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#### Abstract

In the theory of judgment aggregation, it is known for which agendas of propositions it is possible to aggregate individual judgments into collective ones in accordance with the Arrow-inspired requirements of universal domain, collective rationality, unanimity preservation, nondictatorship and propositionwise independence. But it is only partially known for which agendas it is possible to respect additional requirements, notably non-oligarchy, anonymity, no individual veto power, or implication preservation. We fully characterize the agendas for which there are such possibilities, thereby answering the most salient open questions about propositionwise judgment aggregation. Our results build on earlier results by Nehring and Puppe (2002), Nehring (2006) and Dietrich and List (2007a).

## 1 Introduction

Many democratically organized groups, such as electorates, legislatures, committees, juries and expert panels, are faced with the problem of *judgment aggregation*: They have to make collective judgments on certain propositions on the basis of the group members' individual judgments on them, for example on whether to pursue a particular policy proposal, to hold a defendant guilty, or to find that global warming poses a threat of a certain magnitude.

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In such cases, it is natural to expect that the group's judgment on any proposition should be determined by the individual members' judgments on it. Call this the idea of *propositionwise aggregation*, or technically, *independence*. This idea is naturally reflected in the way in which we normally make decisions in committee meetings, conduct referenda or take votes on issues we want to adjudicate collectively. Propositionwise aggregation can further be shown to be a necessary condition for the non-manipulability of the decision process, both by strategic voting (Dietrich and List 2007b, see also Nehring and Puppe 2002) and by strategic agenda setting (Dietrich 2006a, List 2004). Yet the recent literature on judgment aggregation shows that propositionwise aggregation is surprisingly hard to reconcile with the rationality of the resulting group judgments. An entire sequence of by-now much-discussed results (beginning with List and Pettit 2002, 2004) shows that, for many decision problems, only dictatorial or otherwise unattractive aggregation rules fulfil the requirement of propositionwise aggregation while also ensuring rational group judgments (for a review, see below and List and Puppe 2009). The classic illustration of what can go wrong is given by the *discursive dilemma* (Pettit 2001, building on Kornhauser and Sager 1986). If individual judgments are as shown in Table 1, for example, majority voting, the paradigmatic example of a propositionwise aggregation rule, generates logically inconsistent group judgments. The results in the literature on judgment aggregation have generalized this finding well beyond majority voting.

	a	$a \rightarrow b$	b
Individual 1	True	True	True
Individual 2	True	False	False
Individual 3	False	True	False
Majority	True	True	False

Table 1: A discursive dilemma

While this clearly highlights the need to find plausible aggregation rules that lift the restriction of propositionwise aggregation (and the literature already contains some work on this, as discussed at the end of this paper), there are still – surprisingly – a number of open questions on the classic, propositionwise case. The aim of this paper is to answer the most salient such questions.

In particular, we prove new results on the existence of propositionwise aggregation rules which are non-oligarchic, anonymous, give no individual veto power, or are implication-preserving, as properly defined below. To give a more careful overview of our results, it is helpful to review the most closely related existing results. We begin by introducing the classic background conditions imposed on propositionwise aggregation (formal definitions are given later). Call an aggregation rule *regular* if it accepts as admissible input all combinations of fully rational individual judgments (*universal domain*) and produces as its output fully rational collective judgments (*collective rationality*). Call it *unanimity-preserving* if, in the event that all individuals hold the same judgments on all propositions, these judgments become the collective ones. The case of regular, unanimity-preserving and propositionwise judgment aggregation is interesting since it naturally generalizes Arrow's famous conditions on preference aggregation to the context of judgment aggregation (List and Pettit 2004, Dietrich and List 2007a, Dokow and Holzman forthcoming).

A much-cited result shows that, when (and only when) the decision problem (called *agenda*) under consideration has two combinatorial properties, the only judgment aggregation rules satisfying these conditions are the dictatorships (Dokow and Holzman forthcoming; the 'when' part was independently obtained by Dietrich and List 2007a), which can be shown to generalize Arrow's classic theorem. This result, in turn, builds on an earlier result on abstract aggregation by Nehring and Puppe (2002),<sup>1</sup> which requires the aggregation rule to satisfy the further condition of *monotonicity* (according to which the collective acceptance of a proposition is never reversed by increased individual support) but applies to a larger class of decision problems with only one of the two combinatorial properties. Another pair of results addresses the case in which the aggregation rule is required to satisfy an additional *neutrality* condition (requiring equal treatment of all propositions – the conjunction of propositionwise independence and neutrality is called *systematicity*). Here Dietrich and List (2007a) characterize the class of decision problems for which only dictatorial aggregation rules are possible, while Nehring and Puppe's earlier paper (2002) provides the analogous characterization in the case in which monotonicity is required as well. Nehring and Puppe (in Nehring and Puppe 2005, Nehring 2006) also characterize the classes of decision problems for which all regular, unanimity-preserving, propositionwise and monotonic aggregation rules are (i) oligarchic, (ii) give some individual veto power, (iii) violate anonymity, or (iv) violate a requirement of neutrality between propositions and their negations. With the exception of case (iv), however, the analogous results without requiring monotonicity are not yet known (in case (iv), see Dietrich and List 2005). The case without the monotonicity requirement, where aggregation rules can

<sup>&</sup>lt;sup>1</sup>Nehring and Puppe's results were originally formulated in the theory of strategy-proof social choice but are translatable into the frameworks of abstract aggregation as well as judgment aggregation in the present, logic-based sense. For a statement of the results within an abstract aggregation framework, see Nehring and Puppe (2007), which we also recommend to readers whenever we refer to Nehring and Puppe (2002). The relationship between the various frameworks is also discussed in List and Puppe (2009).

but need not be monotonic, is significant from both substantive and technical perspectives. Substantively, monotonicity is neither part of the standard 'package' of Arrovian conditions, nor is it included in the early impossibility theorems on judgment aggregation. And technically, a key tool for the generation of characterization results, namely Nehring and Puppe's so-called 'intersection property' (2002), is not available without requiring monotonicity, and thus the proof of characterization results without this requirement presents an important technical challenge. Turning to another issue, distinct from monotonicity, a further condition called *implication preservation*, which is inspired by recent work on probabilistic opinion pooling and strengthens unanimity preservation, has not yet been investigated at all in the context of judgment aggregation.

Conditions on an		
aggregation rule (in addition to regularity, unanimity	Monotonicity not required	Monotonicity required
preservation & prop'wise aggregation)		
Non-dictatorship	Totally blocked & even-number negatable (Dokow&Holzman forthcoming, sufficiency also in Dietrich&List 2007a)	Totally blocked (Nehring&Puppe 2002)
Non-dictatorship & neutrality between prop's and negations	Non-simple & even-number negatable & non-separable (Dietrich&List 2007a)	Non-simple & non-separable (Nehring&Puppe 2005)
Non-dictatorship & neutrality	Non-simple & even-number negatable (Dietrich&List 2005)	Non-simple (Nehring&Puppe 2002)
Non-oligarchy	?	Semi-blocked & non trivial (Nehring 2006)
Anonymity	?	Blocked (Nehring&Puppe 2005)
No veto power	?	Minimally blocked (Nehring&Puppe 2002)
Implication preservation	?	?

Table 2: Classes of agendas (decision problems) generating an impossibility

Table 2 summarizes what is and is not known on propositionwise aggregation. (The table leaves out some early notable non-characterization results, including List and Pettit 2002, Pauly and van Hees 2006, Dietrich 2006a and Mongin 2008, as well as some results on truth-functional agendas, e.g., Nehring and Puppe 2008, Dokow and Holzman 2009a.) The headings of the rows and columns indicate the conditions imposed on the aggregation rule, and the corresponding entries indicate the classes of decision problems (agendas) for which the given conditions are impossible to satisfy. By implication, for all decision problems (agendas) without the indicated properties, the conditions on the aggregation rule *can* be satisfied. The family of *blockedness* conditions – properly defined below – was first introduced in a related framework by Nehring and Puppe (2002).

The present paper fills the five blanks in Table 2, where there are still question marks. In each case, we fully characterize the class of decision problems (agendas) for which the indicated conditions lead to an impossibility, which, as noted, simultaneously provides a characterization of the class of decision problems for which they can be met.

The paper is structured as follows. In Section 2, we introduce the formal model, following List and Pettit (2002) and Dietrich (2007). In Section 3, we present our results in answer to the question marks in Table 2, devoting one subsection to each new result. Our last result (on implication preservation) turns out to cover two question marks at once. In Section 4, finally, we give an overview of the logical relationships between the various classes of decision problems, partially ordering them by inclusion, and draw some more general lessons from our findings. All proofs are given in the Appendix.

## 2 Model

We consider a finite set of three or more individuals  $N = \{1, ..., n\}$  who are faced with a decision problem that requires making judgments on some propositions. The propositions are represented in a language  $\mathbf{L}$  (with negation operator  $\neg$ ), defined as a set of sentences (called *propositions*) that is closed under negation, i.e.,  $p \in \mathbf{L}$  implies  $\neg p \in \mathbf{L}$ . The simplest example of such a language is given by propositional logic, where  $\mathbf{L}$  consists of some 'atomic' propositions a, b, ... and all 'compound' propositions constructible from them using the connectives  $\land$  ('and'),  $\lor$  ('or'),  $\rightarrow$  (material 'if-then') etc. Richer languages, which are often needed to express realistic decision problems, may also include quantifiers ('for all' and 'there exists') or non-truth-functional connectives (e.g., subjunctive 'if-then', modal operators etc.). The language is endowed with a notion of *consistency*: every set of propositions  $S \subseteq \mathbf{L}$  is either *consistent* or *inconsistent* (but not both). This notion is well-behaved:

- Every proposition-negation pair  $\{p, \neg p\} \subseteq \mathbf{L}$  is inconsistent.
- Subsets of consistent sets  $S \subseteq \mathbf{L}$  are still consistent.
- The empty set  $\emptyset$  is consistent, and every consistent set  $S \subseteq \mathbf{L}$  has a consistent superset  $T \subseteq \mathbf{L}$  that contains a member of each proposition-negation pair  $\{p, \neg p\} \subseteq \mathbf{L}$ .

We say that a set  $S \subseteq \mathbf{L}$  entails a proposition  $p \in \mathbf{L}$ , written  $A \vdash p$ , if  $A \cup \{\neg p\}$  is inconsistent.<sup>2</sup>

A decision problem is represented by the *agenda* of propositions under consideration. Formally, an *agenda*, denoted X, is a non-empty set of propositions of the form

$$X = \{p, \neg p : p \in X_+\}$$

where  $X_+ \subseteq \mathbf{L}$  contains no propositions beginning with the negation operator  $\neg$  (i.e., no propositions of the form  $\neg q$  for some  $q \in \mathbf{L}$ ). In the example of Table 1, the agenda is

$$X = \{a, \neg a, b, \neg b, a \to b, \neg (a \to b)\}.$$

We assume that X is finite and that every proposition  $p \in X$  is *contingent*: it is neither a contradiction nor a tautology (i.e.,  $\{p\}$  and  $\{\neg p\}$  are each consistent).

To simplify our notation, we assume that double-negations cancel each other out: for any  $p \in X$ , where p belongs to the proposition-negation pair  $\{q, \neg q\} \subseteq \mathbf{L}$  (with  $q \in X_+$ ), we write ' $\neg p$ ' to refer to the other member of that pair. This ensures that  $\neg p$  is still in X.

A judgment set is a subset  $A \subseteq X$  of the agenda ('A' for set of 'accepted' propositions). It is complete if it contains a member of each propositionnegation pair  $p, \neg p \in X$ . It is consistent if it is a consistent set in **L**. We write **U** to denote the set of all complete and consistent ('fully rational') judgment sets. A profile (of individual judgment sets) is an n-tuple  $(A_1, ..., A_n)$  of judgment sets across the individuals in N.

An aggregation rule is a function F that assigns to each profile of individual judgment sets  $(A_1, ..., A_n)$  from some non-empty domain of admissible profiles a resulting collective judgment set  $A = F(A_1, ..., A_n) \subseteq X$ , interpreted as the judgment set held by the group N as a whole. We restrict our attention to

<sup>&</sup>lt;sup>2</sup>Our formal framework allows one to interpret inconsistency either semantically (as nonsatisfiability) or syntactically (as derivability of a contradiction). Accordingly, the derivative notion of entailment has either a semantic or a syntactic interpretation. In the former case the symbol ' $\vdash$ ' is more common than our symbol ' $\vdash$ '.

regular aggregation rules, defined as functions  $F : \mathbf{U}^n \to \mathbf{U}$ , which accept as admissible input all profiles of complete and consistent individual judgment sets (*universal domain*) and generate as output a complete and consistent collective judgment set (*collective rationality*).

## **3** Results

As a background to our results, we first recapitulate the analogue of Arrow's theorem in judgment aggregation. While the conditions of universal domain and collective rationality satisfied by a regular judgment aggregation rule are the analogues of Arrow's equally named conditions, Arrow's conditions of independence of irrelevant alternatives, the weak Pareto principle and non-dictatorship have the following three analogues:

**Propositionwise independence.** For all  $p \in X$  and all admissible profiles  $(A_1, ..., A_n), (A'_1, ..., A'_n)$ , if  $p \in A_i \Leftrightarrow p \in A'_i$  for all individuals i, then  $p \in F(A_1, ..., A_n) \Leftrightarrow p \in F(A'_1, ..., A'_n)$ .

Unanimity preservation. For all admissible unanimous profiles (A, ..., A), we have F(A, ..., A) = A.

**Non-dictatorship.** There exists no individual  $i \in N$  (a *dictator*) such that  $F(A_1, ..., A_n) = A_i$  for every admissible profile  $(A_1, ..., A_n)$ .

Aggregation rules satisfying these conditions are respectively called *propositionwise*, *unanimity-preserving* and *non-dictatorial*. The regular aggregation rules with these properties are precisely the judgment-aggregation analogues of preference aggregation rules satisfying Arrow's classic conditions. For which decision problems can we find such rules?

While Arrow's theorem tells us that in the case of preference aggregation there are such rules if and only if there are at most two alternatives (while there are none if and only if there are three or more alternatives), the necessary and sufficient conditions for the existence (or non-existence) of such rules in the case of judgment aggregation are more complicated. To introduce these conditions, we must begin with some preliminary terminology. We say that a proposition  $p \in X$  conditionally entails another proposition  $q \in X$ , written  $p \vdash^* q$ , if  $\{p\} \cup Y \vdash q$  for some set  $Y \subseteq X$  consistent with p and with  $\neg q$ . Further, for  $p, q \in X$  we write  $p \vdash^* q$  if there exists a sequence of propositions  $p_1, \ldots, p_k \in X$  such that  $p = p_1 \vdash^* p_2 \vdash^* \ldots \vdash^* p_k = q$ . (So  $\vdash^*$  is the transitive closure of  $\vdash^*$ .) Finally, a set  $Y \subseteq \mathbf{L}$  is *minimal inconsistent* if it is inconsistent but all its subsets are consistent. Now an agenda X is called

- totally blocked if, for all propositions  $p, q \in X$ , we have  $p \vdash \vdash^* q$  (Nehring and Puppe 2002);
- even-number negatable if there is a minimal inconsistent set  $Y \subseteq X$  such that  $(Y \setminus Z) \cup \{\neg p : p \in Z\}$  is consistent for some subset  $Z \subseteq Y$  of even size (Dietrich 2007 and Dietrich and List 2007a; an equivalent condition is Dokow and Holzman's forthcoming *non-affineness* condition).

While total blockedness requires that any two propositions can be linked by a path of conditional entailments, even-number negatability requires that the agenda includes a minimal inconsistent set that becomes consistent by negating some even number of its members. We are now in a position to state the analogue of Arrow's theorem.

**Theorem 1** If the agenda is totally blocked and even-number negatable, there exists no propositionwise, unanimity-preserving and non-dictatorial aggregation rule  $F: \mathbf{U}^n \to \mathbf{U}$ . Otherwise there exist such rules.

In this form, Theorem 1 was proved by Dokow and Holzman (forthcoming); the impossibility part was also proved by Dietrich and List (2007a). The result builds on an earlier theorem by Nehring and Puppe (2002), in which the aggregation rule is required to satisfy the additional condition of *monotonicity*. while the agenda condition of even-number negatability is not needed. Unlike Arrow's theorem, which shows that preference aggregation in accordance with Arrow's conditions is impossible for all but the most trivial decision problems (namely for all except binary decisions), its analogue in the case of judgment aggregation implies a significant possibility. After all, the conjunction of total blockedness and even-number negatability is quite demanding and violated by many decision problems discussed in the literature on judgment aggregation, including the example of Table 1. However, the condition of non-dictatorship is arguably too weak to guarantee fully 'democratic' judgment aggregation in the ordinary sense of the term. In what follows, we consider three ways of strengthening the requirement of non-dictatorship – namely non-oligarchy, anonymity and no individual veto power – and finally one strengthening of unanimity preservation – namely *implication preservation*, thereby addressing all the question marks in Table 2.

#### 3.1 Non-oligarchic aggregation

To introduce the condition of non-oligarchy, call an aggregation rule F oligarchic if there is a non-empty set  $M \subseteq N$  (of oligarchs) and a judgment set  $D \in \mathbf{U}$  (the *default*) such that, for all  $p \in X$  and all admissible profiles  $(A_1, ..., A_n)$ ,

$$p \in F(A_1, ..., A_n) \Leftrightarrow \begin{cases} p \in A_i \text{ for all oligarchs } i \in M & \text{ if } p \in X \setminus D \\ p \in A_i \text{ for some oligarch } i \in M & \text{ if } p \in D. \end{cases}$$

Under this notion of an oligarchy, first defined by Nehring and Puppe (2008), a group of oligarchs has the power to determine the overall collective judgment on any given proposition p whenever they are unanimous on p and to force the group to revert to a default judgment on p whenever they disagree.<sup>3</sup> A dictatorship is the special case in which the set of oligarchs is singleton. It is now reasonable to ask for which decision problems we can find aggregation rules satisfying the previous conditions with non-dictatorship strengthened as follows:

Non-oligarchy. The aggregation rule F is not oligarchic.

Call an agenda X semi-blocked if, for all propositions  $p, q \in X$ , we have  $[p \vdash f^* q \text{ and } q \vdash f^* p]$  or  $[p \vdash f^* \neg q \text{ and } \neg q \vdash f^* p]$  (Nehring 2006).

**Theorem 2** If the agenda is semi-blocked and even-number negatable, there exists no propositionwise, unanimity-preserving and non-oligarchic aggregation rule  $F: \mathbf{U}^n \to \mathbf{U}$ . Otherwise there exist such rules.<sup>4</sup>

Theorem 2 continues to hold if we impose the additional condition of monotonicity on the aggregation rule while weakening even-number negatability to the condition that the agenda is *non-trivial*, i.e., contains propositions p, q such that p is not logically equivalent to q or  $\neg q$  (where logical equivalence means mutual entailment).<sup>5</sup> The latter is Nehring's (2006) characterization result.

<sup>&</sup>lt;sup>3</sup>Another notion of oligarchy, discussed in Gärdenfors (2006), Dietrich and List (2008) and Dokow and Holzman (2006), defines  $F(A_1, ..., A_n)$  as  $\bigcap_{i \in M} A_i$ , without any default judgments. An oligarchy in this sense typically generates incomplete collective judgments, whereas the one discussed in the present paper guarantees completeness.

<sup>&</sup>lt;sup>4</sup>As a corollary, all propositionwise and unanimity-preserving aggregation rules  $F : \mathbf{U}^n \to \mathbf{U}$  are oligarchic but not all are dictatorial if and only if the agenda is semi- but not totally blocked and even-number negatable. This remains true if 'even-number negatable' is replaced with 'non-trivial' (by Lemma 3) or monotonicity is imposed on F (or both).

<sup>&</sup>lt;sup>5</sup>If we exclude agendas containing logically equivalent but distinct propositions, the trivial agendas are precisely the binary agendas containing only a single proposition-negation pair.

#### 3.2 Anonymous aggregation

The next condition to be investigated is anonymity, the requirement of equal treatment of all individuals.

**Anonymity.** For all admissible profiles  $(A_1, ..., A_n), (A'_1, ..., A'_n)$  which are permutations of each other,  $F(A_1, ..., A_n) = F(A'_1, ..., A'_n)$ .

For which decision problems can we find anonymous propositionwise aggregation rules? Call an agenda X blocked if it contains a proposition  $p \in X$ such that  $p \vdash \vdash^* \neg p$  and  $\neg p \vdash \vdash^* p$  (Nehring and Puppe 2002).

**Theorem 3** Let n be even. If the agenda is blocked, there exists no propositionwise, unanimity-perserving and anonymous aggregation rule  $F : \mathbf{U}^n \to \mathbf{U}$ ; otherwise there exist such rules.

Interestingly, this result (as well as our subsequent results below) requires no even-number negation condition on the agenda, despite not requiring monotonicity. However, it remains valid if we add monotonicity as a condition on F. The result including monotonicity (as well as the monotonic variant of the corollary below) was proved by Nehring and Puppe (2002). For an odd group size n, the agenda condition for the impossibility is not blockedness but a stronger and very complex condition. We spare the reader with the details, which are developed in the monotonic case by Nehring and Puppe (2002). Jointly with Nehring and Puppe's result for odd n, Theorem 3 implies the following corollary, which again continues to hold if monotonicity is added as a further condition on F:

**Corollary 1** There exist propositionwise, unanimity-perserving and anonymous aggregation rules  $F : \mathbf{U}^n \to \mathbf{U}$  for all group sizes n if and only if the agenda is not blocked.

#### 3.3 Aggregation without veto power

Note that oligarchic aggregation rules have the special property that all oligarchs have the power to veto (i.e., prevent) any collective judgment set other than the default one. Even anonymous aggregation rules do not automatically avoid the presence of such veto power: in fact, they may give veto power to *every* individual. Just consider the case of anonymous oligarchic rules, in which every individual is an oligarch. These observations suggest that it may be democratically appealing to require the absence of individual veto power. No individual veto power. For all admissible profiles  $(A_1, ..., A_n)$  in which n-1 individual judgment sets coincide, say they are each equal to A, we have  $F(A_1, ..., A_n) = A$ .

Informally, the condition of no individual veto power requires that no singleton or empty coalition can ever veto any judgment set. This simultaneously strengthens non-oligarchy (and thereby also non-dictatorship) and unanimity preservation. For which decision problems can this condition be met? Unfortunately, the answer is that, for small group sizes, it can *never* be met, while, for sufficiently large group sizes, it can be met only for rather special agendas. Specifically, call an agenda X minimally blocked if it contains at least two non-equivalent propositions  $p, q \in X$  such that  $p \vdash q$  and  $q \vdash p^*$ .

**Theorem 4** If the agenda is minimally blocked, there exists no propositionwise aggregation rule  $F : \mathbf{U}^n \to \mathbf{U}$  without individual veto power. Otherwise there exist such rules if  $n \ge 2^{\frac{|X|}{2}-1}$  ('large groups') and no such rules if  $n \le k_X$ , where  $k_X$  is the size of the largest minimal inconsistent subset of X ('small groups').

The theorem continues to hold if we impose the additional conditions of anonymity, monotonicity or unanimity preservation on F (the last condition already follows from no individual veto power). Are the bounds on the group size n in Theorem 4 tight or do the stated (im)possibilities hold even under weaker bounds? The upper bound  $k_X$  is tight.<sup>7</sup> As for the lower bound  $2^{\frac{|X|}{2}-1}$ , any possible replacement (which is a function of |X|) would still grow exponentially in the agenda size |X|, as shown in the Appendix, thereby further reinforcing the limited possibility of propositionwise judgment aggregation without individual veto power. The following corollary simplifies Theorem 4:

**Corollary 2** There exist propositionwise aggregation rules  $F : \mathbf{U}^n \to \mathbf{U}$  without individual veto power for all sufficiently large group sizes n if and only if the agenda is not minimally blocked.

Like the theorem, this corollary remains true if anonymity, monotonicity or unanimity preservation are added as conditions on F. With the last two additions, the corollary yields Nehring and Puppe's result (2002).<sup>8</sup>

<sup>&</sup>lt;sup>6</sup>Equivalently, an agenda is *minimally blocked* if there exists at least one finite sequence of (not all logically equivalent) propositions  $p_1, ..., p_k$  with  $p_1 \vdash^* p_2 \vdash^* ... \vdash^* p_k \vdash^* p_1$ .

<sup>&</sup>lt;sup>7</sup>More precisely, for every  $k \in \{2, 3, ...\}$ , some agendas X with  $k_X = k$  lead to possibility for each group size  $n > k_X$ .

<sup>&</sup>lt;sup>8</sup>Nehring and Puppe state their result as an equivalence between an aggregation possi-

#### **3.4** Implication-preserving aggregation

The conditions investigated so far – non-oligarchy, anonymity and no individual veto power – all strengthen the original condition of non-dictatorship. We have noted that the condition of no individual veto power strengthens unanimity preservation as well. We now turn to a condition that strengthens unanimity preservation alone, against the background of regular propositionwise aggregation. The condition is inspired by recent work on probabilistic opinion pooling (Dietrich and List 2007c).

**Implication preservation.** For all  $p, q \in X$  and all admissible profiles  $(A_1, ..., A_n)$ , if  $p \in A_i \Rightarrow q \in A_i$  for all individuals i, then  $p \in F(A_1, ..., A_n) \Rightarrow q \in F(A_1, ..., A_n)$ .

Informally, implication preservation requires that, if in all individuals' judgments p materially implies q, then p also materially implies q in the collective judgment. If the language  $\mathbf{L}$  contains the material conditional  $\rightarrow$ , this can also be expressed as the requirement that, if  $A_i \vdash p \rightarrow q$  for all individuals i, then we also have  $F(A_1, ..., A_n) \vdash p \rightarrow q$ . Note that an aggregation rule  $F : \mathbf{U}^n \rightarrow \mathbf{U}$  satisfying implication preservation also satisfies unanimity preservation. (By taking  $p = \neg q$  in the condition of implication preservation, we can see that unanimous individual judgments on each proposition must be preserved collectively.)

It turns out that implication-preserving propositionwise aggregation is possible only for an extremely restrictive class of decision problems: those in which the agenda is 'simple'. Call an agenda X non-simple if it has at least one minimal inconsistent subset of size greater than two (in short, if  $k_X > 2$ ).

**Theorem 5** If the agenda is non-simple, there exists no propositionwise, implication-preserving and non-dictatorial aggregation rule  $F : \mathbf{U}^n \to \mathbf{U}$ . Otherwise there exist such rules.

As this result shows, by strengthening unanimity preservation to implication preservation, we obtain an impossibility result that holds for most agendas – indeed, for *all* the agendas used in discursive dilemma examples in the literature. Again, the result requires no even-number negation condition on the agenda, despite not requiring monotonicity, but remains true if we add

bility and the agenda condition of non-minimal-blockedness, but the aggregation possibility should be read as holding for sufficiently large n, since Nehring and Puppe's proof requires sufficiently large n (and since small n implies impossibility by Theorem 4).

monotonicity as a condition on the aggregation rule. Thus Theorem 5 addresses the last two question marks in Table 2 above.

Interestingly, in the case of probabilistic opinion pooling, the directly analogous conditions on an aggregation rule (propositionwise independence, implication preservation and regularity) yield a characterization of linear averaging on the class of non-simple agendas (Dietrich and List 2007c), whereas in the present case of binary judgment aggregation, only degenerate such rules remain, namely dictatorial ones, which give zero weight to all except one individual. One might argue, therefore, that the present impossibility stems not necessarily from an undue strength of implication preservation (which is, after all, satisfied by a common class of aggregation rules in the probabilistic case), but from the informational limitations of binary judgments.<sup>9</sup>

## 4 Conclusion

We hope to have settled the most salient open questions concerning propositionwise aggregation. Our starting point has been the baseline case of propositionwise judgment aggregation in accordance with Arrow-inspired conditions. We have characterized the classes of decision problems (agendas) for which propositionwise judgment aggregation is possible under various strengthenings of these conditions, requiring, respectively, non-oligarchy, anonymity, no individual veto power and implication preservation. Table 3 summarizes our results.

Conditions on an			
aggregation rule	Monotonicity	Monotonicity	
(in addition to regularity, unanimity	not required	required	
preservation & prop'wise aggregation)			
Non-oligarchy	Semi-blocked (see above)		
	& even-number negatable	(see above)	
Anonymity	Blocked		
No veto power	Minimally blocked		
Implication preservation	Non-simple		

Table 3: Classes of agendas (decision problems) generating an impossibility (summary of our results)

<sup>&</sup>lt;sup>9</sup>In the probabilistic case, implication preservation is equivalent to *conditional zero*preservation, the requirement that, for any  $p, q \in X$ , if all individuals unanimously assign a conditional probability of 0 to p given q, this assignment should be preserved collectively.

By superimposing Table 3 upon Table 2 above, we are able to fill all the gaps in the earlier table. Note that in the last three rows our results subsume the cases with and without requiring monotonicity; here, unlike in previous results in the literature, monotonicity makes no difference.

Given the large number of agenda conditions occurring in the literature on judgment aggregation and the present paper, as summarized in Tables 2 and 3, it is useful to clarify the logical relationships between the various conditions diagrammatically. Figure 1 partially orders these conditions and the resulting classes of decision problems by inclusion. The strongest (most restrictive) condition is at the bottom, the weakest (most permissive) at the top.

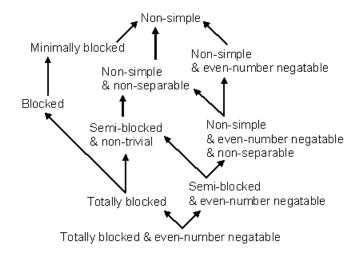


Figure 1: Logical relationships between different agenda conditions

What general lessons can we learn from the present results? It is clear that, with increasing strength of the conditions imposed on propositionwise aggregation, we are faced with increasingly general impossibility results, and the classes of decision problems for which there remain possibilities become more and more restrictive. Given that genuinely 'democratic' judgment aggregation requires more than non-dictatorship alone, it is fair to conclude that, for many real-world decision problems, classic, propositionwise aggregation is not democratically feasible. This leaves us with three main solutions. We can either try to relax some of the other Arrow-inspired conditions, notably universal domain and collective rationality, or search for alternatives to propositionwise aggregation, or move from binary judgments to more general propositional attitudes, such as non-binary or probabilistic ones, as already mentioned briefly above.

Relaxations of universal domain have been investigated by List (2003),

Dietrich and List (2007d) and Pivato (forthcoming), relaxations of collective rationality by several contributions, including List and Pettit (2002), Dietrich and List (2007e, f, 2008), Gärdenfors (2006) and Dokow and Holzman (2006). The literature also contains some work on aggregation rules that drop the restriction of propositionwise aggregation. Among the proposals investigated are the 'premise-based' aggregation rules (Pettit 2001, List and Pettit 2002, Bovens and Rabinowicz 2006, Dietrich 2006a, Mongin 2008, Dietrich and Mongin 2007, building also on Kornhauser and Sager 1986), the 'sequential priority' rules (List 2004, Dietrich 2006b) and the 'distance-based' rules (Pigozzi 2006, Miller and Osherson 2009, building also on Konieczny and Pino-Perez 2002). Finally, extensions of the model of judgment aggregation to more general propositional attitudes, such as non-binary or probabilistic ones, have been offered by Dietrich and List (2007c, forthcoming) and Dokow and Holzman (2009b), building also on earlier work on abstract aggregation (Rubinstein and Fishburn 1986) and probability aggregation (e.g., Genest and Zidek 1986).

Arguably, the further exploration of non-propositionwise aggregation and the systematic study of more general propositional attitudes are the biggest future challenges in the theory of judgment aggregation. We hope that, by settling the most salient open questions on classic propositionwise aggregation, the present paper inspires the literature to move on to these new challenges.

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## A Appendix: proofs

General notation. For all  $Z \subseteq Y (\subseteq X)$  we write  $Y_{\neg Z} := (Y \setminus Z) \cup \{\neg z : z \in Z\}$ . Let  $\equiv$  be the (equivalence) relation on X defined by  $p \equiv q \Leftrightarrow [p \vdash \vdash^* q \text{ and }$   $q \vdash \models^* p$ ]. Whenever we consider an aggregation rule F, we denote by  $\mathcal{C}_p^F$  or simply  $\mathcal{C}_p$  the set of coalitions  $C \subseteq N$  that are winning for  $p \ (\in X)$ , i.e., for which  $p \in F(A_1, ..., A_n)$  for all admissible profiles  $(A_1, ..., A_n)$  with  $\{i : p \in A_i\} = C$ . (If F is propositionwise, it is uniquely determined by its family of winning coalitions  $(\mathcal{C}_p)_{p \in X}$ ; if F is also unanimity-preserving resp. monotonic, each set  $\mathcal{C}_p$  contains N resp. is closed under enlarging coalitions.)

#### A.1 Proof of Theorem 2 on non-oligarchic aggregation

To proof begins with three lemmas (the first of which is  $known^{10}$ ).

**Lemma 1** If the aggregation rule  $F : \mathbf{U}^n \to \mathbf{U}$  is propositionwise and unanimity-preserving, then  $p \vdash^* q \Rightarrow \mathcal{C}_p \subseteq \mathcal{C}_q$  for all  $p, q \in X$ .

*Proof.* Although known, we recall the simple argument. For F as specified, consider  $p, q \in X$  with  $p \vdash^* q$ . Let  $C \in \mathcal{C}_p$ . By  $p \vdash^* q$  there is  $Y \subseteq X$  such that  $Y \cup \{p, \neg q\}$  is inconsistent but  $Y \cup \{p\}$  and  $Y \cup \{\neg q\}$  are consistent. It follows that  $Y \cup \{p, q\}$  and  $Y \cup \{\neg p, \neg q\}$  are consistent. So, there is an  $(A_1, ..., A_n) \in \mathbf{U}^n$  such that each  $A_i, i \in C$ , includes  $Y \cup \{p, q\}$  and each  $A_i$ ,  $i \notin C$ , includes  $Y \cup \{\neg p, \neg q\}$ . Now  $F(A_1, ..., A_n)$  contains p (by  $C \in \mathcal{C}_p$ ) and all  $y \in Y$  (by  $N \in \mathcal{C}_y$ ), hence it contains q (by  $\{p\} \cup Y \vdash q$  and  $F(A_1, ..., A_n) \in \mathbf{U}$ ). So,  $C \in \mathcal{C}_q$  as F is propositionwise.

Lemma 2 Every even-number negatable agenda is non-trivial.

*Proof.* Let X be even-number negatable. Then there exists a minimal inconsistent  $Y \subseteq X$  such that  $Y_{\neg Z}$  is consistent for an even-sized  $Z \subseteq Y$ . So there are distinct  $p, q \in Z$ . Now X is non-trivial because p is not logically equivalent to q (otherwise Y would remain inconsistent after removing q) and not logically equivalent to  $\neg q$  (otherwise  $\{\neg p, \neg q\}$  would be inconsistent, violating the consistency of  $Y_{\neg Z}$ ).

**Lemma 3** Every non-trivial agenda that is semi- but not totally blocked is even-number negatable.

*Proof.* Let X be non-trivial, semi-blocked and not totally blocked. As  $\equiv$  is an equivalence relation, X is partitioned into equivalence classes. By assumption on X,

 $<sup>^{10}</sup>$ See Dietrich and List (2007a) and Dokow and Holzman (forthcoming), and earlier Nehring and Puppe (2002), who also assume monotonicity.

(i) there are exactly two  $\equiv$ -equivalence classes, each containing exactly one member of each pair  $p, \neg p \in X$ .

Moreover,

(ii) there is a minimal inconsistent  $Y \subseteq X$  such that  $|Y| \ge 3$ ,

since otherwise every conditional entailment in X is in fact an unconditional entailment, so that each  $\equiv$ -equivalence class consists of logically equivalent propositions, which by (i) implies that X is trivial, a contradiction. Further, one of the two  $\equiv$ -equivalence classes in (i) satisfies  $p \not\models^* q$  for all p in this class and all q in the other class, since otherwise  $p \equiv q$  for p and q from different classes; hence,

(iii) some  $\equiv$ -equivalence class shares at most one element with each minimal inconsistent set  $Y \subseteq X$ .

The simple properties (i)-(iii) allow us to prove a key fact:

(iv) for every minimal inconsistent set  $Y \subseteq X$ ,  $Y_{\neg Z}$  is consistent for each non-empty subset  $Z \subseteq Y$  of pairwise  $\equiv$ -equivalent propositions.

To show this, let Y and and Z be as in (iv). If Z is singleton,  $Y_{\neg Z}$  is obviously consistent (by Y's minimal inconsistency). Now let  $|Z| \ge 2$ . Suppose for a contradiction that  $Y_{\neg Z}$  is inconsistent. Let Y' be a minimal inconsistent subset of  $Y_{\neg Z}$ . Let V be the  $\equiv$ -equivalence class with  $Z \subseteq V$ , and W the other  $\equiv$ -equivalence class. By  $|Y \cap V| \ge 2$  and (iii),  $|Y' \cap W| \le 1$ . So  $|Y' \cap \{\neg z : z \in Z\}| \le 1$  (as  $\{\neg z : z \in Z\} \subseteq W$  by (i)). So  $Y' \subseteq (Y \setminus Z) \cup \{\neg z\}$ for some  $z \in Z$ . But  $(Y \setminus Z) \cup \{\neg z\}$  is consistent (by Y's minimal inconsistency). So Y' is consistent, a contradiction.

To complete the proof, let Y be as in (ii). By  $|Y| \ge 3$  and (i), Y contains two distinct  $\equiv$ -equivalent p, q. So, by (iv), even-number negatability holds with this Y and with  $Z := \{p, q\}$ .

*Proof of Theorem 2.* We prove each direction of the implication.

1. First, suppose the agenda X is semi-blocked and even-number negatable. Let  $F : \mathbf{U}^n \to \mathbf{U}$  be propositionwise and unanimity-preserving. We show that F is oligarchic.

Case 1: X is totally blocked. Then F is dictatorial (hence oligarchic) by Theorem 1.

Case 2: X is not totally blocked. So, as X is also non-trivial by Lemma 2, the assumptions of Lemma 3 are satisfied. Hence X has the properties (i)-(iv) shown in the proof of Lemma 3; we shall use some of these properties. Let  $W \subseteq X$  be the  $\equiv$ -equivalence class in (iii), and  $V := X \setminus W$  the only other  $\equiv$ -equivalence class (by (i)). Now (v) there is a minimal inconsistent set  $Y \subseteq X$  with  $|Y| \ge 3$  such that  $|Y \cap W| = 1$ .

Suppose the contrary. Then  $Y \cap W \neq \emptyset$  only for minimal inconsistent sets  $Y \subseteq Y$  of size 2. So every conditional entailment  $p \vdash^* q$  with  $p \in W$ satisfies  $p \vdash q$  and  $q \in W$  (the latter since otherwise  $\neg q \in W$ , implying  $|W \cap \{p, \neg q\}| = 2$ ). Hence the members of W are connected by paths of unconditional entailments, so are pairwise logically equivalent. So  $V = X \setminus W$  $(= \{\neg w : w \in W\})$  also consists of pairwise logically equivalent propositions. Hence X is trivial, a contradiction by Lemma 2.

Let Y be as in (v). Let w be the element in  $Y \cap W$ , and v, v' two distinct elements in  $Y \cap V$ . By Lemma 1, the set of coalitions  $\mathcal{C}_p$  is the same for all  $p \in V$ ; call it  $\mathcal{C}$ . We now prove a first closure-property of  $\mathcal{C}$ :

(vi)  $C, C' \in \mathcal{C} \Rightarrow C \cap C' \in \mathcal{C}$  (intersection-closedness).

Let  $C, C' \in \mathcal{C}$ . Each of the sets  $Y_{\neg\{w\}}, Y_{\neg\{v'\}}, Y_{\neg\{v\}}$  and  $Y_{\neg\{v,v'\}}$  is consistent (the first three by Y's minimal inconsistency, the fourth by (iv)). So, there is a profile  $(A_1, ..., A_n) \in \mathbf{U}^n$  such that

- $Y_{\neg\{w\}} \subseteq A_i$  for all  $i \in C \cap C'$ ,
- $Y_{\neg\{v'\}} \subseteq A_i$  for all  $i \in C \setminus C'$ ,
- $Y_{\neg\{v\}} \subseteq A_i$  for all  $i \in C' \setminus C$ ,
- $Y_{\neg\{v,v'\}} \subseteq A_i$  for all  $i \in N \setminus (C \cup C')$ .

Now  $F(A_1, ..., A_n)$  contains v since  $C \in \mathcal{C}$  and  $v \in V$ , contains v' since  $C' \in \mathcal{C}$  and  $v' \in V$ , and contains all  $y \in Y \setminus \{v, v', w\}$  by unanimity preservation. In summary,  $Y \setminus \{w\} \subseteq F(A_1, ..., A_n)$ . So, as  $Y \setminus \{w\} \vdash \neg w$ ,  $F(A_1, ..., A_n)$  contains  $\neg w$ . Hence  $C \cap C' \in \mathcal{C}_{\neg w}$ , i.e.,  $C \cap C' \in \mathcal{C}$  (as  $\neg w \in V$  by  $w \in W$ ), as required.

Next, we prove a second closure property of C:

(vii)  $C \in \mathcal{C}\&C \subseteq C' \subseteq N \Rightarrow C' \in \mathcal{C}$  (superset-closedness).

Assume  $C \in \mathcal{C}\& C \subseteq C' \subseteq N$ . We distinguish two cases.

- First, suppose  $Y_{\neg\{v,w\}}$  is consistent. Then there exists a profile  $(A_1, ..., A_n) \in \mathbf{U}^n$  in which
  - all  $i \in C$  accept all propositions in  $Y_{\neg\{w\}}$ ,
  - all  $i \in C' \setminus C$  accept all propositions in  $Y_{\neg\{v,w\}}$ ,
  - all  $i \in N \setminus C'$  accept all propositions in  $Y_{\neg\{v\}}$ .

 $F(A_1, ..., A_n)$  contains v by  $C \in \mathcal{C}$  and  $v \in V$ , and contains all  $y \in Y \setminus \{v, w\}$  by unanimity preservation. In summary,  $Y \setminus \{w\} \subseteq F(A_1, ..., A_n)$ . So, by  $Y \setminus \{w\} \vdash \neg w$ ,  $\neg w \in F(A_1, ..., A_n)$ . Hence  $C' \in \mathcal{C}_{\neg w}$ , i.e.,  $C' \in \mathcal{C}$  (by  $\neg w \in V$ ), as required.

- Second, suppose  $Y_{\neg\{v,w\}}$  is inconsistent. We consider a profile  $(A_1, ..., A_n) \in \mathbf{U}^n$  in which
  - all  $i \in C$  accept all propositions in  $Y_{\neg\{w\}}$ ,

- all  $i \in C' \setminus C$  accept all propositions in  $Y_{\neg(Y \setminus \{v,w\})}$  (which is consistent by (iv)),
- all  $i \in N \setminus C$  accept all propositions in  $Y_{\neg(Y \setminus \{w\})}$  (which is consistent, again by (iv)).

 $F(A_1, ..., A_n)$  contains  $\neg w$  by  $C \in \mathcal{C}$  and  $\neg w \in V$ , and contains all  $y \in Y \setminus \{v, w\}$ , again by  $C \in \mathcal{C}$ . In summary,  $Y_{\neg \{w\}} \setminus \{v\} \subseteq F(A_1, ..., A_n)$ . So, as  $Y_{\neg \{w\}} \setminus \{v\} \vdash v$  (by the case-B assumption),  $v \in F(A_1, ..., A_n)$ . Hence,  $C' \in \mathcal{C}_v$ , i.e.,  $C' \in \mathcal{C}$  (by  $v \in V$ ), as required.

By (vi) and (vii),  $C = \{C \subseteq N : M \subseteq C\}$  for  $M = \bigcap_{C \in C} C$ , where  $M \neq \emptyset$  by unanimity preservation. So F is oligarchic with default W and set of oligarchs M, which completes the impossibility proof.

2. Conversely, suppose the agenda X is *not* semi-blocked or *not* evennumber negatable.

Case 1: X is non-trivial. If X is not semi-blocked, then by Nehring (2006) there exists a non-oligarchic aggregation rule satisfying all properties (and even monotonicity). If X is semi-blocked, then by assumption it is not evennumber negatable (hence totally blocked by Lemma 3). So, the parity rule  $F : \mathbf{U}^n \to \mathcal{P}(X)$  among any odd-sized subgroup  $M \subseteq N$  with  $|M| \geq 3$ , defined by  $F(A_1, ..., A_n) = \{p \in X : |\{i \in M : p \in A_i\}| \text{ is odd}\}$ , has all properties: it is obviously propositionwise, non-oligarchic and (by oddness of |M|) unanimity-preserving, and it generates values in U, as first shown by Dokow and Holzman (forthcoming).<sup>11</sup>

Case 2: X is trivial. Define  $F : \mathbf{U}^n \to \mathcal{P}(X)$  as majority voting among a fixed subgroup  $M \subseteq N$  of odd size with  $|M| \geq 3$ . F is obviously nonoligarchic, propositionwise and unanimity-preserving. Finally, as all minimal inconsistent sets  $Y \subseteq X$  have size 2 by triviality, F generates sets in U, as the following classic argument shows. For any  $(A_1, ..., A_n) \in \mathbf{U}^n$ , the set  $A := F(A_1, ..., A_n)$  contains a member of each pair  $p, \neg p \in X$  (as M is odd). If A were inconsistent, it would have a minimal inconsistent subset  $Y \subseteq A$ . We have |Y| = 2. So, as each  $p \in Y$  is majority-accepted within M and as two majorities within M must overlap, some individual  $i \in M$  has  $A_i \subseteq Y$ , contradicting  $A_i$ 's consistency.

#### A.2 Proof of Theorem 3 on anonymous aggregation

*Proof.* Let n be even.

<sup>&</sup>lt;sup>11</sup>More precisely, Dokow and Holzman show this not for even-number negatability but for an equivalent ('non-affineness') condition. For the proof with even-number negatability, see Dietrich (2007).

First, suppose the agenda is blocked. For a contradiction, let F be an aggregation rule with the required properties. By blockedness, there is a  $p \in X$  such that  $p \vdash interim p$  and  $\neg p \vdash interim p$ . By Lemma 1,  $C_p = C_{\neg p}$ ; call this set  $\mathcal{C}$ . As n is even, there is a  $C \subseteq N$  with  $|C| = |N \setminus C|$ . Consider a profile  $(A_1, ..., A_n) \in \mathbf{U}^n$  in which p is accepted by all  $i \in C$  and  $\neg p$  by all  $i \in N \setminus C$ . Since by anonymity  $C \in \mathcal{C} \Leftrightarrow N \setminus C \in \mathcal{C}$ , either both or none of  $p, \neg p$  are in  $F(A_1, ..., A_n)$ , a contradiction as  $F(A_1, ..., A_n) \in \mathbf{U}$ .

Conversely, if the agenda is not blocked, there exists an aggregation rule with the stated properties (and even with *monotonicity*), as shown by Nehring and Puppe (2002) who construct a particular (asymmetric) unanimity rule, i.e., an oligarchy with maximal set of oligarchs N. (The main part of their proof is to establish that there exists a judgment set  $A \in \mathbf{U}$  with at most one element in common with any minimal inconsistent set  $Y \subseteq X$ ; this set A serves as the default of the oligarchy.)

## A.3 Proof of Theorem 4 on aggregation without individual veto power and of the tightness claims about inequalities

*Proof of Theorem* 4. Parts of the argument are adapted from Nehring and Puppe's (2002) proof of their veto power result.<sup>12</sup>

1. First, suppose X is minimally blocked. For a contradiction, suppose  $F: \mathbf{U}^n \to \mathbf{U}$  is propositionwise and without individual veto power. By minimal blockedness, there are propositions  $p_1, ..., p_k$ , not all pairwise logically equivalent, such that  $p_1 \vdash^* p_2 \vdash^* ... \vdash^* p_k \vdash^* p_1$ . Among these conditional entailments there is one, say  $r \vdash^* s$ , that is not an unconditional entailment, i.e., such that  $r \not\vdash s$  (otherwise  $p_1, ..., p_k$  would be pairwise logically equivalent). By  $r \vdash^* s$  there is a  $Y \subseteq X$  such that  $Y \cup \{r, \neg s\}$  is inconsistent but  $Y \cup \{r\}$  and  $Y \cup \{\neg s\}$  are consistent. Hence each of  $Y \cup \{r, s\}$  and  $Y \cup \{\neg r, \neg s\}$  is also consistent. By  $p_1 \vdash^* p_2 \vdash^* ... \vdash^* p_k \vdash^* p_1$  and Lemma 1,  $\mathcal{C}_r = \mathcal{C}_s$ . This set of winning coalitions – call it  $\mathcal{C}$  – need not be closed under taking supersets (as F need not be monotonic), but it certainly contains all coalitions of size at least n-1 as F is without veto power. In particular,  $\mathcal{C}$  is non-empty, hence contains a minimal member C (with respect to set inclusion). By  $N \setminus C \notin \mathcal{C}_{\neg r}$  and  $N \in \mathcal{C}_{\neg r}$  we have  $C \neq \emptyset$ . So there is an  $i \in C$ . Consider a profile  $(A_1, ..., A_n) \in \mathbf{U}^n$  in which

• individual *i* accepts all propositions in  $\{r, \neg s\}$  (a consistent set by  $r \not\vdash s$ ),

 $<sup>^{12}</sup>$ In particular, the aggregation rule constructed in case B of part 3 is a complicated variant of Nehring and Puppe's aggregation rule (which we could not have used here).

- all individuals in  $C \setminus \{i\}$  accept all propositions in  $\{r, s\} \cup Y$ ,
- all individuals in  $N \setminus C$  accept all propositions in  $\{\neg r, \neg s\} \cup Y$ .

Now  $F(A_1, ..., A_n)$  contains r (as  $C \in C$ ), each  $y \in Y$  (as coalitions of size at least n - 1 are in C), but not s (as  $C \setminus \{i\} \notin C$  by C's minimality). Hence,  $\{r, \neg s\} \cup Y \subseteq F(A_1, ..., A_n)$ , a contradiction as  $\{r, \neg s\} \cup Y$  is inconsistent.

2. Next, suppose  $n \leq k_X$ . We show that there is no propositionwise  $F: \mathbf{U}^n \to \mathbf{U}$  without individual veto power. For a contradiction, let F be such an aggregation rule. Consider a minimal inconsistent set  $Y \subseteq X$  of maximal size. Then  $|Y| \geq n$ , and so Y has n pairwise distinct elements  $p_1, \ldots, p_n$ . By Y's minimal inconsistency, each set  $Y_{\neg\{p_i\}}$  is consistent, and hence there is a profile  $(A_1, \ldots, A_n) \in \mathbf{U}^n$  such that  $Y_{\neg\{p_i\}} \subseteq A_i$  for each  $i \in N$ . Now  $F(A_1, \ldots, A_n)$  contains each  $p \in Y$ , since at least n-1 individuals accept p and F is without individual veto power. So  $F(A_1, \ldots, A_n)$  is inconsistent, a contradiction.

3. Now suppose X is not minimally blocked and  $n \ge 2^{K-1}$ , where K := |X|/2. We construct an aggregation rule with the required properties. We may assume without loss of generality that X does not contain distinct but logically equivalent propositions.<sup>13</sup> As X is not minimally blocked and no two propositions are logically equivalent,  $\vdash\vdash^*$  is an anti-symmetric relation on X. As  $\vdash\vdash^*$  is also transitive, it is a partial order, hence can be extended to a linear order  $\leq$  on X that satisfies

(\*)  $p \le q \Leftrightarrow \neg q \le \neg p$  for all  $p, q \in X$ ,

by a standard type of argument (e.g., Duggan 1999): the set of partial orders extending  $\vdash \vdash^*$  and satisfying (\*) is non-empty (it contains  $\vdash \vdash^*$ ) and closed under taking the union of any chain, hence by Zorn's Lemma contains a maximal element  $\leq$ , which can be shown to be complete, hence is a linear order. We partition X into the sets  $X_{\leq}$  and  $X_{>}$  containing the K lowest resp. K highest elements of X, and denote the members of  $X_{\leq}$  by  $p_1, ..., p_K$ in increasing order. We have

(\*\*)  $p_1 < ... < p_K < \neg p_K < ... < \neg p_1$  (hence  $X_> = \{\neg p : p \in X_<\}$ ), as can easily be derived from (\*).

We distinguish two cases, A and B.

<sup>&</sup>lt;sup>13</sup>To see why, suppose the existence proof is done for such agendas X, and now let X be arbitrary. Call two proposition-negation pairs  $\{p, \neg p\}, \{q, \neg q\} \subseteq X$  equivalent if p is equivalent to q (hence  $\neg p$  to  $\neg q$ ) or p is equivalent to  $\neg q$  (hence  $\neg p$  to q). This defines an equivalence relation. Consider a (sub)agenda  $\tilde{X} \subseteq X$  that includes exactly one pair  $\{p, \neg p\}$  from each equivalence class. Clearly,  $\tilde{X}$  contains no distinct but logically equivalent propositions, so that there exists an aggregation rule  $\tilde{F} : \tilde{\mathbf{U}}^n \to \tilde{\mathbf{U}}$  for  $\tilde{X}$  of the required form.  $\tilde{F}$  induces an aggregation rule  $F : \mathbf{U}^n \to \mathbf{U}$  for X by identifying each  $\tilde{A} \in \tilde{\mathbf{U}}$  with the unique  $A \in \mathbf{U}$  satisfying  $A \supseteq \tilde{A}$ . As the reader can check, F inherits from F the required properties, namely propositionwise independence and no individual veto power.

Case A:  $X_{\leq}$  is minimal inconsistent. We begin by proving a claim.

Claim A1.  $X_{\leq}$  is the only minimal inconsistent subset of X other than the trivial ones  $\{p, \neg p\} \subseteq X$ .

Let Y be a non-trivial minimal inconsistent subset. First, we have  $|Y \cap X_{>}| \leq 1$ , because if  $Y \cap X_{>}$  had distinct members, say  $\neg p_{k}, \neg p_{l}$ , then  $\neg p_{l} < p_{k}$  (by  $\neg p_{l} \vdash^{*} p_{k}$ ) but  $p_{k} < \neg p_{l}$  (as  $p_{k} \in X_{<}$  and  $\neg p_{l} \in X_{>}$ ), a contradiction. In fact,  $Y \cap X_{>} = \emptyset$ , by the following argument. Suppose the contrary. Then  $Y \cap X_{>}$  is a singleton, say  $\{\neg p_{k}\}$ . The minimal inconsistent set Y does not equal  $\{p_{k}, \neg p_{k}\}$  (by non-triviality of Y), hence does not contain  $p_{k}$ , hence is a subset of  $(X_{<} \setminus \{p_{k}\}) \cup \{\neg p_{k}\}$ , a contradiction since the latter set is consistent (by  $X_{<}$ 's minimal inconsistency). By  $Y \cap X_{>} = \emptyset$  we have  $Y \subseteq X_{<}$ , hence  $Y = X_{<}$  as  $X_{<}$  is (like Y) minimal inconsistent. This completes the proof of Claim A1.

Define a family of thresholds  $(m_p)_{p \in X}$  by

$$m_p = \begin{cases} n-1 & \text{if } p \in X_< \\ 2 & \text{if } p \in X_> \end{cases}$$

and consider the aggregation rule  $F: \mathbf{U}^n \to \mathcal{P}(X)$  (a quota rule) given by

$$F(A_1, ..., A_n) := \{ p \in X : |\{i : p \in A_i\}| \ge m_p \}.$$

As F is obviously propositionwise and without individual veto power, it remains to prove the following claim.

Claim A2. F generates complete and consistent judgment sets.

Completeness holds because  $m_p + m_{\neg p} \leq n+1$  for all  $p \in X$  (in fact, with equality). Consistency is equivalent to the system of inequalities

$$\sum_{y \in Y} m_y > n(|Y| - 1) \text{ for every minimal inconsistent set } Y \subseteq X, \qquad (1)$$

by (the anonymous case of) Nehring and Puppe's (2002) 'intersection property' result.<sup>14</sup> By Claim A1, the system (1) reduces to the single inequality  $\sum_{p \in X_{<}} (n-1) > n(K-1)$ , hence to K(n-1) > n(K-1), i.e., to n > K. If  $K \leq 2$  the latter holds because  $n \geq 3$ . If  $K \geq 3$  it holds by  $n \geq 2^{K-1} > K$ . This completes the proof of Claim A2.

Case B:  $X_{\leq}$  is not minimal inconsistent. Redefine the family of thresholds

 $<sup>^{14}</sup>$  We use this result in the variant presented in Dietrich and List (2007e), valid for thresholds in the grid  $\{1,...,n\}$ .

 $(m_p)_{p\in X}$  as

$$m_{p_k} = \begin{cases} n-1 & \text{for } k = 1\\ n-2^{k-2} & \text{for all } k \in \{2, ..., K\}, \end{cases}$$
  
$$m_{\neg p_k} = n+1 - m_{p_k} \text{ for all } k \in \{1, ..., K\},$$

which generates a quota rule  $F: \mathbf{U}^n \to \mathcal{P}(X)$  defined by

$$F(A_1, ..., A_n) = \{ p \in X : |\{i : p \in A_i\}| \ge m_p \}.$$

As F is obviously propositionwise, the proof is completed by proving the following two claims.

Claim B1. F is without individual veto power.

It obviously suffices to show that  $m_p \leq n-1$  for all  $p \in X$ . There are three kinds of propositions to consider:

- For each  $k \in \{1, ..., K\}$ , obviously  $m_{p_k} \le n 1$ .
- For each  $k \in \{1, 2\}$ ,  $m_{\neg p_k} = n + 1 m_{p_k} = 2$ , which is at most n 1 by  $n \ge 3$ .
- For each  $k \in \{3, ..., K\}$ ,  $m_{\neg p_k} = n + 1 m_{p_k} = 2^{k-2} + 1$ , which is at most n-1 because, by  $n \ge 2^{K-1} \ge 2^{k-1} \ge 4$ , we have  $n-1 \ge n/2 + 1 \ge 2^{K-2} + 1 \ge 2^{k-2} + 1$ .

This completes the proof of Claim B1.

Claim B2. F generates complete and consistent judgment sets.

As in the proof of Claim A2, completeness is equivalent to the system of inequalities  $m_p + m_{\neg p} \leq n + 1$ ,  $p \in X$ , which is satisfied (with equality), and consistency is equivalent to the system (1) (using the fact that by Claim B1 the thresholds  $(m_p)_{p \in X}$  belong to  $\{1, ..., n\}$ , in fact to  $\{2, ..., n-1\}$ ). Consider any minimal inconsistent set  $Y \subseteq X$ . There are four cases.

• Let  $Y \subseteq X_{\leq} = \{p_1, ..., p_K\}$  with  $p_1 \notin Y$ . Then

$$\sum_{y \in Y} m_y = n|Y| - \sum_{p_k \in Y} 2^{k-2},$$

in which

$$\sum_{p_k \in Y} 2^{k-2} \le \sum_{k=2}^{K} 2^{k-2} = 2^{K-1} - 1 < 2^{K-1} \le n.$$

So,  $\sum_{y \in Y} m_y > n(|Y| - 1)$ . • Let  $Y \subseteq X_{<} = \{p_1, ..., p_K\}$  with  $p_1 \in Y$ . Then  $\sum_{y \in Y} m_y = m_{p_1} + \sum_{p_k \in Y \setminus \{p_1\}} m_{p_k} = (n - 1) + n(|Y| - 1) - \sum_{p_k \in Y \setminus \{p_1\}} 2^{k-2}$ . As  $Y \neq X_{<}$  (by case-B assumption), we have  $Y \subsetneq X_{<}$ , hence  $Y \setminus \{p_1\} \subsetneq \{p_2, ..., p_K\}$ . So, as  $2^{k-2}$  is increasing in k,

$$\sum_{p_k \in Y \setminus \{p_1\}} 2^{k-2} \le \sum_{p_k \in \{p_3, \dots, p_K\}} 2^{k-2} = \sum_{k=3}^K 2^{k-2} = 2^{K-1} - 2 < n-1.$$

Hence, again  $\sum_{y \in Y} m_y > n(|Y| - 1).$ 

• Let  $Y \cap X_{>} \neq \emptyset$  with  $p_{1} \notin Y$ . We have  $|Y \cap X_{>}| \leq 1$  by the argument in the proof of Claim A1. Let  $\neg p_{l}$  be the unique member of  $Y \cap X_{>}$ . We also have  $Y \cap X_{<} \neq \emptyset$ , since otherwise  $Y = \{\neg p_{l}\}$ , which is impossible as Y is inconsistent and we have excluded contradictions from the agenda. Further,  $Y \setminus \{\neg p_{l}\} \subseteq \{p_{2}, ..., p_{l-1}\}$  (as for each  $p_{k} \in Y \setminus \{\neg p_{l}\}$  we have  $p_{k} \vdash^{*} p_{l}$ , hence  $p_{k} < p_{l}$ , and so k < l). This implies that  $l \neq 1$  (as  $Y \setminus \{\neg p_{l}\} \neq \emptyset$ ), so that  $m_{p_{l}} = n - 2^{l-2}$ , and hence  $m_{\neg p_{l}} = n + 1 - m_{p_{l}} = 2^{l-2} + 1$ . We have

$$\sum_{y \in Y} m_y = m_{\neg p_l} + \sum_{p_k \in Y \setminus \{\neg p_l\}} m_{p_k} = (2^{l-2} + 1) + n(|Y| - 1) - \sum_{p_k \in Y \setminus \{\neg p_l\}} 2^{k-2},$$

in which, by  $Y \setminus \{\neg p_l\} \subseteq \{p_2, ..., p_{l-1}\},\$ 

$$\sum_{p_k \in Y \setminus \{\neg p_l\}} 2^{k-2} \le \sum_{k=2}^{l-1} 2^{k-2} = 2^{l-2} - 1 < 2^{l-2} + 1.$$

So, again  $\sum_{y \in Y} m_y > n(|Y| - 1)$ .

• Let  $Y \cap X_{>} \neq \emptyset$  with  $p_1 \in Y$ . By arguments like in the previous case, one can show that  $Y \cap X_{>}$  has a unique member, say  $\neg p_l$ , that  $Y \setminus \{\neg p_l\} \subseteq \{p_1, ..., p_{l-1}\}$ , and that  $m_{\neg p_l} = 2^{l-2} + 1$ . So,

$$\sum_{y \in Y} m_y = m_{\neg p_l} + m_{p_1} + \sum_{p_k \in Y \setminus \{p_1, \neg p_l\}} m_{p_k}$$
  
=  $(2^{l-2} + 1) + (n-1) + n(|Y| - 2) - \sum_{p_k \in Y \setminus \{p_1, \neg p_l\}} 2^{k-2}$   
=  $2^{l-2} + n(|Y| - 1) - \sum_{p_k \in Y \setminus \{p_1, \neg p_l\}} 2^{k-2}$ ,

in which, by  $Y \setminus \{p_1, \neg p_l\} \subseteq \{p_2, ..., p_{l-1}\},\$ 

$$\sum_{p_k \in Y \setminus \{p_1, \neg p_l\}} 2^{k-2} \le \sum_{k=2}^{l-1} 2^{k-2} = 2^{l-2} - 1 < 2^{l-2}.$$

So, again  $\sum_{y \in Y} m_y > n(|Y| - 1)$ . This completes the proof of Claim B2.

Proof that the bound  $k_X$  in Theorem 4 is tight. Consider any  $K \in \{2, 3, ...\}$ . We have to specify an agenda X with  $k_X = K$  such that for all n > K there is 'possibility'. Let X be an agenda  $X = \{p_1, \neg p_1, ..., p_K, \neg p_K\}$  (containing K pairs) whose only minimal inconsistent set (apart from the trivial ones  $\{p, \neg p\} \subseteq X$ ) is  $Y = \{p_1, ..., p_K\}$ . (Such agendas exist of course, except in very 'poor' logics.) Obviously,  $k_X = |Y| = K$ . Fix a group size n > K. Define thresholds  $m_p, p \in X$ , as n - 1 for  $p \in Y$  and as 2 for  $p \in X \setminus Y$ . The 'quota rule'  $F : \mathbf{U}^n \to \mathcal{P}(X)$  given by

$$F(A_1, ..., A_n) = \{ p \in X : |\{i : p \in A_i\}| \ge m_p \}$$

is trivially propositionwise and without individual veto power, and it generates outputs in U by an argument analogous to that which shows Claim A2 in the proof of Theorem 4.  $\blacksquare$ 

Proof that the bound  $2^{\frac{|X|}{2}-1}$  in Theorem 4 cannot be tightened to a bound without exponential growth. We show that every sequence  $(b_K)_{K=1,2,\ldots}$  in  $(0,\infty)$ for which Theorem 4 holds with  $2^{|X|/2-1}$ , replaced by  $b_{|X|/2}$  grows exponentially (i.e., there is an a > 1 such that  $b_K \ge a^K$  for all sufficiently large K). Let  $(b_K)_{K=1,2,\ldots}$  be such a sequence; we establish exponential growth by showing that  $b_K > m_K$  for all K, where  $(m_k)_{k=1,2,\ldots}$  denotes the Fibonacci sequence, which is defined recursively by  $m_1 = m_2 = 1$  and  $m_k = m_{k-1} + m_{k-2}$  for all  $k \ge 3$  and grows exponentially (with  $m_k/m_{k-1}$  converging to the golden mean).

Consider a fixed  $K \in \{1, 2, ...\}$ . To (ultimately) show that  $b_K > m_K$ , we consider an agenda  $X = \{p_1, \neg p_1, ..., p_K, \neg p_K\}$  whose minimal inconsistent subsets (except the trivial ones of type  $\{p_k, \neg p_k\}$ ) are precisely the sets  $Y_{k,l} :=$  $\{p_k, p_{k+1}, \neg p_l\}$  with  $k, l \in \{1, ..., K\}$  and k+1 < l. Such an agenda does indeed exist, except in 'poor' languages, as we should quickly convince ourselves of. For instance, suppose  $\mathbf{L}$  is the language of classical propositional logic with (at least) the connectives  $\neg, \lor$  and (at least) the atomic propositions  $p_1, ..., p_K$ , and let L be endowed with the following consistency notion (which enforces inconsistency of each set  $Y_{k,l}$ : a set  $A \subseteq \mathbf{L}$  is consistent if and only if  $A \cup$  $\{ \bigvee_{p \in Y_{k,l}} \neg p : k, l \in \{1, ..., K\} \text{ and } k+1 < l \}$  is classically consistent; in other words, our consistency notion is classical consistency conditional on negating at least one member from each set  $Y_{k,l}$ . The sets  $Y_{k,l}$  are precisely the nontrivial minimal inconsistent subsets of X. To see why, note first that each set  $Y_{k,l}$  is obviously non-trivial and minimal inconsistent. Conversely, suppose  $Y \subseteq X$  is non-trivial and minimal inconsistent. Then for some k we have  $p_k, p_{k+1} \in Y$ : otherwise Y would be consistent, as we could extend Y to a (consistent and complete) set  $\overline{Y} \in \mathbf{U}$  by adding each  $\neg p_j$  for which Y contains none of  $p_j, \neg p_j$ . Let k be *smallest* such that  $p_k, p_{k+1} \in Y$ . There exists an l > k + 1 such that  $\neg p_l \in Y$ : otherwise Y could be extended to a consistent and complete set  $\overline{Y} \in \mathbf{U}$  by adding

- each  $\neg p_j$  for which Y contains none of  $p_j, \neg p_j$  and j < k,
- each  $p_j$  for which Y contains none of  $p_j$ ,  $\neg p_j$  and j > k.
- Note that  $Y \supseteq Y_{k,l}$ , so that  $Y = Y_{k,l}$  by minimal inconsistency.

The proof that  $b_K > m_K$  is completed by establishing the following two claims.

Claim 1. X is not minimally blocked.

Let  $\leq$  be the linear order on X defined by  $p_1 < p_2 < ... < p_K < \neg p_K < ... < \neg p_1$ . Check that, for any distinct  $p, q \in X$ , if  $p \vdash^* q$  then p < q. So, as there is no <-cycle, there is no  $\vdash^*$ -cycle, as required.

Claim 2. If  $b_K \leq m_K$  then for some group size  $n \geq b_K$  (namely for  $n = m_K$ ) there is no propositionwise aggregation rule  $F : \mathbf{U}^n \to \mathbf{U}$  without individual veto power.

Let  $n = m_K$ , and assume for a contradiction that  $F : \mathbf{U}^n \to \mathbf{U}$  is a propositionwise aggregation rule without individual veto power (it need not be monotonic or anonymous). For each integer h, let  $\mathcal{C}^h$  be the set of coalitions  $C \subseteq N$  of size at least h. We prove by induction that  $\mathcal{C}^{n-m_k} \subseteq \mathcal{C}_{p_k}$  for all k = 1, ..., K.

First,  $\mathcal{C}^{n-m_1} = \mathcal{C}^{n-1} \subseteq \mathcal{C}_{p_1}$  and  $\mathcal{C}^{n-m_2} = \mathcal{C}^{n-1} \subseteq \mathcal{C}_{p_2}$ , as F is without veto power.

Now let  $k \in \{3, ..., K\}$ , and suppose  $\mathcal{C}^{n-m_{k'}} \subseteq \mathcal{C}_{p_{k'}}$  whenever k' < k. Suppose for a contradiction that  $\mathcal{C}^{n-m_k} \not\subseteq \mathcal{C}_{p_k}$ . Then there is a  $C \in \mathcal{C}^{n-m_k}$  such that  $C \not\in \mathcal{C}_{p_k}$ . So,  $N \setminus C \in \mathcal{C}_{\neg p_k}$ , and by  $|N \setminus C| \leq m_k = m_{k-1} + m_{k-2}$  we can partition  $N \setminus C$  into coalitions  $C_1, C_2$  of sizes  $|C_1| \leq m_{k-1}$  and  $|C_2| \leq m_{k-2}$ . Hence,  $N \setminus C_1 \in \mathcal{C}^{n-m_{k-1}}$  and  $N \setminus C_2 \in \mathcal{C}^{n-m_{k-2}}$ . So, by induction hypothesis,  $N \setminus C_1 \in \mathcal{C}_{p_{k-1}}$  and  $N \setminus C_2 \in \mathcal{C}_{p_{k-2}}$ . As  $C, C_1, C_2$  form a partition of N and as  $\{p_{k-2}, p_{k-1}, \neg p_k\} = Y_{k,k+2}$  is minimal inconsistent, there is a profile  $(A_1, \ldots, A_n) \in \mathbf{U}^n$  in which

- all  $i \in C$  have  $A_i \supseteq \{p_{k-2}, p_{k-1}, p_k\}$
- all  $i \in C_1$  have  $A_i \supseteq \{p_{k-2}, \neg p_{k-1}, \neg p_k\}$
- all  $i \in C_2$  have  $A_i \supseteq \{\neg p_{k-2}, p_{k-1}, \neg p_k\}$ .

Then  $F(A_1, ..., A_n)$  contains  $p_{k-2}$  by  $N \setminus C_2 \in \mathcal{C}_{p_{k-2}}$ ,  $p_{k-1}$  by  $N \setminus C_1 \in \mathcal{C}_{p_{k-1}}$ and  $\neg p_k$  by  $N \setminus C \in \mathcal{C}_{\neg p_k}$ , a contradiction as  $F(A_1, ..., A_n)$  is consistent.

As  $n = m_K$ , we have in particular  $\mathcal{C}^0 \subseteq \mathcal{C}_{p_K}$ . By  $\mathcal{C}^0 = \mathcal{P}(N)$  it follows that  $\mathcal{C}_{p_K} = \mathcal{P}(N)$ , whence  $\mathcal{C}_{\neg p_K} = \emptyset$ , a contradiction as F is without veto power.

Inspection of the last proof shows that a *tight* lower bound on n for Theorem 4 would have to be intermediate in strength between the current bound  $n \geq 2^{\frac{|X|}{2}-1}$ , and the weakest candidate  $n > m_{|X|/2}$  (where  $m_K$  is the  $K^{\text{th}}$  Fibonacci number). Where in this range the tight bound lies is left as an open question.

#### A.4 Proof of Theorem 5

To prove the result, we define a binary relation  $\sim$  on X.

**Definition 1** For any  $p, q \in X$ , write  $p \sim q$  if there exists a finite sequence  $p_1, ..., p_k \in X$  with  $p_1 = p$  and  $p_k = q$  such that any neighbours  $p_l, p_{l+1}$  are neither exclusive nor exhaustive (i.e.,  $\{p_l, p_{l+1}\}$  and  $\{\neg p_l, \neg p_{l+1}\}$  are consistent).

The following lemma summarizes the main properties of  $\sim$ . Call an agenda X nested if it can be written as  $X = \{p_1, \neg p_1, ..., p_K, \neg p_K\}$  such that  $p_k \vdash p_{k+1}$  for all  $k \in \{1, ..., K-1\}$ . Nestedness implies simplicity: as any two members of a nested agenda X are (directly) logically dependent, there exist plenty of minimal inconsistent sets  $Y \subseteq X$  but all of them have only size 2.

**Lemma 4**  $\sim$  defines an equivalence relation on X, with

- a single equivalence class if X is non-nested,
- exactly two equivalence classes, each of which contains one member of each pair  $p, \neg p \in X$ , if X is nested.

*Proof.* These properties are shown in Dietrich and List (2007c), albeit in a semantic framework with propositions represented as sets of possible worlds; we leave the simple translation to the reader.  $\blacksquare$ 

An aggregation rule F is called *systematic on*  $Z (\subseteq X)$  if, for all  $p, p' \in Z$ and all admissible profiles  $(A_1, ..., A_n), (A'_1, ..., A'_n), [p \in A_i \Leftrightarrow p' \in A'_i$  for all individuals i] implies  $p \in F(A_1, ..., A_n) \Leftrightarrow p' \in F(A'_1, ..., A'_n)$ . For 'systematic on X' we simply say 'systematic'.

**Lemma 5** A propositionwise and implication-preserving aggregation rule F:  $\mathbf{U}^n \to \mathbf{U}$  is systematic on each ~-equivalence class.

*Proof.* Let F be as specified. As F is propositionwise, it suffices to show that  $C_p = C_q$  for all  $p, q \in X$  such that  $p \sim q$ . In fact, by a straightforward inductive argument it suffices to show that  $C_p = C_q$  for all  $p, q \in X$  for which  $\{p, q\}$  and  $\{\neg p, \neg q\}$  are each consistent.

Consider any such  $p, q \in X$  and any  $C \subseteq N$ ; we show that  $C \in C_p \Leftrightarrow C \in C_q$ . As  $\{p,q\}$  and  $\{\neg p, \neg q\}$  are consistent, there exist judgment sets  $A_1, \ldots, A_n \in \mathbf{U}$  such that

 $p, q \in A_i$  for all  $i \in C$  and  $\neg p, \neg q \in A_i$  for all  $i \notin C$ .

We have  $p \in A_i \Leftrightarrow q \in A_i$  for all *i*, so that by applying implication preservation in both directions we obtain

$$p \in F(A_1, ..., A_n) \Leftrightarrow q \in F(A_1, ..., A_n).$$

Now  $C \in \mathcal{C}_p$  is equivalent to  $p \in F(A_1, ..., A_n)$ , hence (as just shown) to  $q \in F(A_1, ..., A_n)$ , and so to  $q \in \mathcal{C}_q$ .

Lemmas 4 and 5 imply the following global systematicity result.

**Lemma 6** If the agenda is non-nested, every propositionwise and implicationpreserving aggregation rule  $F : \mathbf{U}^n \to \mathbf{U}$  is systematic.

While the last systematicity result assumed just a non-nested agenda, the following monotonicity result makes the stronger non-simplicity assumption.

**Lemma 7** For a non-simple agenda, every propositionwise and implicationpreserving aggregation rule  $F : \mathbf{U}^n \to \mathbf{U}$  is monotonic.

*Proof.* Let X and F be as specified. By Lemma 6, F is systematic. So  $C_p$  is the same for all  $p \in X$ ; call this set C. Let  $C \subseteq C' \subseteq N$  with  $C \in C$ ; we have to show that  $C' \in C$ . As X is non-simple, there exists a minimal inconsistent set  $Y \subseteq X$  with  $|Y| \ge 3$ . Choose pairwise distinct  $p, q, r \in Y$ . As each of  $Y_{\neg\{p\}}, Y_{\neg\{q\}}, Y_{\neg\{r\}}$  is consistent, there are  $A_1, ..., A_n \in \mathbf{U}$  such that

- for all  $i \in C$ ,  $Y_{\neg\{q\}} \subseteq A_i$ ,
- for all  $i \in C' \setminus C, Y_{\neg\{r\}} \subseteq A_i$ ,
- for all  $i \in N \setminus C'$ ,  $Y_{\neg\{p\}} \subseteq A_i$ .

As  $\neg q \in A_i \Rightarrow p \in A_i$  for all *i*, we have  $\neg q \in F(A_1, ..., A_n) \Rightarrow p \in F(A_1, ..., A_n)$  by implication preservation. So, as  $\neg q \in F(A_1, ..., A_n)$  by  $C \in \mathcal{C}$ , we have  $p \in F(A_1, ..., A_n)$ , and hence  $C' \in \mathcal{C}$  (as *F* is propositionwise).

Proof of Theorem 5. First, let X be non-simple. For a contradiction suppose F is an an aggregation rule with all required properties. By X's non-nestedness and the last two lemmas, F is systematic and monotonic. Hence F is dictatorial by a standard result for non-simple agendas (Nehring and Puppe 2002), a contradiction.

Conversely, let X be simple. As  $n \geq 3$ , there exists an odd-sized nonsingleton subgroup  $M \subseteq N$ . The aggregation rule  $F : \mathbf{U}^n \to \mathcal{P}(X)$  defined as majority voting among the members of M is implication-preserving (as one can verify), non-dictatorial (by |M| > 1) and of course propositionwise, and it generates judgment sets in  $\mathbf{U}$  (as |M| is odd and X is simple; see the argument in case 2 of part 2 of the proof of Theorem 2).