



Munich Personal RePEc Archive

Weak continuity of preferences with nontransitive indifference

Bosi, Gianni and Zuanon, Magali

Dipartimento di Scienze Economiche, Aziendali, Matematiche e Statistiche, Università di Trieste, Dipartimento di Metodi Quantitativi, Università di Brescia, Italy

17. October 2011

Online at <http://mpa.ub.uni-muenchen.de/34182/>
MPRA Paper No. 34182, posted 18. October 2011 / 14:41

Weak continuity of preferences with nontransitive indifference

Gianni BOSI

Dipartimento di Matematica Applicata
“Bruno de Finetti”, Università di Trieste,
Piazzale Europa 1,
34127 Trieste, Italy

Magali E. ZUANON

Dipartimento di Metodi Quantitativi,
Università degli Studi di Brescia,
Contrada Santa Chiara 50, 25122 Brescia, Italy

Abstract

We characterize *weak continuity* of an interval order \succsim on a topological space (X, τ) by using the concept of a *scale* in a topological space.

JEL Classification: C60; D00.

Keywords: Weakly continuous interval order; continuous numerical representation.

1 Introduction

An interval order \succsim on a set X is in some sense the simplest kind of binary relation with nontransitive indifference since, under certain conditions, it can be represented by a pair (u, v) of real-valued functions on X (this means that, for all $x, y \in X$, $x \succsim y$ if and only if $u(x) \leq v(y)$). If in addition X is endowed with a topology τ , then one may look for a pair (u, v) of continuous real-valued functions representing an interval order \succsim on (X, τ) (see e.g. Bosi, Candeal and Induráin [2] and Bosi, Candeal, Campión and Induráin [3]).

With a view to possible general conditions guaranteeing the existence of such a continuous representation, Bosi [1] introduced the concept of a *weakly continuous* interval order. In this paper, we characterize weak continuity of an interval order by using the concept of a *scale* in a topological space.

2 Notation and preliminaries

We first recall that an *interval order* \succsim on an arbitrary nonempty set X is a binary relation on X which is *reflexive* and in addition verifies the following condition for all $x, y, z, w \in X$:

$$(x \succsim z) \text{ and } (y \succsim w) \Rightarrow (x \succsim w) \text{ or } (y \succsim z).$$

The *irreflexive part* of an interval order \succsim will be denoted by \prec (i.e., for all $x, y \in X$, $x \prec y$ if and only if $(x \succsim y)$ and $\text{not}(y \succsim x)$).

Fishburn [6] showed that if \succsim is an interval order on a set X , then each of the following two binary relations \succsim^* and \succsim^{**} on X is a *total preorder* (i.e., a *total* and *transitive* binary relation):

$$x \succsim^* y \Leftrightarrow (z \succsim x \Rightarrow z \succsim y) \text{ for all } z \in X,$$

$$x \succsim^{**} y \Leftrightarrow (y \succsim z \Rightarrow x \succsim z) \text{ for all } z \in X.$$

The irreflexive parts of \succsim^* and \succsim^{**} will be denoted by \prec^* and \prec^{**} .

If \succsim is an interval order on a set X , then denote by $L_{\prec}(x)$ ($U_{\prec}(x)$) the *strict lower (upper) section* of any element $x \in X$ (i.e., for every $x \in X$, $L_{\prec}(x) = \{y \in X : y \prec x\}$ and $U_{\prec}(x) = \{y \in X : x \prec y\}$).

A pair (u, v) of real-valued functions on X is said to *represent* an interval order \succsim on X if, for all $x, y \in X$,

$$x \succsim y \Leftrightarrow u(x) \leq v(y).$$

We say that a pair (u, v) of real-valued functions on X *almost represents* an interval order \succsim on X if, for all $x, y \in X$,

$$(x \succsim y \Rightarrow u(x) \leq v(y)) \text{ and } (x \prec y \Rightarrow v(x) \leq u(y)).$$

The following proposition holds which illustrates the importance of the concept of a pair of continuous real-valued functions almost representing an interval order in connection with the problem concerning the existence of a representation by means of a pair of continuous real-valued functions.

Proposition 2.1 *An interval order \succsim on a topological space (X, τ) is representable by means of a pair (u, v) of continuous real-valued functions with values in $[0, 1]$ if and only if there exists a countable family $\{(u_n, v_n)\}_{n \in \mathbb{N} \setminus \{0\}}$ of pairs of continuous real-valued functions on (X, τ) with values in $[0, 1]$ almost representing \succsim such that for every $x, y \in X$ with $x \prec y$ there exists $n \in \mathbb{N} \setminus \{0\}$ with $v_n(x) < u_n(y)$.*

Proof. The “only if” part is clear. Hence, assume that there exists a countable family $\{(u_n, v_n)\}_{n \in \mathbb{N} \setminus \{0\}}$ of pairs of continuous real-valued functions on (X, τ) with values in $[0, 1]$ almost representing \preceq such that for every $x, y \in X$ with $x \prec y$ there exists $n \in \mathbb{N} \setminus \{0\}$ with $v_n(x) < u_n(y)$. Define functions u and v on X as follows:

$$u(x) = \sum_{n=1}^{\infty} 2^{-n} u_n(x), \quad v(x) = \sum_{n=1}^{\infty} 2^{-n} v_n(x) \quad (x \in X)$$

in order to immediately verify that (u, v) is a continuous representation of the interval order \preceq on the topological space (X, τ) . \square

An interval order \preceq on a topological space (X, τ) is said to be *continuous* if $L_{\prec}(x)$ and $U_{\prec}(x)$ are both open subsets of X for every $x \in X$. Further, we say that it is *strongly continuous* if it is continuous and in addition the associated total preorders \preceq^* and \preceq^{**} are both continuous.

We now recall the definition of a *weakly continuous interval order* presented by Bosi [1].

Definition 2.2 (weakly continuous interval order) We say that an interval order \preceq on a topological space (X, τ) is *weakly continuous* if for every $x, y \in X$ such that $x \prec y$ there exists a pair (u_{xy}, v_{xy}) of continuous real-valued functions on (X, τ) satisfying the following conditions:

- (i) (u_{xy}, v_{xy}) almost represents \preceq ;
- (ii) $v_{xy}(x) < u_{xy}(y)$.

The concept of weak continuity described in Definition 2.2 is reminiscent of the concept of *weak continuity* of a preorder on a topological space (see e.g. Bosi and Herden [5]). Every interval order that is representable by means of a pair of continuous functions (u, v) and at same time is such that the associated total preorders \preceq^* and \preceq^{**} are not continuous provides an example of a weakly continuous interval order which is continuous but not strongly continuous. For example, this is the case of the interval order \preceq on $X = [3, 5] \cup [9, 25]$ defined by $x \preceq y \Leftrightarrow x \leq y^2$ (see Bosi, Candeal and Induráin [2, Example 3.2]) when X is endowed with the induced Euclidean topology on the real line.

3 Weak continuity of interval orders

In the sequel, we shall refer to the well known notion of a *scale* in a topological space (see e.g. Gillman and Jerison [7]).

Definition 3.1 If (X, τ) is a topological space and \mathbb{S} is a dense subset of $[0, 1]$ such that $1 \in \mathbb{S}$, then a family $\{G_r\}_{r \in \mathbb{S}}$ of open subsets of X is said to be a *scale* in (X, τ) if the following conditions hold:

- (i) $G_1 = X$;
- (ii) $\overline{G_{r_1}} \subseteq G_{r_2}$ for every $r_1, r_2 \in \mathbb{S}$ such that $r_1 < r_2$.

We are now ready to characterize the weak continuity of an interval order on a topological space.

Proposition 3.2 *Let \succsim be an interval order on a topological space (X, τ) . Then the following conditions are equivalent:*

- (i) \succsim is weakly continuous;
- (ii) For every pair $(x, y) \in X \times X$ such that $x \prec y$ there exist two scales $\{G_r^{*(xy)}\}_{r \in \mathbb{S}}$ and $\{G_r^{**(xy)}\}_{r \in \mathbb{S}}$ in (X, τ) such that the family $\{(G_r^{*(xy)}, G_r^{**(xy)})\}_{r \in \mathbb{S}}$ satisfies the following conditions:
 - (a) $z \succsim w$ and $w \in G_r^{*(xy)}$ imply $z \in G_r^{**(xy)}$ for every $z, w \in X$ and $r \in \mathbb{S}$;
 - (b) $z \prec w$ and $w \in G_r^{**(xy)}$ imply $z \in G_r^{*(xy)}$ for every $z, w \in X$ and $r \in \mathbb{S}$;
 - (c) $x \in G_r^{*(xy)}$ and $y \notin G_r^{**(xy)}$ for every $r \in \mathbb{S} \setminus \{1\}$.

Proof. Consider a pair $(x, y) \in X \times X$ such that $x \prec y$.

(i) \Rightarrow (ii). Since \succsim is weakly continuous, there exists a pair (u_{xy}, v_{xy}) of continuous real-valued functions on (X, τ) such that (u_{xy}, v_{xy}) almost represents \succsim and in addition $v_{xy}(x) < u_{xy}(y)$. Without loss of generality, we can assume that both u_{xy} and v_{xy} take values in $[0, 1]$ and that $v_{xy}(x) = 0$, $u_{xy}(y) = 1$. Define $\mathbb{S} = \mathbb{Q} \cap]0, 1]$, $G_r^{*(xy)} = v_{xy}^{-1}([0, r])$, $G_r^{**(xy)} = u_{xy}^{-1}([0, r])$ for every $r \in \mathbb{S}$, and $G_1^{*(xy)} = G_1^{**(xy)} = X$ in order to immediately verify that $\{G_r^{*(xy)}\}_{r \in \mathbb{S}}$ and $\{G_r^{**(xy)}\}_{r \in \mathbb{S}}$ are two scales in (X, τ) such that the family $\{(G_r^{*(xy)}, G_r^{**(xy)})\}_{r \in \mathbb{S}}$ satisfies the above conditions (a), (b) and (c).

(ii) \Rightarrow (i). From the assumptions, there exist two scales $\{G_r^{*(xy)}\}_{r \in \mathbb{S}}$ and $\{G_r^{**(xy)}\}_{r \in \mathbb{S}}$ such that the family $\{(G_r^{*(xy)}, G_r^{**(xy)})\}_{r \in \mathbb{S}}$ satisfies the above conditions (a), (b) and (c). Define two functions $u_{xy}, v_{xy} : X \rightarrow [0, 1]$ as follows:

$$u_{xy}(z) = \inf\{r \in \mathbb{Q} \cap]0, 1] : z \in G_r^{**(xy)}\} \quad (x \in X),$$

$$v_{xy}(z) = \inf\{r \in \mathbb{Q} \cap]0, 1] : z \in G_r^{*(xy)}\} \quad (x \in X).$$

We have that u_{xy} and v_{xy} are both continuous functions on (X, τ) with values in $[0, 1]$ (see e.g. the proof of the lemma on pages 43-44 in Gillman and Jerison

[7]). We claim that the pair (u_{xy}, v_{xy}) almost represents the interval order \succsim and satisfies the condition $v_{xy}(x) < u_{xy}(y)$.

From condition (c), we have that $v_{xy}(x) = 0$ and $u_{xy}(y) = 1$. It remains to show that the pair (u_{xy}, v_{xy}) almost represents the interval order \preccurlyeq . First consider any two elements $z, w \in X$ such that $z \prec w$. Then, by condition (b), we have that $v_{xy}(z) \leq u_{xy}(w)$. Finally, observe that if $z, w \in X$ are any two elements such that $z \succsim w$, then we have that $u_{xy}(z) \leq v_{xy}(w)$ by condition (a). This consideration completes the proof. \square

References

- [1] G. Bosi, A note on continuity and continuous representability of interval orders, *International Mathematical Forum* **3** (2008), no. 32, 1563-1568.
- [2] G. Bosi, J.C. Candeal and E. Induráin, Continuous representability of interval orders and biorders, *Journal of Mathematical Psychology*, **51** (2007), 122-125.
- [3] G. Bosi, J.C. Candeal, M. J. Campión and E. Induráin, Interval-valued representability of qualitative data: the continuous case, *International Journal of Uncertainty, Fuzziness, and Knowledge-Based Systems*, **15** (2007), 299-319.
- [4] G. Bosi, J.C. Candeal, E. Induráin, E. Oloriz and M. Zudaire, Numerical representations of interval orders, *Order* **18** (2001), 171–190.
- [5] G. Bosi and G. Herden, On a possible continuous analogue of the Szpilrajn theorem and its strengthening by Dushnik and Miller, *Order* **23** (2006), 271-296.
- [6] P.C. Fishburn, *Interval Orders and Interval Graphs*, Wiley, New York, 1985.
- [7] L. Gillman and M. Jerison, *Rings of continuous functions*, Princeton, D. Van Nostrand Company, 1960.