

Proposition 1 has two implications. First, it shows the robustness of the long-run equilibria. The top cycle \mathcal{A}_q^{tc} does not change, even if we add policies to \mathcal{A} that are defeated by every $a \in \mathcal{A}_q^{tc}$. Second, it simplifies the computation of a long-run equilibrium. In general, it is bothersome to consider transition costs for all policies outside \mathcal{A}_q^{tc} . However, using this proposition, it is sufficient for us to restrict our attention to transitions between policies in \mathcal{A}_q^{tc} .

5 Multidimensional Policy Space

We consider a collective choice problem where policies are in the h -dimensional Euclidean space \mathbb{R}^h . For a policy $a \in \mathbb{R}^h$ and $i = 1, \dots, h$, the i -th coordinate of a represents its position on the

i -th issue. Every voter has a Euclidean preference over policies; each player $i \in N$ has an ideal point, denoted as $s_i \in \mathbb{R}^h$, and he/she prefers policies closer to the ideal point. Formally, player i 's utility function u_i satisfies $u_i(a) > u_i(a')$ if and only if $d(a, s_i) < d(a', s_i)$, where $d(a, b)$ denotes the (Euclidean) distance between a and b . The Euclidean preference generalizes the ‘‘single-peaked’’ preference of Black (1948). Here, \bar{n} and \mathfrak{C}^* denote the min-max quota and the min-max set, respectively, in \mathbb{R}^h . That is, $\bar{n} = \min_{r \in \mathbb{R}^h} \max_{r' \in \mathbb{R}^h} n(r, r')$ and $\mathfrak{C}^* = \{r \in \mathbb{R}^h : \max_{r' \in \mathbb{R}^h} n(r, r') = \bar{n}\}$.

To apply our stochastic evolutionary theory, we approximate \mathbb{R}^h by a finite subset of itself. Let $\mathcal{A}^0 \subset \mathbb{R}^h$ be a bounded convex set. Let $\mathcal{A}^\delta \subset \mathcal{A}^0$ be a finite approximation of \mathcal{A}^0 , with maximum distance $\delta > 0$; that is, for every $r \in \mathcal{A}^0$, there exists some $a \in \mathcal{A}^\delta$ such that $d(a, r) < \delta$. We consider a long-run equilibrium when the finite space \mathcal{A}^δ approximates \mathbb{R}^h well. Specifically, we characterize stochastically stable policies over \mathcal{A}^δ when \mathcal{A}^0 is sufficiently large and the approximation δ converges to zero.

In our analysis, we assume that (i) $s_i \in \mathcal{A}^0$, for all $i \in N$; and (ii) $\mathcal{A}^\delta \cap \mathfrak{C}^* \neq \emptyset$. The first assumption ensures that the min-max set \mathfrak{C}^* defined over \mathbb{R}^h is included in \mathcal{A}^0 . The second assumption means that the approximation is sufficiently fine that some point of the min-max set \mathfrak{C}^* is included in \mathcal{A}^δ . For \mathcal{A}^δ , we define the min-max quota and the min-max set as $\bar{n}^\delta = \min_{a \in \mathcal{A}^\delta} \max_{a' \in \mathcal{A}^\delta} n(a, a')$ and $\mathcal{A}^{mm, \delta} = \{a \in \mathcal{A}^\delta : \max_{a' \in \mathcal{A}^\delta} n(a, a') = \bar{n}^\delta\}$, respectively.

Lemma B.4 in the Appendix shows that any pair of policies can be connected via a sequence of pairwise voting under a q -majority if \mathcal{A}^0 is sufficiently large and δ is sufficiently small. This suggests that the top cycle \mathcal{A}_q^{tc} can be arbitrarily large, and that Proposition 1 barely helps characterize stochastically stable policies. Nevertheless, the next theorem characterizes the set of stochastically stable policies for all q -majority rules, where $q \in \{1, \dots, n\}$.

Theorem 2. Fix any $\rho > 0$, and let $B^\delta(\rho) = \{a \in \mathcal{A}^\delta : \|a\| < \rho\}$.

(i) For $q \leq \bar{n}$, every $a \in B^\delta(\rho)$ is stochastically stable for every sufficiently small δ and every sufficiently large \mathcal{A}^0 .

(ii) For $q > \bar{n}$, $\lim_{\delta \rightarrow 0} \lim_{\varepsilon \rightarrow 0} \pi_\varepsilon^q(\mathcal{A}^{mm, \delta}) = 1$ for every sufficiently large \mathcal{A}^0 .

The theorem shows the following properties of the long-run equilibrium when the policy space is multidimensional. The set of stochastically stable policies differs, depending on whether $q \leq \bar{n}$. When $q \leq \bar{n}$, every policy in an arbitrarily large open ball $B^\delta(\rho)$ is stochastically stable, provided that an approximation of the policy space is sufficiently large and fine. Intuitively, every policy inside such an open ball is in the top cycle under a q -majority, and thus can be connected via zero-cost transitions. When $q > \bar{n}$, the set of stochastically stable policies is approximately equal to the min-max set $\mathcal{A}^{mm, \delta}$. The result generalizes Theorem 1 to the context of multidimensional policy spaces. If the Condorcet winner a^{CW} exists, then $\bar{n} < n/2$. Thus, $\mathcal{A}^{mm, \delta} = \{a^{CW}\}$, for every $q \geq n/2$ and every δ .

Together with Theorem 1, Theorem 2 has the following implications for the two issues of intransitivity and indeterminacy related to majority voting. In general, there is a trade-off between intransitivity and indeterminacy. When $q \leq \bar{n}$, the social preference order under the q -majority rule violates transitivity (McKelvey, 1976). As a result, intransitivity occurs, and all policies are in the top cycle under q -majority. When $q > \bar{n}$, the intransitivity of majority voting is mitigated, because the q -majority core includes at least the min-max policies. However, as the quota becomes larger, we face indeterminacy, because the core may include many policies. In fact, the q -majority core is, in general, larger than the min-max set for all $q > \bar{n} + 1$. To overcome both issues, we need to skillfully choose $q = \bar{n} + 1$, such that the core exists and its size is a minimum; in this case, the core coincides with the min-max set $\mathcal{A}^{mm, \delta}$. Caplin and Nalebuff (1988) show that it is safe to choose $q = .64n$ to avoid intransitivity. The problem is that $\bar{n}/n \approx .64$ is the worst case, and the min-max quota \bar{n} may be much lower than 64% of n . As a result, many consider that, in such cases, choosing $q = .64n$ will aggravate indeterminacy. Theorem 2 (ii) implies that stochastic evolutionary theory resolves the indeterminacy of majority voting in that only policies in the min-max set can be long-run equilibria for all $q \geq \bar{n} + 1$.

The next corollary follows immediately when Theorem 2 is applied to the unidimensional case. The result corresponds to the mean voter's theorem of Black (1948).

Corollary 1. *Let s^* be the mean voter's ideal point in a unidimensional problem ($h = 1$), and let n be an odd number. Then, $\lim_{\delta \rightarrow 0} \lim_{\epsilon \rightarrow 0} \pi_{\epsilon}^q(s^*) = 1$, for every $q \geq \frac{n+1}{2}$ and every sufficiently large \mathcal{A}^0 .*

Finally, we give an example that shows the min-max set for a multidimensional policy space.

Example 3 (min-max sets). Figure 4(a) shows the min-max set (the gray area) for a collective choice problem with three players and a policy space on \mathbb{R}^2 . The players' ideal points are depicted by s_1 , s_2 , and s_3 . Note that the min-max quota is $\bar{n} = 2$. The min-max set coincides with the convex hull of the ideal points. For any policy outside the min-max set, there is a policy that $\bar{n} + 1$ players strictly prefer. For example, three players strictly prefer a_2 to a_1 in Figure 4(a). However, at least $n - \bar{n}$ players vote against any move from a policy within the min-max set. For example, the player with s_1 votes against the move from a_3 to a_4 .

Figures 4(b) and 4(c) show the min-max sets for settings with four and five players, respectively. Note that $\bar{n} = 2$ for the four-player setting, and $\bar{n} = 3$ for the five-player setting. These min-max sets are the intersection of the convex hulls of all $\bar{n} + 1$ players' ideal points. In the four-player setting, the min-max set is the intersection of the diagonals. This point is not a Condorcet winner, but is undefeated under the simple majority $q = 3$. Our result shows that a dynamic process of majority voting with $q \geq 3$ will choose this unique undefeated policy in the long run.

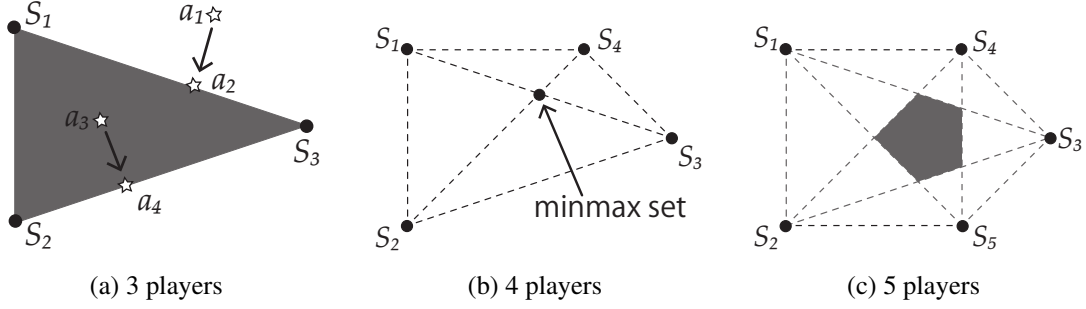


Figure 4: The min-max sets

6 Logit Choice and Borda Winner

Thus far, we have characterized stochastically stable policies of the BRM. However, because the behavior of boundedly rational players is diverse, and cannot be described by a unique choice model, it is important that we examine how the choice rule affects the set of stochastically stable policies. Here, we examine the well-documented logit choice as an alternative choice rule for boundedly rational individuals.

Following Blume (1993), suppose that players employ the logit choice rule with noise level $\eta > 0$. Given the status quo a and a proposal a' , the choice probability of voting for a' is given by

$$\Psi_j^\eta(a, a') = \frac{\exp(\eta^{-1}u_j(a'))}{\exp(\eta^{-1}u_j(a')) + \exp(\eta^{-1}u_j(a))}. \quad (3)$$

The logit choice rule can be derived from a random utility model in which the utility for each policy is perturbed by i.i.d. random variables with the Gumbel distribution. The distribution is bell-shaped, and is similar to a normal distribution. This choice rule is amenable to computation, and approximates a random utility model with normally distributed noise.

For two policies a and a' , the transition probability from a to a' under the logit choice rule is given by replacing the BRM choice rule Ψ_j^ϵ with the logit function Ψ_j^η . Let $P_{a,a'}^{\eta,q}$ denote the transition probability with $\Psi_j^\eta(a, a')$, and let π_η^q be the stationary distribution under $P_{a,a'}^{\eta,q}$. We define the stochastic stability for the logit choice rule in the same manner as that for the BRM. A policy a is *stochastically stable under a q -majority with the logit choice* if $\lim_{\eta \rightarrow 0} \pi_\eta^q(a) > 0$.

For the logit choice, it is known that the unlikeliness of a player i 's choice is given by¹⁴

$$c_i(a, a') = - \lim_{\eta \rightarrow 0} \eta \log \Psi_i^\eta(a, a') = \max\{u_i(a) - u_i(a'), 0\}.$$

¹⁴See Alós-Ferrer and Netzer (2010), for example.

The transition cost from a to a' under a q -majority is given as

$$c_{aa'}^q = \min_{J \in N_q} \sum_{i \in J} \max\{u_i(a) - u_i(a'), 0\}, \quad (4)$$

where N_q denotes the set of subsets of N with size q . The cost $c_{aa'}^q$ represents the unlikeliness of the transition (a, a') . That is, the unlikeliness is the smallest sum of the payoff deficits for q players whose acceptance is needed for proposal a' to win.

Stochastic stability under the logit choice favors the utilitarian social welfare function. The next theorem shows that every stochastically stable policy of the logit choice rule under the unanimity rule maximizes the social welfare function $\mathcal{P}(a)$ (i.e., the sum of all players' utilities).¹⁵

Theorem 3. *Let $\mathcal{P}(a) \equiv \sum_{i \in N} u_i(a)$, for all $a \in \mathcal{A}$. A policy is stochastically stable under the unanimity rule with the logit choice if and only if it maximizes $\mathcal{P}(\cdot)$ among all policies.*

We introduce the Borda winner, which is based on a voting scoring method. Each player ranks the policies in order of his/her preferences. The rankings are converted into points; a policy receives one point for being ranked last, two for being next-to-last, and so on, up to $|\mathcal{A}|$ points for being ranked first. The *Borda winner* is the policy with the highest total score.

A maximizer of the social welfare function may correspond to the winner in some voting scoring methods, depending on the players' preferences. Specifically, when the players' utility scores for policies are linearly increasing with their rankings, a policy is a long-run equilibrium if and only if it is a Borda winner.

Corollary 2. *Suppose that every player has linear preferences over all policies, in increments of one, according to his preference order; that is, $u_i(a) \in \{1, 2, \dots, |\mathcal{A}|\}$, for all $i \in N$ and $a \in \mathcal{A}$. The set of stochastically stable policies of the logit choice under the unanimity rule coincides with the set of Borda winners.*

This contrasts with the result of Theorem 1, which shows the stochastic stability of the Condorcet winner under the BRM for all majority rules. The Borda winner can emerge as a long-run equilibrium if the logit choice better captures the behavior of boundedly rational voters. This result provides a dynamic foundation for the Borda winner. Suppose a society in which policies are formed under the unanimity rule; that is, everyone has an equal right of veto. Here, the Borda winner would be selected in the long run in this hypothetical society, provided that those with linear preferences follow the logit choice. The Borda method can be viewed as a mechanism for implementing such a long-run equilibrium.

¹⁵The result resembles that of Kandori et al. (2008), who study exchange economies. They show that an allocation that maximizes the sum of utility functions is stochastically stable under the logit choice.

7 Conclusion

We have considered a dynamic policy-making process, where a status quo policy is repeatedly challenged by an opposing policy. Our analysis is based on stochastic evolutionary game theory. We have shown that the Condorcet winner is a unique long-run equilibrium for all majority rules. When the policy space is multidimensional, a long-run equilibrium under (super-)majority voting must belong to the min-max set if the voting quota q is larger than the min-max quota. The stochastic evolutionary game theory provides new insight into the theory of social choice. Specifically, the theory mitigates the indeterminacy problem of majority voting.

To conclude the paper, we comment on the limitations of our research, and offer possible directions for future work. A voting rule is given exogenously in our model. Thus, it would be interesting to study an endogenous choice of voting rules from an evolutionary perspective.¹⁶ Voters are myopic and their choices do not include strategic considerations. Although these assumptions are common in the literature on evolutionary game theory, they are restrictive. A more elaborate model of boundedly rational voting should be developed in collaboration with behavioral and experimental economics. It may be worthwhile combining our model with empirical behavioral error models, such as those of Lim and Neary (2016), Mäs and Nax (2016), and Hwang et al. (2018). Finally, a further comparative study of normative and evolutionary approaches to the theory of social choice is worth studying.

Appendix A

Transition Probabilities in the Dynamic Process

Recall that Eq. (1) is the players' choice rule when they make no error, and Eq. (2) is their rule when their choices are stochastic. Let $P_{a,a'}^{0,q}$ denote the transition probability from a to a' under a q -majority when the choice rule is Eq. (1). Let $p_{a,a'}$ be the probability that a proposal $a' \in \mathcal{A}$ is made against the status quo policy a . Then, $P_{a,a'}^{0,q}$ can be expressed as follows:

$$P_{a,a'}^{0,q} = \begin{cases} p_{a,a'} & \text{if } n(a, a') \geq q, \\ 0 & \text{otherwise.} \end{cases} \quad \forall a, a' \in \mathcal{A} \text{ with } a \neq a'. \quad (\text{A.1})$$

The probability of remaining with the status quo a is $P_{a,a}^{0,q} = 1 - \sum_{a' \neq a} P_{a,a'}^{0,q}$. We call the Markov chain $P^{0,q} = (P_{a,a'}^{0,q})$ an unperturbed process under a q -majority.

¹⁶A few studies have examined endogenous voting rules (see Barbera and Jackson (2004) and Aghion et al. (2004)).

Let $\theta \subseteq \mathcal{A}$. Here, θ is a *recurrent class* of the unperturbed process $P^{0,q}$ under a q -majority if it satisfies the following conditions:

1. For all $a_1, a_k \in \theta$, there exists a sequence of policies $\{a_1, \dots, a_k\} \subseteq \theta$, such that $P_{a_i, a_{i+1}}^{0,q} > 0$, for all $i \in \{1, \dots, k-1\}$.
2. For all $a \in \theta$ and $a' \in \mathcal{A} \setminus \theta$, $P_{a, a'}^{0,q} = 0$.

We have the following result for top cycles (the proof is omitted).

Lemma A.1 (Top cycle and recurrent class).

(i) A top cycle under a q -majority is a unique recurrent class of the unperturbed process $P^{0,q}$.

(ii) For every $q \leq \underline{q}$, the unperturbed process $P^{0,q}$ has a unique recurrent class.

Let $P_{a, a'}^{\varepsilon, q}$ denote the transition probability from a to a' under a q -majority when the choice rule is Eq. (2). We call the Markov chain $P^{\varepsilon, q} = (P_{a, a'}^{\varepsilon, q})$ a perturbed process under a q -majority. Let m be the number of voters who prefer a policy a' to the status quo a . Then, the transition probabilities are expressed as follows:

$$P_{a, a'}^{\varepsilon, q} = p_{a, a'} \sum_{k=q}^n \sum_{j=0}^m C(m, j) C(n-m, k-j) (1-\varepsilon)^j \varepsilon^{m-j} \varepsilon^{k-j} (1-\varepsilon)^{n-m-(k-j)}, \quad (\text{A.2})$$

where $C(K, k)$ denotes the number of k -combinations from K elements. We use the convention that $C(K, k) = 0$ if $k < 0$. Because every player votes for a proposal with positive probability, we need to sum the probabilities of all events in which at least q players vote for the proposal. Rather than considering the exact probabilities, we focus on the highest power of ε for each probability.

The Computation Method

The key computation method for long-run equilibria was developed as part of stochastic evolutionary game theory (Foster and Young, 1990; Kandori et al., 1993; Young, 1993). We first define the notion of a transition cost from one policy to another, which measures the unlikeliness of the transition occurring. The transition cost from a to a' under a q -majority is defined as

$$c_{aa'}^q = \max\{q - n(a, a'), 0\}. \quad (\text{A.3})$$

Recall that $n(a, a')$ is the number of players who prefer a' to a . The transition cost $c_{aa'}^q$ from policy a to a' under a q -majority is the minimum number of mistakes (“mutations,” in evolutionary terminology) required for at least q players to vote for a' . Some of these players may not prefer

a' to the status quo a , but they may accept proposal a' “by mistake.” If this is the case, then the transition cost $c_{aa'}^q$ will be positive, and equal to the minimum necessary number of mistakes. If q players who prefer a' to a exist, then $c_{aa'}^q$ is zero.

For two policies a and a' , we denote the transition from a to a' as notation (a, a') . We call a set of transitions $\{(a_1, a_2), (a_2, a_3), \dots, (a_{L-1}, a_L)\}$ a *path* from a_1 to a_L on \mathcal{A} if $a_i \neq a_j$, for all $i \neq j$. Note that any transition (a_i, a_{i+1}) may occur with a positive probability under a perturbed process. For $a \in \mathcal{A}$, we call a set of transitions, denoted as τ_a , an *a-tree* if there exists a unique path from a' to a for all $a' \in \mathcal{A}$, with $a' \neq a$. Let Υ_a denote the set of all *a-trees*. Given an *a-tree* τ_a and a majority quota q , we define the cost of the *a-tree* τ_a as

$$c_q(\tau_a) = \sum_{(v,w) \in \tau_a} c_{vw}^q. \quad (\text{A.4})$$

We define $c_q^*(a)$ as the lowest cost from among all *a-trees*, and define m_q^* as the minimum of $c_q^*(a)$ from among all policies a in \mathcal{A} . That is,

$$c_q^*(a) = \min_{\tau_a \in \Upsilon_a} c_q(\tau_a), \quad m_q^* = \min_{a \in \mathcal{A}} c_q^*(a). \quad (\text{A.5})$$

Define

$$M_q = \{a \in \mathcal{A} : c_q^*(a) = m_q^*\}. \quad (\text{A.6})$$

The following theorem is proved by Kandori et al. (1993) and Young (1993) in our context.

Theorem A.1. *A policy $a \in \mathcal{A}$ is stochastically stable if and only if $a \in M_q$.*

The theorem states that a policy is stochastically stable if and only if a tree with itself as the root has the minimum cost among all trees. One of the implications of this is that a stochastically stable policy $a \in \mathcal{A}$ under a q -majority must belong to a recurrent class of the unperturbed process. If a is not in any recurrent class, then there exists a path from a to some recurrent class with zero cost. The cost of any *a-tree* must be greater than that of a *b-tree*, for every policy b in the recurrent class.

Appendix B

Proofs of Analytic Results

An *a-tree* for $a \in \mathcal{A}$, say τ_a , is called a \underline{q} -majority tree if $n(a', a'') \geq \underline{q}$, for all $(a', a'') \in \tau_a$.

Proof of Lemma 1. Fix $q \geq \underline{q}$. Assume that $a \in \mathcal{A}$ is stochastically stable under a q -majority. By way of contradiction, suppose that a has no \underline{q} -majority a -tree. Then, for every a -tree τ_a , there exists some transition $(a', a'') \in \tau_a$, such that $n(a', a'') < \underline{q}$. If $n(a', a) \geq \underline{q}$, for all such transitions (a', a'') in τ_a . Then, one can construct a \underline{q} -majority a -tree by replacing all such (a', a'') with (a', a) . This contradicts the supposition. If there exists some transition $(a', a'') \in \tau_a$ such that $n(a', a'') < \underline{q}$ and $n(a', a) < \underline{q}$, then remove (a', a'') from τ_a , and add (a, a') . The resulting set of edges must be an a' -tree, denoted as $\tau_{a'}$. From (7), its cost is given by

$$c_q(\tau_{a'}) = c_q(\tau_a) - (q - n(a', a'')) + \max\{q - n(a, a'), 0\}.$$

Note that $q - n(a', a'') > 0$, because $q \geq \underline{q} > n(a', a'')$. Observe that

$$q - n(a', a'') > q - \underline{q} \geq q - n(a, a').$$

The final inequality holds because $n(a', a) < \underline{q}$ implies $n(a, a') \geq \underline{q}$. Then, we have $c_q(\tau_{a'}) < c_q(\tau_a)$. This contradicts that a is stochastically stable under the q -majority. \square

Proof of Theorem 1. Suppose that a Condorcet winner a^{CW} exists. It is easy to see that any $a \neq a^{CW}$ has no \underline{q} -majority a -tree. Any a -tree must include a transition from a^{CW} , say (a^{CW}, a') . Because $n(a^{CW}, a') < \underline{q}$, any $a \neq a^{CW}$ has no \underline{q} -majority a -tree. Then, Lemma 1 implies the claim. \square

We prove Proposition 1. Lemma A.1 shows that if a quota q is not greater than \underline{q} , then the unperturbed process has a unique recurrent class that coincides with the top cycle. This proves the claim of Proposition 1 for $q = \underline{q}$. Thus, we focus on the claim of Proposition 1 for $q > \underline{q}$. Recall that \mathcal{A}_q^{tc} is the top cycle under a \underline{q} -majority. Let $\Upsilon_a(\mathcal{A}_q^{tc})$ denote the set of a -trees over \mathcal{A}_q^{tc} , and define

$$c_{q, \mathcal{A}_q^{tc}}^*(a) = \min_{\tau_a \in \Upsilon_a(\mathcal{A}_q^{tc})} c_q(\tau_a), \quad c_{q, \mathcal{A}_q^{tc}}^* = \min_{a \in \mathcal{A}_q^{tc}} c_{q, \mathcal{A}_q^{tc}}^*(a),$$

$$M_q(\mathcal{A}_q^{tc}) = \{a \in \mathcal{A}_q^{tc} : c_{q, \mathcal{A}_q^{tc}}^*(a) = c_{q, \mathcal{A}_q^{tc}}^*\}.$$

We first prove Lemmas B.1 and B.2. The former shows that if a policy a is stochastically stable for quota $q > \underline{q}$, a must be in the top cycle under the \underline{q} -majority; that is, $a \in \mathcal{A}_q^{tc}$. The latter shows that any minimum cost tree of stochastically stable policies has no edge emanating from some policy in \mathcal{A}_q^{tc} to one not in \mathcal{A}_q^{tc} .

Lemma B.1. $\lim_{\varepsilon \rightarrow 0} \pi_\varepsilon^q(a) > 0$ for $q > \underline{q}$ only if $a \in \mathcal{A}_q^{tc}$.

Proof. By way of contradiction, suppose that $\pi_\varepsilon^q(a) > 0$ for $a \notin \mathcal{A}_q^{tc}$. Note that $n(a, a') = n - n(a', a) > n - \underline{q}$, for all $a' \in \mathcal{A}_q^{tc}$, because $a \notin \mathcal{A}_q^{tc}$ implies that $n(a', a) < \underline{q}$, for $a' \in \mathcal{A}_q^{tc}$.

Let τ_a be an a -tree minimizing its cost; that is, $c_q(\tau_a) = m_q^*$. Choose $(a', a'') \in \tau_a$ such that $a' \in \mathcal{A}_q^{tc}$ and $a'' \notin \mathcal{A}_q^{tc}$. Such an edge must exist because the root of τ_a is not in \mathcal{A}_q^{tc} . Remove (a', a'') from τ_a . This will reduce the cost of τ_a by at least $q - (\underline{q} - 1)$, because $n(a', a'') < \underline{q}$ for $a' \in \mathcal{A}_q^{tc}$ and $a'' \notin \mathcal{A}_q^{tc}$. Then, add an edge (a, a') to τ_a . This will increase the cost by $q - n(a, a')$, which is at most $q - \underline{q}$. The resulting tree is an a' -tree with a cost strictly less than $c_q(\tau_a)$. This contradicts that $c_q(\tau_a) = m_q^*$. \square

Lemma B.2. *Suppose that $a \in \mathcal{A}$ is stochastically stable with $q > \underline{q}$. Let τ_a be such that $c_q(\tau_a) = m_q^*$. If $a' \in \mathcal{A}_q^{tc}$ and $(a', a'') \in \tau_a$, then $a'' \in \mathcal{A}_q^{tc}$.*

Proof. Observe that Lemma B.1 implies that $a \in \mathcal{A}_q^{tc}$. By way of contradiction, suppose there exists $(a', a'') \in \tau_a$, such that $a' \in \mathcal{A}_q^{tc}$ and $a'' \notin \mathcal{A}_q^{tc}$. Because $a'' \notin \mathcal{A}_q^{tc}$, $n(a', a'') < \underline{q}$. Remove edge (a', a'') from τ_a . This will reduce the cost of τ_a by at least $q - \underline{q} + 1$. Let τ_a^1 denote the resulting set of edges.

If $n(a', a) \geq \underline{q}$, add edge (a', a) to τ_a^1 . This will increase the cost by at most $q - \underline{q}$. The resulting set is an a -tree, say τ_a^2 . Observe that $c_q(\tau_a^2) \leq c_q(\tau_a) - (q - \underline{q} + 1) + q - \underline{q} = c_q(\tau_a) - 1$.

If $n(a', a) < \underline{q}$, it must be that $n(a, a') \geq \underline{q}$. Add edge (a, a') to τ_a^1 . This will increase the cost by at most $q - \underline{q}$. The resulting set is an a' -tree, say $\tau_{a'}$. Observe that $c_q(\tau_{a'}) \leq c_q(\tau_a) - (q - \underline{q} + 1) + q - \underline{q} = c_q(\tau_a) - 1$. These observations contradict that $c_q(\tau_a) = m_q^*$. \square

Now, we are ready to prove Proposition 1.

Proof of Proposition 1. Let τ_a be an a -tree over \mathcal{A} . We say that τ_a has an a -subtree over a subset $\mathcal{A}' \subset \mathcal{A}$ if, for all $a_1 \in \mathcal{A}'$, there exists a path $\{a_1, \dots, a_k\} \subseteq \tau_a$, such that $a_k = a$ and $a_i \in \mathcal{A}'$, for all $i \in \{1, \dots, k\}$. Lemma B.1 implies that $a \notin \mathcal{A}_q^{tc}$ cannot be stochastically stable. Lemma B.2 implies that if a is stochastically stable, for $q > \underline{q}$, then τ_a minimizing $c_q(\cdot)$ must have an a -subtree over \mathcal{A}_q^{tc} . The proof for each part is conducted by way of contradiction.

“only if” part: Suppose that $a \in \mathcal{A}_q^{tc} \setminus M_q(\mathcal{A}_q^{tc})$ is stochastically stable. Let τ_a be the minimum cost tree for a . Lemma B.2 implies that τ_a has an a -subtree over \mathcal{A}_q^{tc} , say τ_a^\sharp .

Let $b \in M_q(\mathcal{A}_q^{tc})$, with τ_b^\sharp a b -subtree over \mathcal{A}_q^{tc} , such that $c_q(\tau_b^\sharp) = c_{q, \mathcal{A}_q^{tc}}^*$. Replace τ_a^\sharp with τ_b^\sharp in τ_a . The resulting set of edges, say τ_b^* , must be a b -tree. Observe that

$$c_q(\tau_b^*) = c_q(\tau_a) - c_q(\tau_a^\sharp) + c_q(\tau_b^\sharp) < c_q(\tau_a).$$

The inequality comes from the fact that $a \notin M_q(\mathcal{A}_q^{tc})$. This contradicts that $c_q(\tau_a) = m_q^*$.

“if” part: Suppose that $a \in M_q(\mathcal{A}_q^{tc})$ is not stochastically stable. Let τ_a^\sharp be an a -subtree over \mathcal{A}_q^{tc} , such that $c_q(\tau_a^\sharp) = c_{q, \mathcal{A}_q^{tc}}^*$. Let a' be some stochastically stable policy with a minimum cost tree $\tau_{a'}$.

Lemmas B.1 and B.2 imply that $\tau_{a'}$ has an a' -subtree over \mathcal{A}_q^{1c} , say $\tau_{a'}^\sharp$. Replace $\tau_{a'}^\sharp$ with τ_a^\sharp in $\tau_{a'}$. The resulting set of edges is an a -tree, say τ_a^* . Observe that

$$c_q(\tau_a^*) = c_q(\tau_{a'}) - c_q(\tau_{a'}^\sharp) + c_q(\tau_a^\sharp) \leq c_q(\tau_{a'}) = m_q^*.$$

Then, Theorem A.1 suggests that a is stochastically stable, which is a contradiction. \square

For the multidimensional choice problems in Section 5, let $d(a, A') = \inf_{a' \in A'} d(a, a')$, for $a \in \mathcal{A}^0$ and $A' \subset \mathcal{A}^0$, that is, the distance between a point and a set. Let $\mathcal{C}^{*,\sigma}$ denote a σ -neighborhood of \mathcal{C}^* ; that is, $\mathcal{C}^{*,\sigma} = \{r \in \mathbb{R}^h : \inf_{r' \in \mathcal{C}^*} d(r, r') < \sigma\}$.

The following lemma describes the limiting properties of the min-max quota and the min-max set as the approximation δ goes to zero. The min-max set in the approximation space is included in the neighborhood of the min-max core for sufficiently small δ .

Lemma B.3. (i) $\lim_{\delta \rightarrow 0} \bar{n}^\delta = \bar{n}$. (ii) Fix $\sigma > 0$. $\mathcal{A}^{mm,\delta} \subset \mathcal{C}^{*,\sigma}$ for all sufficiently small δ .

Proof of Lemma B.3. (i): By definition of \bar{n} , it holds that $n(a, a') \leq \bar{n}$, for $a \in \mathcal{A}^\delta \cap \mathcal{C}^*$ and all $a' \in \mathcal{A}^\delta \setminus \{a\}$. This implies that $\bar{n}^\delta \leq \bar{n}$. Suppose that $\lim_{\delta \rightarrow 0} \bar{n}^\delta < \bar{n}$. Choose $a \in \mathcal{A}^\delta$, such that $\lim_{\delta \rightarrow 0} n(a) = \lim_{\delta \rightarrow 0} \bar{n}^\delta < \bar{n}$. By the definition of \bar{n} , there exists $a' \in \mathcal{A}^0$, such that $|i \in N : d(s_i, a') < d(s_i, a)| \geq \bar{n}$. Choose $a'' \in \mathcal{A}^\delta$, with $d(a', a'') < \delta$. By the continuity of d , we must have that $|i \in N : u_i(a'') > u_i(a)| \geq \bar{n}$, for all sufficiently small δ . This contradicts that $\lim_{\delta \rightarrow 0} n(a) < \bar{n}$.

(ii): Because \bar{n}^δ takes only finite integers, (i) implies that $n(a) = \bar{n}^\delta = \bar{n}$, for all $a \in \mathcal{A}^{mm,\delta}$ and all sufficiently small δ . Suppose that δ is small enough that $\bar{n}^\delta = \bar{n}$.

It suffices to show that $\mathcal{A}^{mm,\delta} \cap (\mathcal{A}^0 \setminus \mathcal{C}^{*,\sigma}) = \emptyset$. Choose $r \in \mathcal{A}^0 \setminus \mathcal{C}^{*,\sigma}$. Note that $d(r, \mathcal{C}^*) \geq \sigma$. Because $r \notin \mathcal{C}^*$, there exists some $r^* \in \mathcal{A}^0$, such that $|i \in N : u_i(r^*) > u_i(r)| \geq \bar{n} + 1$. By the continuity of d , there exists $a^\delta \in \mathcal{A}^\delta$, with $d(r^*, a^\delta) < \delta$, such that $|i \in N : u_i(a^\delta) > u_i(r)| \geq \bar{n} + 1$, for all sufficiently small δ . Because the choice of r is arbitrary, this implies that, for all $r \in \mathcal{A}^0 \setminus \mathcal{C}^{*,\sigma}$, $r \notin \mathcal{A}^{mm,\delta}$, for all sufficiently small δ . \square

In what follows, we assume that δ is sufficiently small such that $\bar{n}^\delta = \bar{n}$. Lemma B.4 below shows that any pair of policies can be connected via a sequence of pairwise voting under a q -majority if $q \leq \bar{n}$ and \mathcal{A}^0 is sufficiently large. McKelvey (1976) shows a similar result for an infinite state space and the simple majority rule. We prove the result for a finite state space, where opposing policies are selected only from \mathcal{A}^δ , and extend it to a q -majority for all $q \leq \bar{n}$.

Lemma B.4. For any $\rho > 0$, let $B(\rho) = \{r \in \mathbb{R}^h : \|r\| < \rho\}$ and $B^\delta(\rho) = \{a \in \mathcal{A}^\delta : \|a\| < \rho\}$. Fix $\rho > 0$ such that it is sufficiently large that $s_i \in B(\rho)$, for all $i \in N$. If \mathcal{A}^0 is sufficiently large that $B(5\rho) \subset \mathcal{A}^0$, then for all $a_1, a_L \in B^\delta(\rho)$ and all sufficiently small δ , there exists a sequence

$\{a_1, a_2, \dots, a_L\} \subset \mathcal{A}^\delta$, such that

$$n(a_j, a_{j+1}) \geq \bar{n} \quad \forall j \in \{1, \dots, L-1\}.$$

Proof of Lemma B.4. The algorithm of McKelvey (1976, Theorem 2) can be extended to all quotas $q \leq \bar{n}$. The algorithm implies that for every $a_k \in \mathcal{A}^\delta$, there exist $c_k > 0$, $r_{k+1} \in \mathcal{A}^0$, $y_k \in \mathbb{R}^h$, $\|y_k\| = 1$, such that (i) $\|r_{k+1}\|^2 - \|a_k\|^2 \geq c_k^2$, (ii) $u_j(r_{k+1}) > u_j(a_k)$ if $s'_j \cdot y_k \geq c_k/2$, and (iii) $|\{j \in N : s'_j \cdot y_k \geq c_k\}| \geq q$. Property (i) implies that r_{k+1} is further from the origin than a_k is. Properties (ii) and (iii) together imply that at least q players prefer r_{k+1} to a_k . Then, for all sufficiently small δ , we can find $\hat{c}_k \in (0, c_k)$ and $a_{k+1} \in \mathcal{A}^\delta$, where $\|r_{k+1}\| - \|a_{k+1}\| \leq \delta$, such that $\|a_{k+1}\|^2 - \|a_k\|^2 \geq \hat{c}_k^2$ and $u_j(a_{k+1}) > u_j(a_k)$ if $s'_j \cdot y_k \geq \hat{c}_k/2$. This implies that a_{k+1} is preferred to a_k by at least q players. A successive application of the algorithm yields a_k as far from the origin as required.

We show the upper bound of $\|r_{k+1}\|$ for given a_k . Recall that r_{k+1} is preferred to a_k by at least q players. This implies that $r_{k+1} \in B(3\rho)$ if $a_k \in B(\rho)$, and that $r_{k+1} \in B(5\rho)$ if $a_k \in B(3\rho)$. For the first case, observe that r_{k+1} will be at least 2ρ from s_i , for all $i \in N$, if $r_{k+1} \notin B(3\rho)$. However, $a_k \in B(\rho)$ implies that $\|s_i - a_k\| < 2\rho$, for all $i \in N$. Then, for at least q players to prefer r_{k+1} , it must be that $r_{k+1} \in B(3\rho)$. Similarly, r_{k+1} will be at least 4ρ from all ideal points if $r_{k+1} \notin B(5\rho)$, whereas $a_k \in B(3\rho)$ implies that $\|s_i - a_k\| < 4\rho$, for all $i \in N$.

Finally, we show that the process can reach $a_L \in \mathcal{A}^{mm, \delta}$. Let $B^* = B(5\rho) \setminus B(3\rho)$; that is, the distance from any point in B^* to any point in $B(\rho)$ is at least 2ρ . Because the algorithm yields a_k as far as we need, we can pick a sequence $\{a_1, \dots, a_{L-1}\}$, such that $a_{L-2} \in B(3\rho)$ and $a_{L-1} \in B^*$. The proof is complete by observing that $n(a_{L-1}, a_L) \geq q$. \square

We next prove a result similar to Kramer (1977, Theorem 1'): $\bar{Q}(a)$ is the set of policies that maximizes the number of votes against policy a , i.e., $\bar{Q}(a)$ denotes the set of the most likely deviations from a . We first prove our version of Kramer (1977, Lemma 3).

Lemma B.5. Fix small $\delta > 0$, such that $\bar{n}^\delta = \bar{n}$. Then, $d(a, \mathcal{C}^*) > d(a', \mathcal{C}^*)$, for $a \notin \mathcal{A}^{mm, \delta}$ and $a' \in \bar{Q}(a)$.

Proof of Lemma B.5. Suppose that $a \notin \mathcal{A}^{mm, \delta}$ and $a' \in \bar{Q}(a)$. Let $N(a, a') = J$. Let $\mathcal{C}(J)$ denote the convex hull of the ideal points of the players in J . Because a is not in the min-max set, $|J| \geq \bar{n} + 1$. Define an open half space $V_{a'} = \{x \in \mathbb{R}^h : d(x, a) > d(x, a')\}$. It must hold that $\mathcal{C}(J) \subset V_{a'}$. Otherwise, some player of J must prefer a to a' , which contradicts the definition of $N(a, a')$. If there exists $b \in \mathcal{C}^*$, such that $b \notin \mathcal{C}(J)$, then some policy in $\mathcal{C}(J)$ must be preferred to b by all players in J , which contradicts that $b \in \mathcal{C}^*$. This implies that $\mathcal{C}^* \subseteq \mathcal{C}(J) \subset V_{a'}$. This proves the claim that $d(a, \mathcal{C}^*) > d(a', \mathcal{C}^*)$. \square

The next lemma is our version of Kramer (1977, Theorem 1').

Lemma B.6. For every $a_1 \notin \mathcal{A}^{mm,\delta}$, there exists a sequence $\{a_1, a_2, \dots, a_L\} \subset \mathcal{A}^\delta$ with $a_L \in \mathcal{A}^{mm,\delta}$, such that $a_{i+1} \in \overline{Q}(a_i)$, for all $i = 1, \dots, L-1$.

Proof of Lemma B.6. Note that sequentially choosing $a_{i+1} \in \overline{Q}(a_i)$ must result in a cycle, owing to the finiteness of \mathcal{A}^δ . Let $\{a_1, a_2, \dots, a_L\}$ denote such a cyclic sequence of policies; that is, $a_{i+1} \in \overline{Q}(a_i)$, for all $i \in \{1, \dots, L\}$, with a convention that $a_{L+1} = a_1$. We show that such a cycle must include $a_i \in \mathcal{A}^{mm,\delta}$ for some i .

By way of contradiction, suppose there exists a sequence $\{a_1, a_2, \dots, a_L\}$, such that $a_i \notin \mathcal{A}^{mm,\delta}$, for all i . Then, Lemma B.5 implies that $d(a_i, \mathfrak{C}^*) > d(a_{i+1}, \mathfrak{C}^*)$, for all $i \in \{1, \dots, L\}$; that is, the distance between a_i and \mathfrak{C}^* is strictly decreasing as the sequence $\{a_1, a_2, \dots\}$ progresses. Because $d(a_1, \mathfrak{C}^*) > \dots > d(a_{L+1}, \mathfrak{C}^*)$ implies that $a_1 \neq a_{L+1}$, which contradicts that the sequence is cyclic.

Note that the distance increases ($d(a_i, \mathfrak{C}^*) \leq d(a_{i+1}, \mathfrak{C}^*)$) only if $a_i \in \mathcal{A}^{mm,\delta}$. By sequentially choosing $a_{i+1} \in \overline{Q}(a_i)$, the process must reach some $a_i \in \mathcal{A}^{mm,\delta}$. \square

Proof of Theorem 2. (i) : Suppose that $q \leq \bar{n}$. It suffices to show that the unperturbed dynamic with state space \mathcal{A}^δ has a unique recurrent class that includes the open ball $B^\delta(\rho)$. Let $\mathfrak{C}(N)$ denote the convex hull of all players' ideal points. Lemma B.4 implies that all policies in $B^\delta(\rho)$ are connected via zero-cost transitions, for all sufficiently small δ and all sufficiently large \mathcal{A}^0 . These policies must be in one recurrent class, say $A \subset \mathcal{A}^\delta$. Assume that \mathcal{A}^0 is sufficiently large that $\mathfrak{C}(N) \subseteq A$. We show that there is no recurrent class other than A . Choose $a' \in \mathcal{A}^\delta \setminus A$. Let $a^* \in \operatorname{argmin}_{r \in \mathfrak{C}(N)} d(a', r)$. Observe that $u_i(a^*) > u_i(a')$, for all $i \in N$. By the continuity of d , for sufficiently small δ , there exists $\hat{a}^* \in A$, with $d(a^*, \hat{a}^*) < \delta$, such that $u_i(\hat{a}^*) > u_i(a')$, for all $i \in N$. The cost of the transition from a' to \hat{a}^* is zero. Because the cost must be positive for transitions between two recurrent classes, a' cannot be in any recurrent class. This proves that A is the unique recurrent class.

(ii) : Suppose that $q > \bar{n}$. Assume sufficiently small δ , such that $\bar{n}^\delta = \bar{n}$. By way of contradiction, assume there exists a stochastically stable policy $a_1 \notin \mathcal{A}^{mm,\delta}$. Let τ_1 denote the minimum cost spanning tree rooted at a_1 . We show that the minimum cost spanning tree rooted at some $a_L \in \mathcal{A}^{mm,\delta}$ has a strictly smaller cost than that of a_1 .

Lemma B.6 implies that there exists a sequence $\{a_1, a_2, \dots, a_L\} \subseteq \mathcal{A}^\delta$, with $a_L \in \mathcal{A}^{mm,\delta}$, such that $a_{i+1} \in \overline{Q}(a_i)$, for all $i \in \{1, \dots, L-1\}$. Construct a path of edges $\{(a_1, a_2), \dots, (a_{L-1}, a_L)\}$. Add these edges to τ_1 , replacing the existing edges exiting a_2, \dots, a_{L-1} . Remove the edge exiting

a_L . The resulting set of edges must be an a_L -tree, denoted as τ_L . Then, observe that

$$\begin{aligned} c_q(\tau_L) &\leq c_q(\tau_1) + \sum_{i=1}^{L-1} \max\{q - n(a_i, a_{i+1}), 0\} - \sum_{i=2}^L \max\{q - \bar{n}(a_i), 0\} \\ &= c_q(\tau_1) + \max\{q - n(a_1, a_2), 0\} - \max\{q - \bar{n}(a_L), 0\} \\ &< c_q(\tau_1) = m_q^*. \end{aligned} \tag{B.1}$$

The last term of the first inequality represents the cost reduction by removing the existing edges a_2, \dots, a_{L-1} . The weak inequality holds because $\max\{q - \bar{n}(a_i), 0\}$ is the smallest possible cost of an edge exiting a_i . The second equality holds because $n(a_i, a_{i+1}) = \bar{n}(a_i)$, from the definition of the sequence $\{a_1, \dots, a_L\}$. The last inequality holds because $a_1 \notin \mathcal{A}^{mm, \delta}$ implies $n(a_1, a_2) > \bar{n} = \bar{n}(a_L)$. Thus, τ_L has a strictly smaller cost than τ_1 , which contradicts that a_1 is stochastically stable. Therefore, no $a_1 \notin \mathcal{A}^{mm, \delta}$ can be stochastically stable. \square

Proof of Theorem 3. Our setting for $q = n$ is similar to the unanimity game studied in Sawa (2014). The proof follows that of Proposition 4.6 in Sawa (2014). Using Eq. (4), define the cost of a tree $c_q(\cdot)$, cost of a policy $c_q^*(\cdot)$, minimum cost m_q^* , and set of policies with the minimum cost similarly to Eq. (A.4)–(A.6), respectively. As with Theorem A.1 for the BRM, a policy is stochastically stable under the logit choice if and only if it is in the set of policies with the minimum cost.

Observe that, for all $a, a' \in \mathcal{A}$,

$$\mathcal{P}(a) - \mathcal{P}(a') = \sum_{i \in N} (u_i(a) - u_i(a')) = c_{aa'}^n - c_{a'a}^n. \tag{B.2}$$

It suffices to show that for every a_1 and a_k in \mathcal{A} , $\mathcal{P}(a_1) \geq \mathcal{P}(a_k)$ if and only if $c_n^*(a_1) \leq c_n^*(a_k)$. Let τ_k^* be an a_k -tree, such that $c_n(\tau_k^*) = c_n^*(a_k)$. Let $d = \{(a_1, a_2), \dots, (a_{k-1}, a_k)\}$ be a path from a_1 to a_k in the tree τ_k^* . We construct an a_1 -tree, denoted as τ_1 , from τ_k^* by reversing the directions of all edges on the path d , and keeping all other edges in τ_k^* . Formally, let τ_1 be such that

$$\tau_1 \ni \begin{cases} (a', a'') & \text{if } (a', a'') \in \tau_k^* \setminus d, \\ (a'', a') & \text{if } (a', a'') \in d. \end{cases}$$

Observe that

$$c_n^*(a_1) \leq c_n(\tau_1) = c_n(\tau_k^*) + \sum_{(a_i, a_{i+1}) \in d} (c_{a_{i+1}a_i}^n - c_{a_i a_{i+1}}^n) = c_n^*(a_k) + \mathcal{P}(a_k) - \mathcal{P}(a_1).$$

We use Eq. (B.2) in the second equality. The above equation shows that $\mathcal{P}(a_1) \geq \mathcal{P}(a_k)$ implies $c_n^*(a_1) \leq c_n^*(a_k)$. \square

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