

ACPSS 2008 Modelling Competition: Team PDLP

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What is problem?

“nontransitive dice”

- ▶ 3 dice
- ▶ each die has 6 sides
- ▶ sides are labelled with positive integers
- ▶ labels are not necessarily unique

What is problem **actually**?

characterize for which K, S, D there exists a probability space such that

- ▶ there exist K events A_1, A_2, \dots, A_K
- ▶ each event has S equiprobable outcomes
- ▶ there exists a labelling of outcomes with integers $1, 2, \dots, D$
- ▶ the $K * S$ labels are not necessarily unique
- ▶ $Pr[A_K > A_1] \geq \pi$ and $Pr[A_i > A_{i+1}] \geq \pi$ for each $i = 1, 2, \dots, K - 2$
- ▶ $\pi > 1/2$

Problem

characterize for which K, S, D

- ▶ there exist K dice A_1, A_2, \dots, A_K
- ▶ each die has S equiprobable faces
- ▶ there exists a labelling of faces with integers $1, 2, \dots, D$
- ▶ the $S * K$ labels are not necessarily unique
- ▶ $Pr[A_K > A_1] \geq \pi$ and $Pr[A_i > A_{i+1}] \geq \pi$ for each $i = 1, 2, \dots, K - 2$
- ▶ $\pi > 1/2$

Problem

characterize for which K, S, D

- ▶ there exist K dice A_1, A_2, \dots, A_K
- ▶ each die has S equiprobable faces
- ▶ there exists a labelling of faces with integers $1, 2, \dots, D$
- ▶ **the $S * K$ labels are not necessarily unique**
- ▶ $Pr[A_K > A_1] \geq \pi$ and $Pr[A_i > A_{i+1}] \geq \pi$ for each $i = 1, 2, \dots, K - 2$
- ▶ $\pi > 1/2$

Known

Steinhaus & Trybuła 1959, 1961; Trybuła 1965

1. there exists a sample space with events X , Y , and Z , such that $Pr[X > Y] > 0.5$, $Pr[Y > Z] > 0.5$, and $Pr[Z > X] > 0.5$;
2. Suppose $D = S * K$, and all labels are distinct. Then

$$\bigvee_{i=0}^{K-1} (Pr[A_i > A_{i+1}] < p_{K-1}).$$

Here $p_2 = \Phi \approx 0.618$, $p_3 = 2/3$,
 $\lim_{n \rightarrow \infty} p_n = 3/4$.

Prototype

- ▶ Gecode implementation
- ▶ used for some validation

Model

- ▶ variable $A[i, j]$ is label of j -th face of die i
- ▶ variable $P[i]$ is probability numerator of pair $(i, i + 1)$
- ▶ constraints

```
forall i: int( 0..(K-1) )
    . ( sum j,k: int( 0..(S-1) )
        . ( A[i,j]>A[((i+1)%K),k] )
    ) >= P[i]
```

Symmetry

Cohen, Jeavons, Jefferson, Petrie, Smith 2006

- ▶ constraint symmetry is automorphism of microstructure
- ▶ solution symmetry of k -ary instance is automorphism of k -ary nogood hypergraph

Shift

- ▶ change solution: 2, 8, 9 / 5, 6, 7 / 3, 4, 10
- ▶ to solution: 1, 7, 8 / 4, 5, 6 / 2, 3, 9

Remove symmetry

- ▶ set of dice is represented as array
- ▶ need to remove spurious duplicates
- ▶ also remove spuriously shifted values
- ▶ $A[0,0]=1$

Remove more symmetry

- ▶ set of face labels is represented as array
- ▶ need to remove spurious duplicates
- ▶

```
forall i: int( 0..(K-1) )  
  . (forall j: int( 0..(S-2) )  
    . (A[i,j] <= A[i,j+1]))
```

Remove yet more symmetry

Tenney & Foster 1976

- ▶ advantage table
- ▶ number of faces dominated by any face
- ▶ forall i: int(0..(K-1))
 . (forall j: int(0..(S-1))
 . (sum k: int(0..(S-1))
 . (A[i,j]>A[((i+1)%K),k]))
 <= S
)
)

Remove nothing

Tenney & Foster 1976

- ▶ advantage table
- ▶ number of faces dominated by any face
- ▶ forall i: int(0..(K-1))
 . (forall j: int(0..(S-1))
 . (sum k: int(0..(S-1))
 . (A[i,j]>A[((i+1)%K),k]))
 <= S
)
)
- ▶ **note:** $k \leq S \Rightarrow \sum_k \delta_{A[i,j]>A[i+1,k]} \leq S$

$$K = 3, P[i] = P[j]$$

1+9i 5+9i 9+9i ...

3+9i 4+9i 8+9i ... S can be any multiple of

2+9i 6+9i 7+9i ...

3

Different probability

Our basic approach.

Largest set of dice

Unbounded, see Savage 1994 for algorithm.

Other questions

- ▶ What is minimum number of sides with given number of dice?
- ▶ What is maximum probability that one die wins against another?

C1 find configuration with maximal $\min_{i=0}^{K-1} P[i]$

C2 find configuration with maximal $\sum_{i=0}^{K-1} P[i]$

- ▶ hypothesis: distinct vs. non-distinct matters

Varying S

- ▶ no solutions for $S < 3$
- ▶ start with $S = 3$
- ▶ solution: 1, 7, 8 / 4, 5, 6 / 2, 3, 9
- ▶ ... lots of others
- ▶ (this one has largest excess probability)

Efron's dice

1	1	5	5	5	5
4	4	4	4	4	4
3	3	3	3	7	7
2	2	2	6	6	6

unique solution with $K = 4, S = 6, D = 7$

also found for $K = 4, S = 6, D = 9$ via C1: 387K nodes, 3 s

also found for $K = 4, S = 6, D = 9$ via C2: 18m nodes, 3 min

lots of experiments, data remains to be analysed...

Conclusion

- ▶ general case, reasonable model
- ▶ Found 1 verified Minion bug, 2 verified Tailor bugs

Future work

- ▶ improve: remove reliance on reification
- ▶ reformulate: use advantage table as variables
- ▶ change: investigate Condorcet voting paradox