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### Abstract

Consider an election between two candidates in which the voters' choices are random and independent and the probability of a voter choosing the first candidate is $p>1/2$. Condorcet's Jury Theorem which he derived from the weak law of large numbers asserts that if the number of voters tends to infinity then the probability that the first candidate will be elected tends to one. The notion of influence of a voter or its voting power is relevant for extensions of the weak law of large numbers for voting rules which are more general than simple majority. In this paper we point out two different ways to extend the classical notions of voting power and influences to arbitrary probability distributions. The extension relevant to us is the "effect" of a voter, which is a weighted version of the correlation between the voter's vote and the election's outcomes. We prove an extension of the weak law of large numbers to weighted majority games when all individual effects are small and show that this result does not apply to any voting rule which is not based on weighted majority.



### Keywords

law of large numbers, voting power, influences, boolean functions, monotone simple games, aggregation of information, voting paradox

### Disciplines

Other Mathematics | Statistics and Probability


### Comments

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# A Law of Large Numbers for Weighted Majority

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**Abstract**

Consider an election between two candidates in which the voters' choices are random and independent and the probability of a voter choosing the first candidate is $p > 1/2$. Condorcet's Jury Theorem which he derived from the weak law of large numbers asserts that if the number of voters tends to infinity then the probability that the first candidate will be elected tends to one. The notion of influence of a voter or its voting power is relevant for extensions of the weak law of large numbers for voting rules which are more general than simple majority. In this paper we point out two different ways to extend the classical notions of voting power and influences to arbitrary probability distributions. The extension relevant to us is the "effect" of a voter, which is a weighted version of the correlation between the voter's vote and the election's outcomes. We prove an extension of the weak law of large numbers to weighted majority games when all individual effects are small and show that this result does not apply to any voting rule which is not based on weighted majority.

Keywords: Law of large numbers, voting power, influences, Boolean functions, monotone simple games, aggregation of informations, the voting paradox.

## 1 Introduction

Consider a biased coin for which the probability for a "head" is $p > 1/2$. The weak law of large numbers asserts that if you flip the coin $n$ times then the probability that you will see more heads than tails tends to one as $n$ tends to $\infty$. Understanding the scope of the weak law of large numbers when the coin flips are not independent or when we consider more complicated events than the event "to see more heads than tails ", has attracted considerable attention.

Our motivation came from a game theoretic interpretation: Condorcet's Jury Theorem (see [13]) asserts that in an election between two candidates, say Alice and Bob, if every voter votes for Alice with probability $p > 1/2$ and for Bob with probability $1 - p$ and if these votes are independent,

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then as the number of voters tends to infinity the probability that Alice will be elected tends to one. Condorcet's Jury theorem can be interpreted as saying that even if agents receive very poor (independent) signals indicating which decision is correct, majority voting will nevertheless result in the correct decision being taken with a high probability if there are enough agents (and each agent votes according to the signal he receives). This phenomenon is referred to as asymptotically complete aggregation of information and it plays an important role in theoretical economics.

To describe a more general settings consider the following framework. Let $f : \{0,1\}^n \to \{0,1\}$ be a Boolean function. We will assume that $f$ is

- monotone non-decreasing, i.e.,

$$(\forall i : \ x_i \geq y_i) \implies f(x_1, \ldots, x_n) \geq f(y_1, \ldots, y_n),$$

- and anti-symmetric, i.e.,

$$f(1 - x_1, 1 - x_2, \ldots, 1 - x_n) = 1 - f(x_1, x_2, \ldots, x_n).$$

Let $\mu_p$ denote the product probability measure on $\{0,1\}^n$ defined by

$$\mu_p(x_1, x_2, \ldots, x_n) = p^k(1-p)^{n-k}, \tag{1}$$

where $k = x_1 + x_2 + \cdots + x_n$. We would like to find conditions that guarantee that for a fixed $p > 1/2$, $\mu_p(f)$ is close to 1. Clearly it is not sufficient that $n$ is large since even if $f$ is defined on many variables, it may actually depend only on a few of them. The notion of *influence* of a variable which is closely related to notions of *voting power* is important in understanding information aggregation when we consider general Boolean functions and the product probability measure $\mu_p$. Boolean functions can describe voting rules and are referred to in the game theoretic literature as simple games. Anti-symmetric Boolean functions are called strong simple games.

For a Boolean function $f$ and $x = (x_1, x_2, \ldots, x_n) \in \{0,1\}^n$ we say that the $k$'th variable is *pivotal* for $f$ if $f(x_1, \ldots, x_{k-1}, 0, x_{k+1}, \ldots, x_n) \neq f(x_1, \ldots, x_{k-1}, 1, x_{k+1}, \ldots, x_n)$.

Let $\mu$ be an arbitrary probability distribution on $\{0,1\}^n$ and let $f$ be a monotone Boolean function that we consider as a voting rule. Define the *influence* or the *voting power* of of the $k$'th variable as the probability that the $k$'th variable is pivotal. Denote by $I_k^{\mu}(f)$ the influence of the $k$'th variable for the Boolean function $f$, w.r.t. the distribution $\mu$. In other words,

$$I_k^{\mu}(f) = \mu[(x_1, \ldots, x_n) : f(x_1, \ldots, x_{k-1}, 0, x_{k+1}, \ldots, x_n) \neq f(x_1, \ldots, x_{k-1}, 1, x_{k+1}, \ldots, x_n)]. \tag{2}$$

The notion of influence is closely related to classical notions of voting powers. The Banzhaf power index of $k$ in $f$ is $I_k^{\mu_{1/2}}(f)$ and the Shapley–Shubik power index of $k$ in $f$ is, by a theorem of Owen [10], $\int_0^1 I_k^{\mu_p}(f)dp$. In [3] the authors proposed to define the voting power as the probability to be pivotal based on realistic assumptions on individual voting distributions, and discuss advantages and drawbacks of this approach.

For product probability spaces, results of Russo, Talagrand, Friedgut and Kalai assert that for every $p > 1/2$ sufficiently small influences suffice to guarantee that $\mu_p(f)$ is close to 1. The latest such result is the following.

**Theorem 1.1 (Kalai, [4]).** *Let $f$ be a monotone antisymmetric Boolean function. For every $p > 1/2$ and $\epsilon$ there is $\delta$ such that if $I_k^{\mu_p}(f) < \delta$ for every $k$ then $\mu_p(f) \geq 1 - \epsilon$.*

**Remark.** The conclusion of Theorem 1.1 remains valid if we replace $I_k^{\mu_p}(f)$ by the Banzhaf power index of $k$ in $f$ or by the Shapley–Shubik power index. For the Shapley–Shubik power index a reverse implication also holds, see [4]. We choose here a version which relies only on a single probability distribution $\mu_p$ and hence is more convenient for extensions to arbitrary probability distributions.

The purpose of this paper is to study extensions of the weak law of large numbers in the context of general probability distributions. Let $\mu$ be a probability distribution on $\{0,1\}^n$. When $\mu$ is not a product measure the notion of influence can be extended in different way compared to the above. Define the *effect* of the $k$'th variable on the Boolean function $f$ as the difference between the expected value of $f(x_1, \dots, x_n)$ conditioned on $x_k = 1$ and the expected value of $f(x_1, \dots, x_n)$ conditioned on $x_k = 0$, and denote by $e_k^\mu(f)$ the effect of the $k$'th variable for the Boolean function $f$, w.r.t. the distribution $\mu$. More precisely,

$$e_k^\mu(f) = \mu[f(X_1, \dots, X_n)|X_k = 1] - \mu[f(X_1, \dots, X_n)|X_k = 0]. \tag{3}$$

The effect is undefined if the probability for $X_k = 1$ is 1 or 0. Writing $\mu[X_k] = p$ and $Y_k = X_k - p$, we get

$$\begin{aligned} \mathbf{Cov}_\mu[f(X_1, \dots, X_n), X_k] &= \mu[f(X_1, \dots, X_n)Y_k] \\ &= p\mu[(1-p)f|X_k = 1] + (1-p)\mu[-pf|X_k = 0] \\ &= p(1-p)e_k^\mu(f) \end{aligned}$$

so that the effect may be interpreted as a normalized form of the correlation between the individual vote and the election's outcome.

When $\mu$ represent a product probability measure (1), the effect (3) and the influence (2) coincide, but in general this is not the case. For instance, for general $\mu$ the effect may be negative (see item (i) in Section 2) while the influence is of course always non-negative.

It is not true that for general probability distributions and general $f$, small influences implies aggregation of information. Our main result is that small effects implies aggregation of information for the particular case of weighted majority functions. Moreover, unlike in Theorem 1.1, the bounds in our main result are rather realistic.

We call monotone antisymmetric function $f$ a *weighted majority* function if there exists non-negative weights $w_1, \dots, w_n$, not all zero such that $f(x_1, \dots, x_n) = 1$ if $\sum_{i=1}^n w_i(2x_i - 1) > 0$ and and $f(x_1, \dots, x_n) = 0$ if $\sum_{i=1}^n w_i(2x_i - 1) < 0$. If $n$ is odd and $w_i = 1$ for every $i$, $f$ is called the majority function (or simple majority).

Note that in our definition of a weighted majority function, if $\sum w_i(2x_i - 1) = 0$ then the value of $f(x)$ may be either 0 or 1 as long as $f$ is monotone and anti-symmetric. This is different from the traditional definition of a weighted majority (or threshold) function where $f(x) = 1$ iff $\sum w_i(2x_i - 1) > 0$ and $f(x) = 0$ iff $\sum w_i(2x_i - 1) < 0$.

Thus for example, any monotone anti-symmetric function $f : \{0,1\}^n \to \{0,1\}$ satisfying $f(x) = 1$ when $x_1 = x_2 = 1$ and $f(x) = 0$ when $x_1 = x_2 = 0$ is a weighted majority function (taking $w_1 = w_2 = 1$ and $w_3 = \dots = w_n = 0$) according to our definition.

The above example demonstrates that under our definition of weighted majority functions, there are at least $2^{2^{n-2}}$ weighted majority functions. Under the traditional definition the number of weighted majority functions is at most $2^{n^2}$ [6, 12].

Of particular interest are voting schemes where all the voters have the same power. One such case is when $f$ is invariant under a transitive group of permutations. In other words there exists a group of permutation $\Gamma \subset S_n$ such that $f(x_1, \ldots, x_n) = f(x_{\sigma(1)}, \ldots, x_{\sigma(n)})$ for all $\sigma \in \Gamma$ and for all $1 \leq i, j \leq n$ there exists $\sigma \in \Gamma$ such that $\sigma(i) = j$; here $S_n$ denotes the full permutation group on $n$ elements. One instructive example is the simple majority function when $n$ is odd which is invariant under $S_n$; another is the recursive majority function $RM_{k,\ell}$ which is defined for $n = k^\ell$ where $k$ is odd. The definition is by induction. $RM_{k,1}$ is just the majority function on $k$ bits and

$$RM_{k,\ell+1}(x_1, \ldots, x_{k^{\ell+1}}) = RM_{k,1}\left(RM_{k,\ell}(x_1, \ldots, x_{k^\ell}), \ldots, RM_{k,\ell}(x_{k^\ell - k^{\ell-1}+1}, \ldots, x_{k^\ell})\right).$$

See Figure 1.

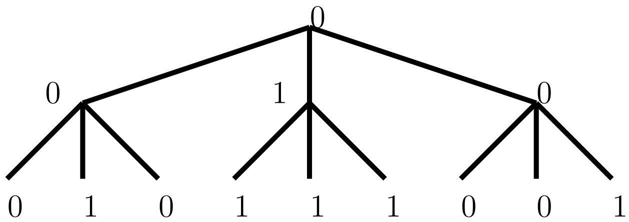


Figure 1: The function $RM_{3,2}$

**Theorem 1.2.**

(a) *For every $p > \frac{1}{2}, \epsilon > 0$ there is $\delta = \delta(p, \epsilon) > 0$ such that for every weighted majority function $f$ and any distribution $\mu$ on $\{0,1\}^n$, if $e_k^\mu[f] \leq \delta$ and $\mu[X_k = 1] \geq p$ for all $k$ then $\mu[f] \geq 1 - \epsilon$.*

*In other words, if the effect of each variable is at most $\delta$ and the probability that each variable is 1 is at least $p$, then $f = 1$ with $\mu$-probability at least $1 - \epsilon$.*

(b) *If $f$ is a monotone anti-symmetric function but not a weighted majority function, then there exists a probability distribution $\mu$ such that $\mu[X_k = 1] > 1/2$ for all $k$, yet $\mu[f] = 0$ and $e_k^\mu(f) = 0$ for all $k$.*

*In other words, if $f$ is not a weighted majority function, then there is a probability measure $\mu$ for which $f = 0$ with $\mu$-probability 1, yet $\mu[X_k = 1] > \frac{1}{2}$ for all $k$. (Since $f$ is constant according to the measure $\mu$, all the effects are 0 in this case.)*

(c) *If $f$ is monotone anti-symmetric and invariant under a transitive group, but is not the (simple) majority function, then then there exists a probability distribution $\mu$ such that $\mu[X_k = 1] > 1/2$ for all $k$, yet $\mu[f] = 0$ and $e_k^\mu(f) = 0$ for all $k$.*

The rest of this paper is organized as follows. In Section 2 we will discuss the notions of aggregation of information, influences and effects for general probability distributions on $\{0,1\}^n$.

We will try to examine what aggregation of information means when we do not suppose that the probability distribution for the voter's behavior is a product distribution. We also examine to what extent our technical notion of "effects" represent real influence in the non-technical sense of the words. Section 3 contains the proof of our theorem and in Section 4 we present several natural problems as well as an example showing that Theorem 1.1 does not extend to arbitrary Boolean monotone functions even for the restricted class of FKG-distributions. Finally, in Section 5, we present an alternative proof of Theorem 1.2 (a) that yields sharper quantitative bounds.

## 2 Voting games, information aggregation and notions of influence

Consider the following scenario. Every agent $k$ receives a single bit of information $s_i$ which is either 'Vote for Alice' or 'Vote for Bob' and these signals are independent. When Alice is the better candidate the probability of receiving the signal 'Vote for Alice' is $p > 1/2$. Condorcet's Jury Theorem deals with the case that the voters vote precisely as the signal dictates and the decision is made according to the simple majority rule. It asserts that for every $p > 1/2$ the better candidate will be elected with probability tending to one. Thus the majority rule allows to reveal the actual state of the world from rather weak individual signals.

A major problem in the economic and political interpretation of Condorcet's Jury Theorem and its extensions arises from the fact that the basic assumption of probability independence among voters is quite unrealistic. Without the assumption of independence, Condorcet's Jury Theorem as stated is no longer true, and it will no longer be the case that when each individual votes for Alice with probability $p > 1/2$, Alice will win with a high probability.

To see this, consider the following example. As before, we have an election between Alice and Bob and Alice is the superior candidate. The distribution of signals $s_1, s_2, \ldots, s_n$ will be biased towards Alice as follows: Let $p = 1/2 + \epsilon/2$, where $\epsilon$ is small. First choose at random a number $t$ uniformly in the interval $[\epsilon, 1]$. Then, independently for each $i$, choose the $i$'th voter signal $s_i$ to be '1' with probability $t$ and '0' with probability $1 - t$. Voters with $s_i = 1$ will vote for Alice. In this case, the probability for each individual signal $s_i$ being '1' is $p$ but the individual signals are not independent. The probability that Alice will win is below $\frac{1}{2(1-\epsilon)}$ for any number of voters. This is because we can think of $t$ being chosen in two stages. First we toss a coin which is 'H' with probability $\epsilon/(1-\epsilon)$. If the coin is 'H', then $t$ is chosen uniformly in the interval $[1-\epsilon, 1]$. This contributes to the probability that Alice wins at most $\epsilon/(1-\epsilon)$. If the coin is 'T' then $t$ is chosen uniformly in the interval $[\epsilon, 1-\epsilon]$. Here by symmetry, Alice and Bob have the same chance of winning. Thus the contribution to the probability that Alice will win from this case is $\frac{1-2\epsilon}{2(1-\epsilon)}$. Thus the overall probability that Alice will win is at most $\frac{1-2\epsilon}{2(1-\epsilon)} + \frac{\epsilon}{1-\epsilon} = \frac{1}{2(1-\epsilon)}$.

An even more extreme example is the case in which all voters vote in the same way: With probability $p$ they all vote for Alice and with probability $1 - p$ they all vote for Bob. Alice will be elected with probability $p$ regardless of the number of voters when the election is based on simple majority and for every other simple game.

These simple examples will help us to examine the notions of information aggregation and influence in the case when the assumption of probability independence is dropped. The problem in these examples is not in the way information aggregates but in the quality of the information to start with. This assertion can be formalized as follows. Suppose that Alice and Bob are given an a-priori probability 1/2 of being the superior candidate. We assume that the distribution of voters for Bob given Bob is the superior candidate is the same as the distribution of voters for Alice given that Alice is the superior candidate. Thus in the first example above if Bob is superior then we choose $t$ uniformly in $[\epsilon, 1]$ and then each voter votes for Bob independently with probability $t$. In the second example if Bob is superior, then all voters will vote for Bob with probability $p$.

We now wish to decide between the hypothesis that Alice is the superior and the hypothesis that Bob is the superior candidate given the entire vector of individual signals. It is intuitively clear and easy to prove using the Neyman-Pearson Lemma that in both cases described above one should guess that Alice is superior to Bob exactly when the majority of voters voted for Alice. However, in both examples above the probability that the majority will vote Alice when Alice is superior is bounded away from 1 and tends to 1/2 as $p$ does.

When we consider general distributions, the issue is to understand what information we can derive on the superior alternative from knowing the signals of all individuals and how the voting mechanism extracts this information. Note that in the examples we considered above the individual effects are large while the individual influences are small. This is most transparent in the second example where if $f$ is the majority function and $n \geq 3$, then all of the influences are 0, while the effect of all voters are 1. Theorem 1.2 asserts that for the weighted majority voting rule (and only for these rules) for every probability measure on $\{0,1\}^n$, small individual effects implies asymptotically complete aggregation of information.

Let us next consider the notion of influence without probability independence. The notion of pivotal variables (or players) and influence is of important technical importance in various areas of mathematics, computer science and economics. This notion is also of a considerable conceptual importance. The voting power index of Banzhaf is based on measuring the influence with respect to the uniform distribution. The Shapley–Shubik power index can also be based on the influence with respect to another distribution. Conceptual understanding of voting power in situations where the voters' behavior is not independent is of great interest. In [3] the authors propose to define the voting power as the probability to be pivotal based on realistic assumptions on individual voting distributions. We make the following remarks on the notion of individual effects which is quite a different extension of influence and voting power measures to arbitrary probability distributions.

(i) For general distributions, the effect of an agent can be negative. This will be the case for a voter who always votes for the candidate who is the underdog in the election polls and also for a committee member who antagonizes the other members of the committee. (On the other hand, the influence of an agent is always nonegative, because it is defined as a represents a probability.)

(ii) A dummy (a voter $k$ which is never pivotal) has zero influence (with respect to every probability distribution). He may nevertheless have a large effect, such as if he always votes for the candidate who is expected to win according to election polls. In real life, this will also be the case for an observer on a committee without the right to vote but who is likely to convince the committee of his opinion. Note that in the first case we do not attribute to that player real "influence" in the (non-technical) English sense of the word, while in the second case we would consider him "influential". The uncertainty in interpreting effects as real "influences" is genuine.

(iii) What is the motivation for a voter to vote, given the small probability for him to be pivotal? This is a social dilemma, related to, e.g., the so-called *tragedy of the commons*, and has been extensively discussed in the political science and philosophy literature. (Sometimes the term *voting paradox* has been used for this dilemma, but may cause some confusion as the same term is used also for Condorcet's famous observation that when three or more choices are available, the majority preference between them need not be transitive.) A possible solution to the dilemma may lie in the fact that in real-life elections, individual effects tend to be large, namely bounded away from zero regardless of the size of the society. The uncertainty in regarding effects as real "influence" may suggest that it is the effect of an agent rather than his influence which is related to his "satisfaction" with the social decision process and his ability to identify with the collective choice.

# 3 Proof of Theorem 1.2

## 3.1 Part (a) of the theorem

We begin this section by providing a probabilistic proof of the following result, which clearly implies Theorem 1.2 (a).

**Lemma 3.1.** *Let $(w_i)_{i=1}^n$ be non-negative weights which are not all 0, let $0 < q < 1$, and let $f : \{0,1\}^n \to \{0,1\}$ be a function which satisfies*

$$f = \begin{cases} 1 & \text{if } \sum_{i=1}^n (2x_i - 2q)w_i > 0 \\ 0 & \text{if } \sum_{i=1}^n (2x_i - 2q)w_i < 0. \end{cases}$$

*Write $W = \sum_{i=1}^n w_i$. Suppose furthermore that $p > q$ and that $\mu$ is a probability measure satisfying $\mu[X_i] = p_i$ and*

$$\sum_{i=1}^n w_i p_i = pW \tag{4}$$

*as well as*

$$\sum_{i=1}^n w_i p_i (1-p_i) e_i^\mu[f] \le p(1-p)\delta W. \tag{5}$$

*Then*

$$\mu[f] \ge 1 - \frac{\delta p(1-p)}{p-q}.$$

(Note that (4) holds if $\mu[X_i] = p$ for all $i$, and that (5) holds if $\mu[X_i] = p$ and $e_i^\mu[f] \le \delta$ for all $i$, so that indeed Theorem 1.2 (a) follows.)

*Proof.* Let $X = \sum_{i=1}^n (2X_i - 2q)w_i$. We start by noting that $\mu[X] = (2p-2q)W$.

We let $g = 1 - f$ and $Y_i = p_i - X_i$, so that

$$\mu[Y_i g] = \mathbf{Cov}_\mu[f, X_i] = p_i(1-p_i)e_k^\mu[f].$$

Note that conditioned on $g = 1$, $\sum_{i=1}^{n}(2X_i - 2q)w_i \le 0$ and therefore $\sum_{i=1}^{n} w_i Y_i \ge (p-q)W$. It follows that

$$\begin{aligned}\mu\left[\left(\sum_{i=1}^{n} w_i Y_i\right) g(X_1,\dots,X_n)\right] &\ge (p-q)W\mu[g] \\ &= (p-q)W(1-\mu[f]). \end{aligned} \tag{6}$$

On the other hand,

$$\begin{aligned}\mu\left[\left(\sum_{i=1}^{n} w_i Y_i\right) g(X_1,\dots,X_n)\right] &= \sum_{i=1}^{n} w_i \mu[Y_i g(X_1,\dots,X_n)] \\ &= \sum_{i=1}^{n} w_i p_i (1-p_i) e_i^{\mu}[f] \\ &\le p(1-p)\delta W. \end{aligned} \tag{7}$$

Combining (6) and (7), we get that

$$\begin{aligned}\mu[f] &\ge 1 - \frac{\sum_{i=1}^{n} w_i p_i (1-p_i) e_i^{\mu}[f]}{(p-q)W} \\ &\ge 1 - \frac{\delta p(1-p)}{p-q}. \end{aligned}$$

□

### 3.2 Parts (b) and (c) of the theorem

We note that part (c) of Theorem 1.2 follows immediately from part (b), because the only weighted majority function that is invariant under a transitive group, is simple majority. Let us nevertheless begin by giving an independent and simple proof of part (c). Note that if $f$ is not the majority function then there is a vector $(x_1, x_2, \dots, x_n) \in \{0,1\}^n$ such that $f(x) = 0$ and $x_1 + x_2 + \cdots + x_n > n/2$. Then we can simply take $\mu$ to be uniform probability distribution on the orbit of $x$ under $\Gamma$. It is then easy to see that $\mu[X_k] > 1/2$ for all $k$ and that $\mu[f = 0] = 1$.

We now turn to the proof of Theorem 1.2 (b). We will show that if $f$ is not a weighted majority function, then there exists a measure $\mu$ satisfying $\mu[X_k] > 1/2$ for all $k$ and $\mu[f = 0] = 1$.

Define $[n] = \{1, 2, \dots, n\}$. For $S \subset [n]$ put $x_S = (x_1, x_2 \dots, x_n)$ where $x_i = 1$ if and only if $i \in S$. Let $H$ be a hypergraph whose set of vertices is $[n]$ and whose edges are subsets $S$ of $[n]$ such that $f(x_S) = 0$. Let $\tau^* = \tau^*(H)$ be the fractional cover number of $H$, i.e., the infimum over all $\nu : \{0,1\}^n \to \mathbb{R}$ of $\sum_{S \in H} \nu[x_S]$, under the condition that $\nu(x_S) \ge 0$ for every $S \in H$ and $\sum_{S \in H, k \in S} \nu[x_S] \ge 1$ for all $k$. We get $\tau^* = \infty$ if there are no $\nu$ satisfying the two conditions above (note that this is the case if $f(x) = x_1$, say).

If $\tau^* < 2$, then we can define $\mu(S) = 0$ if $f(S) = 1$ and $\mu(S) = \nu(S)/\tau^*$ when $f(S) = 0$. The probability measure $\mu$ satisfies that

$$\sum_{S : k \in S, f(S) = 0} \mu(x_S) \ge 1/\tau^* > 1/2$$

for every $k$ and $\mu[f=0]=1$ as stated in the theorem. Therefore, in order to prove part (b) of the theorem, it only remains to analyze the case $\tau^* \geq 2$.

A well known equivalent (by linear programming duality) definition of of $\tau^*$ is as the supremum of $\sum_{i=1}^n w_i$ under the condition that $w_k \geq 0$ for $k=1,2,\ldots,n$ and $\sum\{w_i : i \in S\} \leq 1$ for every $S \in H$.

Assume first that $\tau^* > 2$. In this case we can find $w_i$'s such that $\sum_i w_i > 2$ and $f(x_1,\ldots,x_n)=1$ if $\sum w_i x_i > 1$. By slightly perturbing the $w_i$ we may assume that for all $x \in \{0,1\}^n$ it holds that $\sum_i w_i x_i \neq \frac{1}{2}\sum_i w_i$ in addition to the properties that $\sum_i w_i > 2$ and $f(x_1,\ldots,x_n)=1$ if $\sum w_i x_i > 1$. Let $g(x)=1$ if $\sum_i w_i x_i > \frac{1}{2}\sum_i w_i$ and $g(x)=0$ if $\sum_i w_i x_i < \frac{1}{2}\sum_i w_i$. Then $g$ is anti-symmetric and $f=0 \implies g=0$. It follows that $f=g$ so that $f$ is a weighted majority function as needed.

The remaining case is where $\tau^* = \sum w_i = 2$. We obtain that $f(x_1,\ldots,x_n)=1$ if $\sum w_i x_i > 1$. Since $f$ is anti-symmetric it follows that $f(x_1,\ldots,x_n)=0$ if $\sum w_i x_i < 1$. The result follows. $\square$

# 4 Problems and an additional example

The following problems naturally suggest themselves at this point:

(1) For which class of distributions is it the case that for simple majority small voting power implies asymptotically complete aggregation of information?

(2) For which class of distributions is it the case that for every monotone Boolean function small voting power implies asymptotically complete aggregation of information?

(3) For which class of distributions is it the case that for every monotone Boolean function small individual effects implies asymptotically complete aggregation of information?

A natural condition to impose on the distribution $\mu$ which is realistic in various economic situations is the FKG condition (see [5]). For $x=(x_1,\ldots,x_n)$ and $y=(y_1,\ldots,y_n)$, define

$$\max(x,y) = (\max(x_1,y_1),\ldots,\max(x_n,y_n))$$

and

$$\min(x,y) = (\min(x_1,y_1),\ldots,\min(x_n,y_n)).$$

One definition of FKG measure on $\{0,1\}^n$ goes as follows: A distribution $\mu$ on $\{0,1\}^n$ (or on $\mathbb{R}^n$) is called an FKG measure if for every $x,y \in \{0,1\}^n$ we have

$$\mu(x)\mu(y) \leq \mu(\max(x,y))\mu(\min(x,y)).$$

The FKG property is a profound notion of non-negative correlations between agents' signals. It implies (but is strictly stronger than) the following condition (known as *non-negative association*, see [7]): For all increasing real functions $f$ and $g$, it is the case that $E[fg] \geq E[f]E[g]$. This is equivalent to the condition that for all increasing events $A$ and $B$ we have that $P[AB] \geq P[A]P[B]$. Under the FKG property if the simple game is monotone, all effects are non-negative. This form of non-negative correlation is a plausible assumption to make in various contexts of collective choice. It is easy to see that under the condition of non-negative association all individual effects are non-negative.

(4) For which class of monotone Boolean functions does small individual effects imply asymptotically complete aggregation of information?

In the following subsection, we present an example of an FKG measure and a monotone Boolean function such that the individual effects are small and yet there is no asymptotically complete aggregation of information. In this example both the voting scheme and the measure $\mu$ are invariant under a transitive group of permutations.

### 4.1 Example: FKG without aggregation

**The measure $\mu$.** We start by describing the measure $\mu$. The measure is given by a Gibbs measure for the Ising model on the 3-regular tree. See e.g. [2, 11]. The measure is defined as follows. Let $T_r = (V_r, E_r)$ be the $r$-level 3-regular tree. This is a rooted tree where each internal nodes has exactly 3 children and all the leaves are at distance exactly $r$ from the root $\rho$. Let $L_r$ be the set of leaves of that tree. Note that $|L_r| = 3^r$. Thus in Figure 1 the underlying tree is $T_2$.

We first define a measure $\nu$ on the tree $\{0,1\}^{V_r}$. In this measure the probability of $x$ is given by

$$\nu[x] = \frac{1}{2} \prod_{(u,v) \in E_r} \left( (1-\epsilon) 1_{\{x_u = x_v\}} + \epsilon 1_{\{x_u \neq x_v\}} \right).$$

In words, this means that in the measure $\nu$ the sign of the root $x_\rho$ is chosen to be 0 or 1 with probability 1/2. Then each vertex inherits its parents label with probability $\theta = 1 - 2\epsilon$ and is chosen independently otherwise.

Our measure $\mu$ is defined on $\{0,1\}^{L_r}$ (so that the voters are the leaves of the tree) as follows.

$$\mu[x] = \sum_{y : y|L_r \leq x} \nu[y] \delta^{|\{i : x_i = 1, y_i = 0\}|}.$$

In other words, a configuration of votes according to $\mu$ may be obtained by drawing a configuration $x$ according to $\nu$ and looking at $x|L_r$. Then for each of the coordinates of $i \in L_r$ independently, the vote at $x$ re-sampled to have the value 1 with probability $\delta$. Below we will sometime abuse notation and write $\mu$ for the joint probability distribution of $x$ and $y$.

Standard results for the Ising model (see, e.g., [2]) imply that $\mu$ is an FKG measure. Moreover it is easy to see that the measure is invariant under a transitive group and that $\mu[x_i] = (1+\delta)/2$ for all $i$.

**The function $m$.** The function $m$ is given by the recursive majority function $m = RM_{3,r}$. Clearly, $m$ is monotone, anti-symmetric and invariant under a transitive group.

**Claim 4.1.** *If $\epsilon = \delta \leq 0.01$ then $\mu[m] \leq 1/2 + \delta/2$ for $m = RM_{3,r}$ and all $r$.*

*Proof.* The proof below is similar to arguments in [8, 9]. Let $(y_v : v \in V_r)$ be chosen according to the measure $\nu$. Let $(x_v : v \in L_r)$ be obtained from $y_v$ by re-sampling each of the coordinates of $(y_v : v \in L_r)$ to 1 with probability $\delta$. Let $(m_v : v \in V_r)$ denote the value of the recursive majority of all $(x_w : w \in L_r(v))$, where $L_r(v)$ are all the leaves of $T$ below $v$. We will show that $\mu[m = m_\rho =$

$0|y_\rho = 0] \geq 1-\delta$. Since $\mu[y_\rho = 0] = 1/2$, we conclude that $\mu[m] \leq 1/2+\mu[m|x_\rho = 0]/2 \leq (1+\delta)/2$, as needed.

We are interested in the probability that $m_v = 0$ conditioned on $y_v = 0$. It is easy to see that this probability only depends on the height of $v$, i.e., on the distance between $v$ and the set of leaves. We let $p(k)$ denote the probability that $m_v = 0$ conditioned on $y_v = 0$ for a vertex $v$ of height $k$.

Clearly, $p(0) = 1-\delta$. We want to prove by induction that $p(k) \geq 1-\delta$ for all $k$. Let $v$ be a node of height $k+1$ and $w$ a child of $v$. Note that conditioned on $x_v = 0$ the probability that $m_w = 0$ is at least $(1-\epsilon)p(k)$ which is at least $t = (1-\epsilon)(1-\delta)$ by the induction hypothesis. Moreover, noting that the values of the majorities of the children of the node $v$ are conditionally independent given that $m_v = 0$, we conclude that

$$p(k) \geq t^3 + 3t^2(1-t) = 3t^2 - 2t^3 = t^2(3-2t).$$

We need that $t^2(3-2t) \geq 1-\delta$ or recalling that $\epsilon = \delta$: $(1-\epsilon)^4(3-2(1-\epsilon)^2) \geq (1-\epsilon)$. This in turn is equivalent to $(1-\epsilon)^3(3-2(1-\epsilon)^2) \geq 1$. The function $h(\epsilon) = (1-\epsilon)^3(3-2(1-\epsilon)^2)$ has $h'(\epsilon) = 10(1-\epsilon)^4 - 9(1-\epsilon)^2 = (1-\epsilon)^2(10(1-\epsilon)^2-9)$. Therefore $h$ is increasing in the interval $[0, 0.01]$. Since $h(0) = 1$ it follows that $h(\epsilon) \geq 1$ for all $\epsilon \leq 0.01$ as needed. □

Our next objective is to bound the effect of a voter at level $r$. We will prove the following:

**Claim 4.2.** *The measure $\mu$ on $T_r$ and the function $m = RM_{3,r}$ satisfy that the effect of each voter is at most $(1-\epsilon/2)^{(r-1)/2} + 2^{-(r-1)/2}$.*

*Proof.* The argument here is similar in spirit to an argument in [1]. Let $t+s = r$ where $t \geq (r-1)/2$ and $s \geq (r-1)/2$. Fix a leaf voter $i$. We want to estimate $\mu[m = 1|y_i = 1] - \mu[m = 1|y_i = 0]$. Let's denote by $\mu_0$ the measure $\mu$ conditioned on $y_i = 0$ and by $\mu_1$ the measure $\mu$ conditioned on $y_i = 1$.

Let $i = v_0, v_1, \ldots, v_r = \rho$ denote the path from $i$ to the root. We first claim that the measures $\mu_0, \mu_1$ and $\mu$ may be coupled in such a way that except with probability $(1-2\epsilon)^t$ the only disagreements between $\mu_0, \mu_1$ and $\mu$ are on vertices below $v_t$.

The follows immediately from the random cluster representation of the model. In this representation we declare and edge $(u, v)$ open with probability $(1-2\epsilon)$ and closed with probability $2\epsilon$. If the edge $(u, v)$ is open then $y_u = y_v$, otherwise, the two labels are independent. It is then clear that we may couple the two measure $\mu_0, \mu_1$ and $\mu$ below $v_t$ as long as the path from $i$ to $v_t$ contains at least one closed edge. The probability that such an edge does not exist is at most $(1-2\epsilon)^t$. The proof of the first claim follows.

For each $j$ denote by $u_j$ and $w_j$ the siblings of $v_j$. We assume that the measures $\mu_0, \mu_1$ and $\mu$ are coupled in such a way that the only disagreements between them are on vertices below $v_t$. Note that if this is the case, then if the values of $m$ under $\mu_0$ and $\mu_1$ are different then for all $r \geq j \geq t$ it holds that $m_{u_j} \neq m_{w_j}$. We wish to bound the $\mu$ probability that $m_{u_j} \neq m_{w_j}$ for $r \geq j \geq t$. We will bounds this probability conditioned on the values $(y_{v_j})_{j=t}^r$. Conditioned on $(y_{v_j})_{j=t}^r$ the event $m_{u_j} \neq m_{w_j}$ are independent for different $j$'s. Moreover, by the Markov property, $\mu[m_{u_j} \neq m_{w_j}|(y_{v_h})_{h=t}^r] = \mu[m_{u_j} \neq m_{w_j}|y_{v_{j-1}}]$. Finally note that conditioned on $y_{v_{j-1}}$ the random variables $m_{u_j}, m_{w_j}$ are identically distributed and independent. Therefore

$$\mu[m_{u_j} \neq m_{w_j} | y_{v_{j-1}}] \leq \max_{p \in [0,1]} 2p(1-p) \leq 1/2.$$

We thus obtain that the $\mu$ probability that $m_{u_j} \neq m_{w_j}$ for $r \geq j \geq t$ is at most $2^{-s}$. $\square$

## 5 A linear programming bound

We present in this section an alternative proof of Theorem 1.2 (a) using linear programing. This approach yields tight bounds, stated in the following lemma.

**Lemma 5.1.** *Let $(w_i)_{i=1}^n$ be positive weights, let $0 < q < 1$, and let $f : \{0,1\}^n \to \{0,1\}$ be a function satisfying*

$$f = \begin{cases} 1 & \text{if } \sum_{i=1}^n (2X_i - 2q)w_i > 0 \\ 0 & \text{if } \sum_{i=1}^n (2X_i - 2q)w_i < 0. \end{cases}$$

*Write $W = \sum_{i=1}^n w_i$. Suppose that $p > q$ and that $\mu$ is a probability measure satisfying*

$$\sum_{i=1}^n \mu[X_i] = pW \tag{8}$$

*and*

$$\sum_{i=1}^n w_i p_i (1-p_i) e_i^\mu[f] \leq \delta W p(1-p). \tag{9}$$

*If $\delta \geq \frac{p-q}{p(1-q)}$, then*

$$\mu[f] \geq \frac{p-q}{1-q},$$

*whereas otherwise*

$$\mu[f] \geq \max\left\{\delta p, 1 - \frac{\delta p(1-p)}{p-q}\right\}.$$

*These bounds are tight.*

(Note that the conditions of Theorem 1.2 (a) imply (8) and (9).)

*Proof.* We will first make the necessary computations for the case of simple majority. Let $f : \{0,1\}^n \to [0,1]$ be a symmetric monotone function. Let $\delta_i(x) = 1$ if $x_i = 1$ and $\delta_i(x) = 0$ otherwise. Let $\eta_i(x) = 1 - p$ if $x_i = 1$ and $\eta_i(x) = -p$ if $x_i = 0$.

We want to minimize

$$\mu[f(X_1, \ldots, X_n)] = \sum_x \mu(x) f(x). \tag{10}$$

under the restrictions that

$$\sum_{i,x} \delta_i(x)\mu(x) = \sum_{i=1}^n \mu[X_i] = np, \tag{11}$$

and (letting $Y_i = X_i - p$)

$$\sum_{i=1}^{n} \mu[Y_i f(X_1, \ldots, X_n)] = \sum_{i=1}^{n} \mathbf{Cov}_\mu[f(X_1, \ldots, X_n), X_i] \leq \delta p(1-p)n,$$

which gives

$$\sum_{x,i=1}^{n} \eta_i(x)\mu(x)f(x) \leq n\delta p(1-p). \tag{12}$$

The constraints (11) and (12) and the cost (10) are invariant under the action of $S_n$ on the coordinates of $x$ (since $f(x)$ has this invariance property). It follows that there exists a minimizer $\mu$ which is symmetric, i.e.,

$$\mu(x) = \frac{a_{|x|}}{\binom{n}{|x|}},$$

where $a$ is a positive function.

Since $f$ is a majority function, it follows that there exists an $r$ such that $f(x) = f(|x|) = 1$ if and only if $|x| > r$. We therefore obtain the following optimization problem. Write $q = r/n$ and $q' = (r+1)/n$. We assume below that $p > q'$.

We want to minimize

$$\sum_{i=r+1}^{n} a_i, \tag{13}$$

under the restrictions

$$\sum_{i=0}^{n} a_i \frac{i}{n} = p, \tag{14}$$

and

$$\sum_{i=r+1}^{n} a_i \frac{i}{n} - p \sum_{i=r+1}^{n} a_i \leq \delta p(1-p). \tag{15}$$

It is useful to introduce $A = \sum_{i=r+1}^{n} a_i$ and $B = \sum_{i=r+1}^{n} a_i \frac{i}{n}$. Similarly, we write $A' = \sum_{i=0}^{r} a_i$ and $B' = \sum_{i=0}^{r} a_i \frac{i}{n}$. Note that $A, A', B, B'$ are all positive, $0 \leq B' \leq qA'$, similarly, $q'A \leq B \leq A$. Note that $A + A' = 1$, (11) may be written as $B + B' = p$ and (12) may be written as $B - pA \leq \delta p(1-p)$.

Moreover, it is easy to see that any $A, A', B, B'$ which satisfy the above equations give rise to $a_i$ satisfying the constraints. Using $A + A' = 1$ and $B + B' = p$ we thus led to the following optimization problem in $A$ and $B$: Minimize $A$ under the constraints

$$0 \leq A \leq 1, \tag{16}$$

$$q'A \leq B \leq A, \tag{17}$$

$$0 \leq (p - B) \leq q(1-A), \tag{18}$$

$$B - pA \leq \delta p(1-p). \tag{19}$$

In other words, we are looking for the minimal $A$ satisfying

$$\max\{B, \tfrac{B}{p} - \delta(1-p)\} \leq A \leq \min\{\tfrac{B}{q'}, 1 - \tfrac{p}{q} + \tfrac{B}{q}\}, \quad 0 \leq B \leq p.$$

From the assumption $p > q'$ it follows that for $0 \leq B \leq p$, the minimum on the right hand side is obtained by $1 - \frac{p}{q} + \frac{B}{q}$. We may thus simplify:

$$\max\{B, \tfrac{B}{p} - \delta(1-p)\} \leq A \leq 1 - \tfrac{p}{q} + \tfrac{B}{q}, \quad 0 \leq B \leq p.$$

The two functions bounding $A$ from below are increasing in $B$. Therefore in order to minimize $A$ we should minimize $B$. Note that $B > \frac{B}{p} - \delta(1-p)$ if and only if $B < B_c = \delta p$.

Suppose that $B < B_c$. Then we obtain that $B \leq 1 - \frac{p}{q} + \frac{B}{q}$, or equivalently, $B \geq \frac{p-q}{1-q}$. We thus conclude that if $\frac{p-q}{1-q} \leq \delta p$, then the minimum for $B$ (and therefore for $A$) is obtained at $\frac{p-q}{1-q}$.

If $\frac{p-q}{1-q} > \delta p$, then $B > B_c$. Moreover, in this case, $\frac{B}{p} - \delta(1-p) \leq 1 - \frac{p}{q} + \frac{B}{q}$, which is equivalent to

$$B \geq p - \frac{\delta pq(1-p)}{p-q}.$$

Therefore the minimal $B$ in this case is given by

$$B = \max\left\{\delta p, p - \frac{\delta pq(1-p)}{p-q}\right\}$$

and therefore by the bound $A \geq \frac{B}{p} - \delta(1-p)$ the minimal $A$ is given by

$$A = \max\left\{\delta p, 1 - \frac{\delta p(1-p)}{p-q}\right\}.$$

This establishes the lemma for the special case of simple majority. Moving from simple majority to weighted majority is easy. First note that we can assume that all weights are nonnegative integers. Replace a variable $x_k$ with $w_k$ copies. We will thus consider $\{0,1\}^W$ where $W = w_1 + w_2 + \ldots w_n$. Consider the distribution $\nu'$ on $\{0,1\}^W$ induced from $\nu$ with the requirement that with probability 1 all copies of an original variable have the same value. The desired result for the weighted majority on $\{0,1\}^n$ follows from the case of simple majority on $\{0,1\}^W$. □

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