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Improving Linguistic Pairwise Comparison Consistency via Linguistic Discrete Regions

Hengshan Zhang, Qinghua Zheng, Ting Liu, Zijiang Yang, Minnan Luo, Yu Qu

Abstract—Linguistic pairwise comparison matrices are widely used in decision-making procedures. However, the matrices often give conflicting results when there are multiple criteria under consideration. Despite intensive research, achieving consistency of such matrices remains a daunting task. In this paper, a novel approach based on linguistic discrete region is proposed to address the challenge. Unlike existing methods that require a single value for each comparison, our approach allows a comparison to be expressed by a discrete region with multiple linguistic terms. Such front-end gives users more freedom to express their opinions. In the back-end, we propose an iterative searching algorithm that is able to achieve approximate optimal consistency for the comparison matrices with discrete region values. The final results are single-value matrices that not only guarantee approximate optimal consistency but also comply with evaluators' intentions, as our approach does not modify any linguistic values like many existing methods. We have conducted extensive evaluations and our empirical study confirms that the linguistic discrete region based approach significantly improves the consistency of linguistic pairwise comparison matrices.

Index Terms—consistency, linguistic discrete region, pairwise comparison matrix, linguistic term.

I. INTRODUCTION

THE linguistic pairwise comparison, which quantifies comparison of two attributes with a linguistic term [1], is widely used in Multiple Criteria Decision Making (MCDM) procedures [2]. The linguistic pairwise comparison matrix becomes inconsistent when the transitivity and reciprocity rules are violated [3]. Formally, a positive reciprocal comparison matrix $A=(a_{ij})_{n\times n}$ is consistent, if $a_{ik}a_{kj}=a_{ij}$, $1\leq i,j,k\leq n$ [4]. Since in most cases it is too difficult for evaluators to give a comparison matrix without any inconsistency, Saaty $et\ al$ proposed consistency ratio (CR) [4] to measure the level of inconsistency. CR is defined as $CR=\frac{\lambda_{\max}-n}{(n-1)RI}$, where λ_{\max} is the maximal eigenvalue, RI is the average random index based on the matrix size, and n is the order of matrix. It is believed that a matrix with inconsistency is acceptable as long as CR<0.1. Besides CR, other

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indexes have been proposed to measure the inconsistency[5–18]. For example, Geometric Consistency Index (GCI) [9, 10], $GCI = \frac{2\sum_{i < j}|\log a_{ij} - \log \frac{P_i}{P_j}|}{(n-1)(n-2)}$, where $P_i(1 \le i \le n)$ are the calculated priorities. In our work we adopt CR as it is the most widely used index.

Many approaches have been proposed to fix the inconsistent comparison matrices if the values of their CR are greater than 0.1. These approaches fall into the following categories. Approaches in the first category require manual adjustments until the value of CR becomes less than the threshold. Without automated aid, these approaches often leave the evaluators clueless on how to improve the consistency. In the second category, algorithms are developed to guide the evaluations [19–22]. For example, Ishizaka and Lusti [19] suggested an expert module to improve the consistency of pairwise comparison matrices by detecting rule transgressions, giving hints and suggesting alternatives for discrete values. The problem with such approaches is that the newly suggested values may contradict an evaluator's intention. If this happens, the approach cannot determine which previous decisions cause the conflict and thus should be revised. Approaches in the third category attempt to modify the values in a matrix automatically so that its inconsistency level becomes less than the predefined threshold [23–26]. An obvious issue with these approaches is that the automatically adjusted matrix may no longer respect an evaluator's intention. The last category researchers have extended the MCDM framework to accommodate decision values expressed as intervals [27]. There are a number of studies on interval pairwise comparison matrices[3, 27–35]. The problems of inconsistency of such matrices are discussed in [36-39] and many methods have been proposed. Most of which modify the original comparison matrix and thus may contradict evaluators' intentions. In addition, many methods exploit non linear programming models, which are very difficult to solve.

In this paper, we propose an approach that does not require a single linguistic term for a comparison. Instead, a comparison can be quantified by a linguistic discrete region that consists of multiple linguistic terms. Such approach results in a comparison matrix whose elements are linguistic discrete regions. Based on the 2-tuple linguistic model [1, 40, 41], we translate such comparison matrices into set-matrices whose elements are finite sets of real numbers, which are then processed by our iterative searching algorithm. The final results are automatically generated matrices with approximate optimal consistency and all the elements in the final matrices are consistent with the original evaluations.

A first version of the proposed approach has been previously presented in [42, 43]. The main improvements of this study are the discussions of relations between the comparison matrices with linguistic discrete regions and interval comparison matrices, the theoretical proofs and experimental verifications of efficiencies of algorithms in the proposed approach.

The main contributions of the proposed approach are that:

1) It enables the evaluators express their fuzzy intentions with discrete regions rather than specific linguistic term. 2) Coupled with efficient algorithms, such approach leads to matrices that are not only faithful representation of the evaluators' opinions, but also highly consistent. 3) The efficiencies of algorithms in the proposed approach are theoretical proved and experimental verified.

The rest of this paper is organized as follows. After reviewing relevant concepts in Section II, we present our approach in Section III. The empirical study is conducted in section IV. Finally, Section V concludes this paper.

II. PRELIMINARIES

In this section, we review relevant concepts that include the 2-tuple linguistic model and its extension, the hesitant fuzzy linguistic term set, several different types of preference relations and the interval pairwise comparison matrix.

A. 2-tuple Linguistic Model and Its Extension

Let $S = \{s_k | k = 0, 1, \dots, g\}$ be a linguistic term set with the following characteristics:

- S is ordered: $s_i > s_j$ if and only if i > j;
- There is a negation operator: Neg $(s_i) = s_j$, if j = g i.

The 2-tuple linguistic model [1, 40, 41] represents the linguistic information by pairs in the format of (s_i, α_i) , where $s_i \in S$ and $\alpha_i \in [-0.5, 0.5)$. A procedure is defined to make transformations between linguistic terms and numerical values.

Definition 1. [1] Let $\beta \in [0,g]$ be a real number in the granularity interval of the linguistic term set S. Let $i = round(\beta)$ and $\alpha = \beta - i$ be two values such that $i \in [0,g]$ and $\alpha_i \in [-0.5,0.5)$. Then, α is called a symbolic translation, with round being the usual rounding operation.

For example, $S = \{s_k | k = 0, 1..., 8\}$. Let $\beta = 5.6, i = round(\beta) = 6, \alpha = 5.6 - 6 = -0.4$. The 2-tuple is $(s_6, -0.4)$.

Definition 2. [1] Let S be a linguistic term set and $\beta \in [0,g]$ be a value representing the result of a symbolic aggregation operation. The 2-tuple that expresses the information equivalent to β is obtained by the following function: $\Delta: [0,g] \to S \times [-0.5,0.5), \ \Delta(\beta) = (s_i,\alpha_i), \text{ where } i = round(\beta) \text{ and } \alpha = \beta - i.$

Clearly, Δ is a one-to-one function with type $[0,g] \to S \times [-0.5,0.5)$. Let \bar{S} denote the range of Δ . Δ has an inverse function, $\Delta^{-1}(s_i,x)=i+x$.

For example, let $\beta=4.5\in[0,8],\ i=round(\beta)=round(4.5)=5,\ \alpha=4.5-5=-0.5,\ \Delta(\beta)=(s_5,-0.5).$ $\Delta^{-1}(s_5,0.3)=5+0.3=5.3.$

By defining the concept of the numerical scale, Dong *et al.* [44] proposed an extension of the 2-tuple linguistic model

to serve the linguistic term sets that are not uniformly and symmetrically distributed.

Definition 3. [44] Let $S = \{s_i | i = 0, 1, ..., g\}$ be a linguistic term set, and R be a set of real numbers. The function $NS : S \to R$ is defined as a numerical scale of S, and $NS(s_i)$ is called the numerical index of s_i .

Definition 4. [44] For any $(s_i, \alpha) \in \bar{S}$, the numerical scale \overline{NS} on \bar{S} is defined by

$$\overline{NS}((s_i,\alpha)) = \left\{ \begin{array}{l} NS(s_i) + \alpha \times (NS(s_{i+1}) - NS(s_i)) & \alpha \geq 0 \\ NS(s_i) + \alpha \times (NS(s_i) - NS(s_{i-1})) & \alpha < 0 \end{array} \right.$$

Dong *et al.* [45] proposed an interval version to generalize the existing 2-tuple linguistic models.

Definition 5. [45] Let $M = \{[A_L, A_R] | A_L, A_R \in R, A_L \leq A_R\}$ be a set of interval numbers. The function $INS : S \to M$ is defined as an interval numerical scale of S, and $INS(s_i)$ is called the interval numerical index of s_i .

Based on the comparison operator presented in Ishibuchi and Tanaka [46], the interval numerical scale is ordered if $INS_L(s_i) < INS_L(s_{i+1})$ and $INS_R(s_i) < INS_R(s_{i+1})$, for $i = 0, 1, \ldots, g-1$. Where, $INS_L(s_i) = A_L^i$, $INS_R(s_i) = A_R^i$.

Definition 6. [45] For any $(s_i, \alpha) \in \bar{S}$, the interval numerical scale \overline{INS} on \bar{S} is defined by $\overline{INS}((s_i, \alpha)) = [A_L, A_R]$, where

$$\begin{split} A_L &= \left\{ \begin{array}{l} INS_L(s_i) + \alpha \times (INS_L(s_{i+1}) - INS_L(s_i)) & \alpha \geq 0 \\ INS_L(s_i) + \alpha \times (INS_L(s_i) - INS_L(s_{i-1})) & \alpha < 0 \end{array} \right. \\ A_R &= \left\{ \begin{array}{l} INS_R(s_i) + \alpha \times (INS_R(s_{i+1}) - INS_R(s_i)) & \alpha \geq 0 \\ INS_R(s_i) + \alpha \times (INS_R(s_i) - INS_R(s_{i-1})) & \alpha < 0 \end{array} \right. \end{split}$$

B. Hesitant Fuzzy Linguistic Term Set

Based on the fuzzy linguistic approach, the hesitant fuzzy linguistic term set (*HFLTS*) will increase the flexibility of the elicitation of linguistic information by means of linguistic expressions.

Definition 7. [47] Let S be a linguistic term set. A hesitant fuzzy linguistic term set (HFLTS) HS is an ordered finite subset of the consecutive linguistic terms of S.

- Empty $HFLTS : HS(\vartheta) = \emptyset$,
- Full $HFLTS: HS(\vartheta) = S$.

A non-empty HFLTS contains at least one linguistic term in S. As discussed in the following definition, a context-free grammar GH provides a way to generate linguistic terms and linguistic expressions.

Definition 8. [47] Let GH = (VN, VT, I, P) be a context-free grammar, and $S = \{s_0, s_1, \ldots, s_g\}$ be a linguistic term set. The elements of GH are defined as follows: $VN = \{< primary term >, < composite term >, < unary relation >, < binary relation >, < conjunction ><math>\}, VT = \{lower than, greater than, between, s_0, s_1, \ldots, s_g\}, I \in VN$. P is the production rules that are defined in an extended Backus-Naur form [48].

Note that $< unary\ relation >$ has some limitations. If the nonterminal symbol is $lower\ than$, the $primary\ term$ cannot be s_0 . Similarly, if the nonterminal symbol is $greater\ than$, the $primary\ term$ cannot be s_q .

Definition 9. [47] Let $E_{GH}: LE \to H_S$ be a function that transforms linguistic expressions (LE) into $HFLTS(H_S)$. LE is obtained by GH, and S is the linguistic term set that is used by GH.

The linguistic expressions will be transformed into HFLTS in different ways according to the following rules:

- $E_{GH}(s_i) = \{s_i | s_i \in S\};$
- $E_{GH}(less\ than\ s_i) = \{s_j | s_j \in S\ and\ s_j \leq s_i\};$
- $E_{GH}(greater\ than\ s_i) = \{s_j | s_j \in S\ and\ s_j \geq s_i\};$
- $E_{GH}(between \ s_i \ and \ s_j) = \{s_k | s_k \in S \ and \ s_i \leq s_k \leq s_j\}.$

C. Linguistic Preference Relations and Numerical Preference Relations

As discussed in previous researches, there are two types of preference relations: linguistic preference relations [49–52] and numerical preference relations [16, 53–61]. Let $X = \{x_1, x_2, ..., x_n\} (n \geq 2)$ be a finite set of attributes. When an evaluator makes pairwise comparisons using the linguistic term set S, she can construct a linguistic preference relation $L = (l_{ij})_{n \times n}$, in which l_{ij} estimates the preference degree of attribute x_i over x_j .

Definition 10. [49, 50] The matrix $L = (l_{ij})_{n \times n}$ is called a simple linguistic preference relation if $l_{ij} \in S$, and is called a 2-tuple linguistic preference relation if $l_{ij} \in \bar{S}$. L is considered reciprocal if $l_{ij} = Neg(l_{ji})$ $(1 \le i, j \le n)$. The negation operator is defined as the following: $Neg(l_{ij}) = Neg((s_i, \alpha)) = \Delta(g - \Delta^{-1}(s_i, \alpha))$.

Two widely used numerical preference relations are fuzzy and multiplicative preference relations.

Definition 11. [16, 54, 55, 62–64] The matrix $F = (f_{ij})_{n \times n}$, where $f_{ij} \in [0,1]$ and $f_{ij} + f_{ji} = 1$ for $i,j = 1,2,\ldots,n$, is called a fuzzy preference relation.

Definition 12. [29] The matrix $A = (a_{ij})_{n \times n}$, such that $a_{ij} > 0$ and $a_{ij} \times a_{ji} = 1$ for i, j = 1, 2, ..., n, is called a multiplicative preference relation.

Ramík and Vlach [8] prove that the multiplicative and fuzzy preference relations can be transformed to each other under different preference representation structures, and the consistency indexes for them are equivalent.

D. Interval Pairwise Comparison Matrix

An interval pairwise comparison matrix can be represented as $\bar{A} = ([a^l_{ij}, a^h_{ij}])_{n \times n}$, where $0 < a^l_{ij} \leqslant a^h_{ij}$, $a^l_{ji} = \frac{1}{a^h_{ij}}$, and $a^h_{ji} = \frac{1}{a^l_{ij}}$.

Definition 13. [33]. Let $\bar{A}=([a_{ij}^l,a_{ij}^h])_{n\times n}$ be a comparison matrix. If the convex feasible region $S_w=\{w=(w_1,\ldots,w_n)\,|a_{ij}^l\leq w_i/w_j\leq a_{ij}^h,\sum_{i=1}^nw_i=1,w_i>0\}$ is

TABLE I LINGUISTIC SCALE

Linguistic term	Linguistic scale
s_0	Absolutely less important (AbL)
s_1	Strongly less important (StL)
s_2	Essentially less important (EsL)
s_3	Weakly less important (WkL)
s_4	Equally important (Eq)
s_5	Weakly more important (Wk)
s_6	Essentially more important (Es)
s_7	Strongly more important (St)
s_8	Absolutely more important (Ab)

non-empty, \bar{A} is said to be a consistent interval comparison matrix. Otherwise, \bar{A} is said to be inconsistent.

Let $w=(w_1,\ldots,w_n)$ be a weight vector, on which two different types of constraints may be imposed. One is the additive constraint $\sum_{i=1}^n w_i=1$. The other is the multiplicative constraint $\prod_{i=1}^n w_i=1$, which is equivalent to $\sum_{i=1}^n \ln w_i=0$.

III. LINGUISTIC DISCRETE REGION BASED EVALUATION APPROACH

In the proposed linguistic discrete region based evaluation approach, the evaluators use the linguistic discrete region (multiple continuous linguistic terms) instead of a single linguistic term to quantify evaluations. The obtained comparison matrix with linguistic discrete region is translated into a set-matrix (subsection B) by using the numerical scale. We construct an iterative searching algorithm (ISA) to find a comparison matrix with approximate optimal consistency in a set-matrix. The linguistic pairwise comparison matrix that corresponds to the matrix found by ISA represents the evaluator's final evaluations. As a result, our approach can improve the consistency of linguistic pairwise comparison matrix without changing the evaluator's intentions. Another iterative searching algorithm is proposed to obtain the matrix with approximate optimal consistency from the interval comparison matrix. The purpose of this algorithm is to empirically study the relationships between the comparison matrix with discrete values and the interval comparison matrix.

A. Linguistic Discrete Region

Rodríguez *et al.* proposed the concept of hesitant fuzzy linguistic term set (*HFLTS*) [47], which keeps the basis on the fuzzy linguistic approach [65] and extends the idea of *HFS* (hesitant fuzzy set) to linguistic context. This concept is very useful in practice. We propose the concept of linguistic discrete region for the evaluators to conveniently represent their judgements based on *HFLTS*.

Definition 14. Let $S = \{s_k | k = 0, 1, \dots, g\}$ be a linguistic term set. The linguistic discrete region $D = [s_i, s_j](0 \le i < j \le g)$ represents a finite subset of S. That is, $D = \{s_i, s_{i+1}, \dots, s_j\}$.

For example, a set of linguistic terms are defined as shown in TABLE I [66], $[s_5, s_7]$ denotes the linguistic scales between weakly important and strongly important. In the traditional pairwise comparison, an evaluator only needs to give the values for the upper triangular matrix because the values in the lower triangular matrix can be inferred. The inference can be applied to matrices with linguistic discrete regions as well. Such inference is based on the concept of symmetrical region defined below.

Definition 15. Let $D = [s_i, s_j] (0 \le i < j \le g)$ be a linguistic discrete region. The symmetrical region of D is defined as $\tilde{D} = [s_{g-j}, s_{g-i}] = \{s_{g-j}, \dots, s_{g-i-1}, s_{g-i}\}.$

We use software quality evaluation as a case study to illustrate the construction of pairwise comparison matrix using the linguistic discrete regions. The three types of software qualities are "efficiency" (C_1) , "reliability" (C_2) and "functionality" (C_3) . Assume that an evaluator feels certain that "reliability" is "essentially less important" than "functionality", and the importance of "efficiency" sits between "reliability" and "functionality". However, she is uncertain about the relative scale of "efficiency" compared with other two features.

$$P = \begin{bmatrix} [s_4] & [s_5, s_7] & [s_2, s_3] \\ [s_1, s_3] & [s_4] & [s_2] \\ [s_5, s_6] & [s_6] & [s_4] \end{bmatrix}$$

The evaluations can be summarized as a pairwise comparison matrix P with linguistic discrete regions. The values at (i,j) are the results of comparing C_i against C_j . For example, value s_2 at (2,3) indicates "reliability" is "essentially less important" than "functionality". The linguistic discrete region $[s_5, s_7]$ at (1, 2) states that "efficiency" is "weakly", "essentially" or "strongly" more important than "reliability". Similarly, linguistic discrete region $[s_2, s_3]$ at (1, 3) states that "efficiency" is "essentially" or "weakly" less important than "functionality". Finally, the lower triangular matrix is inferred following Definition 15.

A consistent comparison matrix P_c can be computed based on the linguistic discrete region comparison matrix P. Since our algorithm does not add any additional values, P_c will not violate the evaluator's intention. We will represent our algorithms in Sections III-D and III-E.

$$P_c = \begin{bmatrix} [s_4] & [s_5] & [s_3] \\ [s_3] & [s_4] & [s_2] \\ [s_5] & [s_6] & [s_4] \end{bmatrix}$$

B. Set-Matrix

The 2-tuple linguistic model [1, 40, 41] and its extension [44] are the popular tools for computing with linguistic scales in decision making. In this paper, we translate the linguistic term set in Table I into the real numbers by using the extension of the 2-tuple linguistic model. As a result, the linguistic discrete region matrix in Section III-A is translated into a multiplicative comparison matrix. In this subsection, we present a new data structure called set-matrix (*SM*) to represent the multiplicative comparison matrix that is translated from the linguistic discrete region matrix.

Definition 16. Let $S = \{s_0, s_1, \ldots, s_g\}$ be a linguistic term set, $D = [s_i, s_j](0 \le i \le j \le g)$ be a linguistic discrete region, and f(D) be a scale function [66]. The range of f(D), in the format of $[f(s_i), f(s_j)]$ is a ordered set of real number. We named this ordered set as real number discrete region (RNDR).

A set-matrix is represented as $U=(cn_{ij}:[u^1_{ij},u^{cn_{ij}}_{ij}])_{(n\times n)}$, where $[u^1_{ij},u^{cn_{ij}}_{ij}]$ is a RNDR, and cn_{ij} is its size $(i,j=1,2,\ldots,n)$. In [66], the authors demonstrate that the geometrical scale [67] and the LLM (Logarithmic Least-squares Method) [9] are the best numerical scale and the best prioritization method, respectively. In this paper, the geometrical scale $(f(s)=(\sqrt{c})^{\Delta^{-1}(s)-4}$, c=2) and the LLM are selected; $\alpha=0$, $\overline{NS}(s_i,0)=NS(s_i)$. Let $NS(s_i)=f(s_i)=(\sqrt{c})^{(\Delta^{-1}(s_i)-4)}(c=2)$, $s_i\in S$ can be translated into a real number.

Example 1. Let P be the pairwise comparison matrix shown in Section III-A. Using the geometrical scale [67], the linguistic discrete region can be translated into the corresponding real number discrete region (RNDR). For example, if a linguistic discrete region is $D = [s_5, s_7]$ where $f(s) = (\sqrt{c})^{\Delta^{-1}(s)-4}$ and c = 2, the corresponding real number set is $\{1.4142, 2.000, 2.8284\}$, which can be represented as [1.4142, 2.8284]. The matrix P is translated into the following set-matrix.

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 \left[ \begin{array}{llll} 1: [1.000] & 3: [1.414, 2.828] & 2: [0.500, 0.707] \\ 3: [0.354, 0.707] & 1: [1.000] & 1: [0.500] \\ 2: [1.414, 2.000] & 1: [2.000] & 1: [1.000] \end{array} \right]
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C. Relations Between Comparison Matrix With Discrete Values and Interval Comparison Matrix

In this section, we discuss the relations between the comparison matrix with discrete values and the interval comparison matrix.

Let $S = \{s_i | i = 0, 1, \dots, g\}$ be a linguistic term set, and $P = (p_{ij})_{n \times n}$ be a comparison matrix that consists of linguistic discrete regions. Dong *et al.* [37] proposed a model to obtain the interval numerical index $(INS(s_i) = [a_i^l, a_i^h])$ based on the initial numerical index a_i of s_i . The obtained interval numerical index includes the initial numerical index, $a_i \in [a_i^l, a_i^h](i = 0, 1, \dots, g)$. Let the set of initial numerical indexes for S be $IN(S) = \{a_i | i = 0, 1, \dots, g\}$, and the set of obtained interval numerical indexes be $\overline{IN(S)} = \{[a_i^l, a_i^h] | i = 0, 1, \dots, g\}$. The map $F: IN(S) \to \overline{IN(S)}$ is bijective.

The matrix P can be transformed to a set-matrix $A = (cn_{ij} : [a_{ij}^1, a_{ij}^{cn_{ij}}])_{n \times n}$ or an interval matrix $\bar{A} = ([a_{ij}^1, a_{ij}^h])_{n \times n}$ by using the initial numerical indexes or the interval numerical indexes [37]. If we find a comparison matrix with the approximate optimal consistency in set-matrix A, it corresponds to an interval comparison matrix in \bar{A} .

If the linguistic discrete region p_{ij} is translated into a RNDR $[a_{ij}^1, a_{ij}^{cn_{ij}}]$ (cn_{ij}) is the number of elements) by using the numerical indexes, it can be considered as an interval number. As a result, we can obtain an interval comparison matrix $\widetilde{A} = ([a_{ij}^1, a_{ij}^{cn_{ij}}])_{n \times n}$, where $[a_{ij}^1, a_{ij}^{cn_{ij}}]$ is the interval number. In this paper, we propose two iterative searching

algorithms to find a matrix with the approximate optimal consistency in the set-matrix A and the corresponding interval comparison matrix \widetilde{A} . Through extensive experiments that are shown in Section IV-E, we confirm that the matrix based on the set-matrix A is very close to the matrix based on the corresponding interval matrix \widetilde{A} . The approximate optimal matrix obtained from the set-matrix matches the pairwise comparison matrix in P, which does not change evaluators' intentions.

D. Iterative Searching Algorithm

Assuming in a discrete region matrix there are n attributes and the average size of elements is m, there can be as many as $m^{\frac{(n-1)n}{2}}$ different combinations. Apparently, it is very expensive to consider all the combinations. We build a model as follow to mitigate this problem:

$$\begin{cases}
\min \frac{1}{n} \sum_{i=1}^{n} \sum_{j=1}^{n} \frac{a_{ij}}{a_{ij}^{*}} \\
s.t. A = (a_{ij})_{n \times n} \in M_{U} \\
(a_{ij}^{*})_{n \times n} \in M_{n}, \quad i, j = 1, 2, \dots, n
\end{cases}$$
(1)

Where n is the order of matrix, $\frac{1}{n}\sum_{i=1}^n\sum_{j=1}^n\frac{a_{ij}}{a_{ij}^*}$ denotes the principal eigenvalue of A (Lemma 2), M_U represents the set of the pairwise comparison matrices in the set-matrix U, and M_n is the set of consistent pairwise comparison matrices.

Based on the model (4), we propose an Iterative Searching Algorithm (ISA) to obtain pairwise comparison matrices with approximate optimal consistency. Let U be a set-matrix, and $A^{(k)} \in U(k=0,1,\cdots m)$ be the matrix sequence generated by ISA. The prioritization method is the Logarithmic Least-squares Method (LLM) [9] in this case study. Let $\omega_i(A^{(k)})$ be the ith row geometrical mean of $A^{(k)}$, we have $\omega_i(A^{(k)}) = (\prod_{j=1}^n a_{ij}^k)^{1/n}$, and $a_{ij}^{(k)*} = \omega_i(A^{(k)})/\omega_j(A^{(k)})$. $A^{(k)*} = (a_{ij}^{(k)*})_{n \times n}$ is called as the weight follow matrix of $A^{(k)}$. The consistency index of matrix $A^{(k)}$ is denoted as $CR(A^{(k)})$.

In the following, we describe the steps of *ISA* as depicted in Fig. 1.

- Step 1 Initially k=0, $M=A^{(k)}=(a_{ij}^{(k)})_{n\times n}$ is a matrix whose elements in upper triangular matrix are randomly selected from the corresponding *RNDR* in the upper triangular of the set-matrix U.
- Step 2 For matrix $A^{(k)}(k=0,1,2,\cdots)$, we calculate parameters: $A^{(k)*}=(a^{(k)*}_{ij})_{n\times n}$, and $CR(A^{(k)})=\frac{\lambda_{\max}(A^{(k)})-n}{(n-1)\times RL}$.
- Setp 3 An element in the set-matrix U is a RNDR that is represented as $[u^1_{ij}, u^{cn_{ij}}_{ij}]$, where $1 \leq i, j \leq n$, and cn_{ij} is the number of elements in RNDR. If there is only one element in RNDR, for instance $u^q_{ij}(q=1)$, then $a^{(k+1)}_{ij} = u^q_{ij}$. Otherwise, for those elements in the upper triangular of the set-matrix U, if $u^t_{ij} \in [u^1_{ij}, u^{cn_{ij}}_{ij}]$, and $|\ln u^t_{ij} \ln a^{(k)*}_{ij}|$ is the minimum in RNDR $[u^1_{ij}, u^{cn_{ij}}_{ij}]$, then $a^{(k+1)}_{ij} = u^t_{ij}$. In addition, $a^{(k+1)}_{ji} = 1/a^{(k+1)}_{ij}, a^{(k+1)}_{ii} = 1.000$;

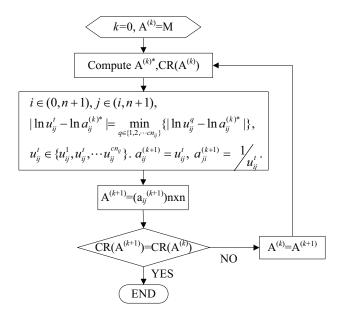


Fig. 1. Flow chart of ISA

Step 4 If $CR(A^{(k+1)}) \neq CR(A^{(k)})$, then $A^{(k)}$ is assigned by $A^{(k+1)}$. The algorithm goes back to step 2. Otherwise $CR(A^{(k+1)}) = CR(A^{(k)})$, the algorithm terminates.

If $A^{(k)}(k=0,1,\cdots m)$ is the matrix sequence computed by *ISA*, we prove that $CR(A^{(k+1)}) \leq CR(A^{(k)})$ (Theorem 5 in Section III-F).

ISA returns an approximate optimal comparison matrix from a set-matrix. Although there is computation overhead, our experiments with large number of simulations show that the average number of iterations is less than n (the matrix order).

Example 2. In this example we illustrate the procedure by applying ISA to the the set-matrix shown in Example 1. An initial matrix A^0 is selected from the set-matrix.

$$A^0 = \left[\begin{array}{ccc} 1.000 & 2.000 & 0.500 \\ 0.500 & 1.000 & 0.500 \\ 2.000 & 2.000 & 1.000 \end{array} \right]$$

$$A^{(0)^*} = \begin{bmatrix} 1.000 & 1.587 & 0.630 \\ 0.630 & 1.000 & 0.400 \\ 1.587 & 2.500 & 1.000 \end{bmatrix}$$

The weight follow matrix $(A^{(0)^*} = (\omega_i^{A^0} / \omega_j^{A^0})_{n \times n})$ of A^0 is computed, and $CR(A^0) = 0.05156$. The next matrix $A^1 = (a_{ij}^1)_{n \times n}$ is obtained from the set-matrix.

For example, $|\ln 1.587 - \ln 1.414|$ is the minimum in the set $\{|\ln 1.587 - \ln 1.414|, |\ln 1.587 - \ln 2.000|, |\ln 1.587 - \ln 2.828|\}$, we have $a_{12}^1 = 1.414$. Since $|\ln 0.500 - \ln 0.630| > |\ln 0.707 - \ln 0.630|$, we have $a_{13}^1 = 0.707$. The value at [2,3] in the set-matrix is 0.500, thus $a_{23}^1 = 0.500$.

Repeat this process until the fixed point, i.e. $A^{k+1} = A^k$, and A^k is the final matrix returned by ISA. In this example, the

optimal matrix A^1 is a consistency matrix, and $CR(A^1)=0$.

$$A^{1} = \begin{bmatrix} 1.000 & 1.414 & 0.707 \\ 0.707 & 1.000 & 0.500 \\ 1.414 & 2.000 & 1.000 \end{bmatrix}$$

E. Iterative Searching Algorithm for Interval Comparison Matrix

Based on the concept of continuous linguistic term set proposed in [68], a linguistic discrete region matrix can be transformed into an interval comparison matrix. In this section, we review the algorithm to compute a matrix with approximate optimal consistency based on a reciprocal interval matrix [43]. We name this algorithm as Iterative Searching Algorithm for Interval Comparison Matrix (ISAICM).

Let an interval matrix be $\bar{A} = ([a_{ij}^l, a_{ij}^h])_{n \times n}$, and the matrix sequence generated by *ISAICM* be $A^{(k)}(k=0,1,\cdots,m)$. The steps of ISAICM are as follows.

- Step 1 Choose a comparison matrix $A^{(0)}=(a_{ij}^{(0)})_{n\times n}$ from the given reciprocal interval matrix $\bar{A}=([a_{ij}^l,a_{ij}^h])_{n\times n}$. The comparison matrix is randomly chosen in this step. For example, $a_{ij}^{(0)}=\frac{a_{ij}^{l}+a_{ij}^{h}}{2}, i\leq j, (i,j=1,2,\cdots,n),$ and $a_{ji}^{(0)}=1\left/a_{ij}^{(0)}\right.$
- Step 2 For matrix $A^{(k)}(k=0,1,2,\cdots)$, we have: $A^{(k)*}=(a_{ij}^{(k)*})_{n\times n}$, and $CR(A^{(k)})=\frac{\lambda_{\max}(A^{(k)})-n}{(n-1)\times RI}$; Step 3 For $1\leq i\leq j\leq n$, if $a_{ij}^{(k)*}\in[a_{ij}^l,a_{ij}^h]$, let $a_{ij}^{(k+1)}=a_{ij}^{(k)*}$. If $a_{ij}^{(k)*}< a_{ij}^l$, let $a_{ij}^{(k+1)}=a_{ij}^l$. Finally, let $a_{ji}^{(k+1)}=1\Big/a_{ij}^{(k+1)}(i>j)$, and $A^{(k+1)} = (a_{ij}^{(k+1)})_{n \times n}$.
- Step 4 Calculate the consistency ratio $CR(A^{(k+1)})$. If $CR(A^{(k+1)}) \neq CR(A^{(k)})$, then $A^{(k)} = A^{(k+1)}$. The procedure goes to step 2. Otherwise, $CR(A^{(k+1)}) = CR(A^{(k)})$, and the algorithm

If $A^{(k)}(k=0,1,2,\cdots,m)$ is the matrix sequence generated by ISAICM, we have $CR(A^{(k+1)}) \leq CR(A^{(k)})$. This conclusion has been proved (Theorem 5 in Section III-F). In the following example we illustrate the procedure to compute approximate optimal comparison matrices using ISAICM.

Example 3. The set-matrix given in Example 1 can be considered as an interval matrix:

$$\bar{A} = \left[\begin{array}{ccc} [1.000, 1.000] & [1.414, 2.828] & [0.500, 0.707] \\ [0.354, 0.707] & [1.000, 1.000] & [0.500, 0.500] \\ [1.414, 2.000] & [2.000, 2.000] & [1.000, 1.000] \end{array} \right]$$

Following is the initial matrix $A^{(0)}$:

$$A^{(0)} = \begin{bmatrix} 1.000 & 2.121 & 0.604 \\ 0.472 & 1.000 & 0.500 \\ 1.656 & 2.000 & 1.000 \end{bmatrix}$$

The weight follow matrix $(A^{(0)^*} = (\omega_i^{A^0} / \omega_j^{A^0})_{n \times n})$ of A^0 is as the following:

$$A^{(0)^*} = \begin{bmatrix} 1.000 & 1.758 & 0.729 \\ 0.569 & 1.000 & 0.415 \\ 1.372 & 2.413 & 1.000 \end{bmatrix}$$

The next matrix $A^1 = (a_{ij}^1)_{n \times n}$ is computed from the interval matrix. Since $a_{12}^{(0)*} = 1.758$, and $1.758 \in [1.414, 2.828]$, we have $a_{12}^1 = 1.758$. In addition, $a_{13}^{(0)*} = 0.729 \notin$ [0.500, 0.707], and 0.729 > 0.707. As a result, $a_{13}^1 = 0.707$. $a_{23}^l = a_{23}^h = 0.500$, and $a_{23}^1 = 0.500$.

$$A^{1} = \begin{bmatrix} 1.000 & 1.758 & 0.707 \\ 0.569 & 1.000 & 0.500 \\ 1.414 & 2.000 & 1.000 \end{bmatrix}$$

Repeat the procedure until the fixed point $A^{k+1} = A^k$. Following is the approximate optimal matrix A^k returned by ISAICM.

$$A^k = \left[\begin{array}{cccc} 1.000 & 1.414 & 0.707 \\ 0.707 & 1.000 & 0.500 \\ 1.414 & 2.000 & 1.000 \end{array} \right]$$

In [36], Dong et al. have proposed a linear programming (LP) model,

$$ICI(\bar{A}) = \min_{A \in N_{\bar{A}}} CI(A)$$
 (2)

Where
$$\operatorname{CI}(A) = \frac{1}{n^2} \sum_{i=1}^n \sum_{j=1}^n |\log(\mathbf{a}_{ij}) - \log(\omega_i) + \log(\omega_j)|,$$
 $ICI(\bar{A})$ is the consistency index of \bar{A} , and $N_{\bar{A}}$ denotes

the set of the pairwise comparison matrices in \bar{A} . This model can compute a comparison matrix with approximate optimal consistency in the interval comparison matrix \bar{A} . This approximate optimal matrix is equivalent to the one computed by ISAICM (see Theorem 8).

We use ISAICM and ISA to do a large number of random experiments in this paper. In the experiments, it can be observed that the approximate optimal consistency matrices computed by ISAICM and ISA are very similar.

F. Efficiency of ISA and ISAICM

In this section, we analyse the efficiency of ISA and ISAICM. Let $R_{M(n)}$ denote the set of the positive reciprocal matrix, where n is the order of matrix. Let λ_{\max}^A be the maximal eigenvalue of matrix A. The eigenvector of the eigenvalue is denoted as $\omega_A^T = (\omega_1(A), \omega_2(A), \cdots, \omega_n(A))$, which is also called the prioritization vector. Let $a_{ij}^* = \frac{\omega_i(A)}{\omega_j(A)}$, $\varepsilon_{ij} = \frac{a_{ij}}{a_{ij}^*}$, $A^* = (a_{ij}^*)_{n \times n} \ (1 \le i, j \le n).$

Firstly, we prove that the consistencies (CR) of the positive receptacle matrix sequences obtained by ISA and ISAICM decrease. Secondly, we estimate the deviation between the consistencies of approximate optimal matrices and the optimal result.

1) Decreasing Consistencies.

Theorem 5 shows that the consistencies (CR) of the matrix sequences obtained by ISA and ISAICM decrease. The proof of the theorem 5 is based on theorems 3-4. Lemma 2 provides a method for computing the maximal eigenvalue.

Lemma 1. Consider function $f(x) = x + \frac{1}{x}$. If x > 1, f(x)is strictly monotonous increased. If 0 < x < 1, f(x) is strictly monotonous decreased. x = 1 is the minimum point of function f(x) on (0,1).

Lemma 2. Given any matrix $A = (a_{ij})_{n \times n} \in R_{M(n)}$, $\lambda_{\max}^A = \frac{1}{n} \sum_{i=1}^n \sum_{j=1}^n \varepsilon_{ij}$ is the maximal eigenvalue of matrix A.

Proof. If λ_{\max}^A is the maximal eigenvalue of matrix A, and $\omega_A^T = (\omega_1(A), \omega_2(A), \cdots, \omega_n(A))$ is its eigenvector, we have $\omega_i(A) > 0, i = 1, 2, \cdots, n$, based on Perron theorem [69]. Furthermore, $\lambda_{\max}^A \omega_i(A) = \sum_{j=1}^n a_{ij} \omega_j(A) =$

$$\sum_{j=1}^{n} \frac{\omega_{i}(A)}{\omega_{j}(A)} \times \varepsilon_{ij} \times \omega_{j}(A)$$

$$= \omega_{i}(A) \sum_{j=1}^{n} \varepsilon_{ij}, i = 1, 2, \dots, n.$$

By removing $\omega_i(A)$ and computing the sum for i, we get $\lambda_{\max}^{A} = \frac{1}{n} \sum_{i=1}^{n} \sum_{i=1}^{n} \varepsilon_{ij}$

Theorem 3. Let $A = (a_{ij})_{n \times n} \in R_{M(n)}, B = (b_{ij})_{n \times n} \in$ $R_{M(n)}$ be two matrices, and $\mu_{ij} = \frac{b_{ij}}{a_{ij}^*}$. If $|\ln b_{ij} - \ln a_{ij}^*| \le |\ln a_{ij} - \ln a_{ij}^*|$, (i < j or i > j), we

$$(1)\frac{1}{n}\sum_{i=1}^{n}\sum_{j=1}^{n}\mu_{ij} \leq \lambda_{\max}^{A};$$

$$(2)\frac{1}{n}\sum_{i=1}^{n}\sum_{j=i}^{n}|\ln b_{ij} - \ln a_{ij}^*| \le \frac{1}{n}\sum_{i=1}^{n}\sum_{j=i}^{n}|\ln a_{ij} - \ln a_{ij}^*|.$$

$$If |\ln b_{ij} - \ln a_{ij}^*| \ge |\ln a_{ij} - \ln a_{ij}^*|, (i < j \text{ or } i > j), \text{ we}$$

$$(3)\frac{1}{n}\sum_{i=1}^{n}\sum_{j=1}^{n}\mu_{ij} \ge \lambda_{\max}^{A};$$

$$(4)\frac{1}{n}\sum_{i=1}^{n}\sum_{j=i}^{n}|\ln b_{ij}-\ln a_{ij}^*| \ge \frac{1}{n}\sum_{i=1}^{n}\sum_{j=i}^{n}|\ln a_{ij}-\ln a_{ij}^*|.$$

Proof. Let $U = (\mu_{ij})_{n \times n}$ and $V = (\varepsilon_{ij})_{n \times n}$, where $\mu_{ij} =$ $b_{ij}/a_{ij}^*, \varepsilon_{ij} = a_{ij}/a_{ij}^*, 1 \leq i, j \leq n$. We have $U \in R_{M(n)}$ and $V \in R_{M(n)}$. If $|\ln b_{ij} - \ln a_{ij}^*| \le |\ln a_{ij} - \ln a_{ij}^*|$ (i < j)or i > j), there are four cases depending on the relationships between the values of b_{ij} , a_{ij} , a_{ij}^* .

- 1) $b_{ij} \geq a_{ij}^*, a_{ij} \geq a_{ij}^*$: Since $|\ln b_{ij} \ln a_{ij}^*| \leq |\ln a_{ij} \ln a_{ij}^*|$, we have $\frac{b_{ij}}{a_{ij}^*} \leq \frac{a_{ij}}{a_{ij}^*}$ and $a_{ij} \geq b_{ij} \geq a_{ij}^* \Rightarrow 1 \leq \mu_{ij} = \frac{b_{ij}}{a_{ij}^*} \leq \varepsilon_{ij} = \frac{a_{ij}}{a_{ij}^*}$. Based on lemma 1, $\mu_{ij} + \frac{1}{\mu_{ij}} \leq \varepsilon_{ij} + \frac{1}{\varepsilon_{ij}}$.

 2) $b_{ij} \leq a_{ij}^*, a_{ij} \leq a_{ij}^*$: Based on the known conditions,
- we have $\frac{a_{ij}^*}{a_{ij}^*} \leq \frac{a_{ij}^*}{a_{ij}}$, and $b_{ij} \geq a_{ij} \Rightarrow a_{ij} \leq b_{ij} \leq a_{ij}^* \Rightarrow 1 \geq \mu_{ij} = \frac{b_{ij}}{a_{ij}^*} \geq \varepsilon_{ij} = \frac{a_{ij}}{a_{ij}^*}$. According to Lemma 1,
- $\mu_{ij} + \frac{1}{\mu_{ij}} \leq \varepsilon_{ij} + \frac{1}{\varepsilon_{ij}}.$ 3) $b_{ij} \geq a_{ij}^*, a_{ij} \leq a_{ij}^*$: Based on the known conditions, we have $\frac{b_{ij}}{a_{ij}^*} \leq \frac{a_{ij}^*}{a_{ij}}$, and $1 \leq \mu_{ij} = \frac{b_{ij}}{a_{ij}^*} \leq \frac{1}{\varepsilon_{ij}} = \frac{a_{ij}^*}{a_{ij}}.$ According to Lemma 1, $\mu_{ij} + \frac{1}{\mu_{ij}} \leq \varepsilon_{ij} + \frac{1}{\varepsilon_{ij}}.$ 4) $b_{ij} \leq a_{ij}^*, a_{ij} \geq a_{ij}^*$: Based on the known conditions, we
- have $\frac{a_{ij}^{*}}{b_{ij}} \leq \frac{a_{ij}}{a_{ij}^{*}} \Rightarrow \varepsilon_{ij} \geq \frac{1}{\mu_{ij}} \geq 1$. According to Lemma 1, $\mu_{ij} + \frac{1}{\mu_{ij}} \leq \varepsilon_{ij} + \frac{1}{\varepsilon_{ij}}$.

For matrices U and V, by computing the sum to i, j, we obtain $\frac{1}{n}\sum_{i=1}^n\sum_{j=1}^n\mu_{ij}\leq \frac{1}{n}\sum_{i=1}^n\sum_{j=1}^n\varepsilon_{ij}.$

If $|\ln b_{ij} - \ln a_{ij}^*| \le |\ln a_{ij} - \ln a_{ij}^*|$ (i < j), then $|\ln b_{ij} - \ln a_{ij}^*| \le |\ln a_{ij} - \ln a_{ij}^*|$ (*i* > *j*). We obtain

$$\frac{1}{n} \sum_{i=1}^{n} \sum_{j=i}^{n} |\ln b_{ij} - \ln a_{ij}^*| \le \frac{1}{n} \sum_{i=1}^{n} \sum_{j=i}^{n} |\ln a_{ij} - \ln a_{ij}^*|.$$

If $|\ln b_{ij} - \ln a_{ij}^*| \ge |\ln a_{ij} - \ln a_{ij}^*| (i < j \text{ or } i > j)$, the proofs of equations (3) and (4) are similar to equations (1) and (2).

Theorem 4. Given two matrices $A = (a_{ij})_{n \times n} \in R_{M(n)}$ and $B = (b_{ij})_{n \times n} \in R_{M(n)}$, we have $\frac{1}{n} \sum_{i=1}^{n} \sum_{j=1}^{n} \frac{b_{ij}}{b_{ij}^*}$

 $\frac{1}{n}\sum_{i=1}^{n}\sum_{j=1}^{n}\frac{b_{ij}}{a_{ij}^{*}}$, if the method that derives the priority vector from the numerical pairwise comparison matrix is Logarithmic Least-squares Method.

Proof. According to Logarithmic Least-squares Method [9], we have

$$\begin{cases} \min \sum_{i=1}^{n} \sum_{j>i} [\ln b_{ij} - (\ln \omega_i(B) - \ln \omega_j(B))]^2 \\ s.t.\omega_i(B) > 0, \sum_{i=1}^{n} \omega_i(B) = 1 \end{cases}$$

Let $S = \sum_{i=1}^n \sum_{j>i} [\ln b_{ij} - (\ln \omega_i(B) - \ln \omega_j(B))]^2$. If S is

the minimum at point $\omega_i^0(B)(1 \le i \le n)$, we have that $[\ln(b_{ij}) - (\ln\omega_i{}^0(B) - \ln\omega_j{}^0(B))]^{\frac{1}{2}}(i < j, 1 \le i, j \le n)$ is the minimum. $|\ln(b_{ij}) - (\ln\omega_i^0(B) - \ln\omega_j^0(B))|(i < j, 1 \le j \le n)$ $i, j \leq n$) is also the minimum.

Let $(\omega_1^0, \omega_2^0, \cdots, \omega_n^0)$ be the priority vector of matrix B computed based on LLM and $b_{ij}^* = \frac{\omega_i^0}{\omega_j^0} (1 \le i, j \le n)$. According to the aforementioned facts, we have that $|\ln(b_{ij}) - \ln b_{ij}^*| (j > i, 1 \le i, j \le n)$ is the minimum. As a result, $|\ln(b_{ij}) - \ln b_{ij}^*| \le |\ln(b_{ij}) - \ln a_{ij}^*| (1 \le i, j \le n)$.

Based on theorem 3, we have
$$\frac{1}{n} \sum_{i=1}^{n} \sum_{j=1}^{n} \frac{b_{ij}}{b_{ij}^*} \le \frac{1}{n} \sum_{i=1}^{n} \sum_{j=1}^{n} \frac{b_{ij}}{a_{ij}^*}$$
.

Theorem 5. Let $A^{(k)}(k = 1, 2, ..., m)$ be the matrix sequence generated by ISA or ISAICM, and $CR(A^{(k)})$ be the consistency index of $A^{(k)}$, we have $CR(A^{(k+1)}) \leq CR(A^{(k)})$.

Proof. Let $\lambda_{\max}^{A^{(k)}}(k=1,2,\ldots,m)$ be the maximal eigenvalue of matrix $A^{(k)}$. Based on ISA and ISAICM, we know: $|\ln a_{ij}^{(k+1)} - \ln a_{ij}^{(k)*}| \leq |\ln a_{ij}^{(k)} - \ln a_{ij}^{(k)*}| (i < j)$. According to theorems 3 and 4, we get $\lambda_{\max}^{A^{(k+1)}} \leq \lambda_{\max}^{A^{(k)}} \Leftrightarrow CR(A^{(k+1)}) \leq CR(A^{(k)})$.

2) Difference Evaluation of Optimal Matrices' Consistencies Computed by ISA or ISAICM.

Lemma 6. [69] Given any non negative matrix A, let $\rho_i(A) = \sum_{i=1}^n a_{ij}$, and $\rho(A)$ be the spectral radius of matrix A (the maximal eigenvalue). We have $\frac{1}{2}\min(\rho_i(A) + \rho_i(A^T)) \le$ $\rho(A) \le \frac{1}{2} \max(\rho_i(A) + \rho_i(A^T))$

Theorem 7. Let $E = (e_{ij})_{n \times n} \in R_{M(n)}$ be the approximate optimal matrix computed by ISA or ISAICM. If $\forall i, \sum_{j=1}^{n} \frac{e_{ij}}{e_{ij}^*} = \sum_{k=1}^{n} \frac{e_{ki}}{e_{ki}^*}$ holds, we get:

1) the matrix E is the optimal matrix computed by ISA or ISAICM;

2) if $F = (f_{ij})_{n \times n} \in R_{M(n)}$ ($F \neq E$) is another approximate optimal matrix computed by ISA or ISAICM, we get $CR(F) - CR(E) \leq \frac{\delta}{(n-1) \times RI}$, $\delta = (\lambda_{\max}^F - \min_i \{\frac{1}{2}(\sum_{j=1}^n \frac{f_{ij}}{f_{ij}^*} + \sum_{k=1}^n \frac{f_{ki}}{f_{ki}^*})\}$).

Proof. 1) Let F be another approximate optimum matrix computed by ISA or ISAICM. For matrix E, we have $|\ln e_{ij} - \ln e_{ij}^*| \le |\ln f_{ij} - \ln e_{ij}^*| \ (1 \le i < j \le n)$, based on ISA or ISAICM.

Let
$$Y = (y_{ij})_{n \times n}(y_{ij} = \frac{f_{ij}}{e_{ij}^*}),$$
 $\omega_E^T = (\omega_1(E), \cdots, \omega_n(E)), \text{ and } D = diag(\omega_1(E), \omega_2(E), \cdots, \omega_n(E)), \text{ we obtain } Y = D^{-1}FD \Rightarrow \lambda_{\max}^F = \lambda_{\max}^Y \geq \min_i \{\frac{1}{2}(\sum_{j=1}^n y_{ij} + \sum_{k=1}^n y_{ki})\}$
(Lemma 6). Based on theorem 3, we have $\min_i \{\frac{1}{2}(\sum_{j=1}^n y_{ij} + \sum_{k=1}^n y_{ki})\} = \frac{1}{2}(\sum_{j=1}^n y_{i0j} + \sum_{k=1}^n y_{ki_0}) \geq \frac{1}{2}(\sum_{j=1}^n \frac{e_{i0j}}{e_{i0j}^*} + \sum_{k=1}^n \frac{e_{ki_0}}{e_{ki_0}^*}).$

According to the known condition, $\forall i, \sum_{j=1}^{n} \frac{e_{ij}}{e_{ij}^*} = \sum_{k=1}^{n} \frac{e_{ki}}{e_{ki}^*}$, we have $\frac{1}{2}(\sum_{j=1}^{n} \frac{e_{i0j}}{e_{i0j}^*} + \sum_{k=1}^{n} \frac{e_{ki_0}}{e_{ki_0}^*}) = \lambda_{\max}^{E}$. That is, $\lambda_{\max}^{E} \leq \lambda_{\max}^{F}$. Similarly, if the condition, $\forall i, \sum_{j=1}^{n} \frac{f_{ij}}{f_{ij}^*} = \sum_{k=1}^{n} \frac{f_{ki}}{f_{ki}^*}$ is also satisfied by F, we have $\lambda_{\max}^{F} \leq \lambda_{\max}^{E}$. As a result, $\lambda_{\max}^{E} = \lambda_{\max}^{F}$. This proves that the matrix E is the optimal matrix computed by E.

2) Let $X = (x_{ij})_{n \times n}$ $(x_{ij} = \frac{e_{ij}}{f_{ij}^*})$, we obtain $\lambda_{\max}^E = \lambda_{\max}^X$. Based on lemma 6, we have $\lambda_{\max}^E \ge \min_i \{\frac{1}{2}(\sum_{j=1}^n x_{ij} + \sum_{k=1}^n x_{ki})\} = \frac{1}{2}(\sum_{j=1}^n x_{i_0j} + \sum_{k=1}^n x_{ki_0})$. Based on theorem 3, we have $\frac{1}{2}(\sum_{j=1}^n x_{i_0j} + \sum_{k=1}^n x_{ki_0}) \ge \frac{1}{2}(\sum_{j=1}^n \frac{f_{i_0j}}{f_{i_0j}^*} + \sum_{k=1}^n \frac{f_{ki_0}}{f_{ki_0}^*}) \ge \min_i \{\frac{1}{2}(\sum_{j=1}^n \frac{f_{ij}}{f_{ij}^*} + \sum_{k=1}^n \frac{f_{ki}}{f_{ki}^*})\}$. If $F \ne E$, $\lambda_{\max}^F - \lambda_{\max}^E \le \lambda_{\max}^F - \min_i (\sum_{j=1}^n \frac{f_{ij}}{f_{ij}^*} + \sum_{k=1}^n \frac{f_{ki}}{f_{ki}^*}) = \delta$. $CR(F) - CR(E) = \frac{\lambda_{\max}^F - \lambda_{\max}^E}{(n-1) \times RI} \le \frac{\delta}{(n-1) \times RI}$.

Theorem 8. Let \bar{A} be the interval comparison matrix, $C = (c_{ij})_{n \times n}$ be the matrix computed by model (2), and $D = (d_{ij})_{n \times n}$ be the matrix computed by ISAICM. If the approach that derives the priority vector is LLM [9], then C is the matrix computed by ISAICM and D is a solution of model (2).

Proof. Based on the model (2), we have

$$ICI(\bar{A}) = \min_{A \in N_{\bar{A}}} CI(A) = CI(C)$$
 (3)

where $CI(C) = \frac{1}{n^2} \sum_{i=1}^n \sum_{j=1}^n |lnc_{ij} - ln\omega_i(C) + ln\omega_j(C)|$. Equation (3) shows that $|lnc_{ij} - ln\omega_i(C) + ln\omega_j(C)| =$

 $|lnc_{ij} - lnc_{ij}^*|$ is the minimum for $1 \leq i, j \leq n$. Based on theorems 3 and 4, we can conclude that $\frac{1}{n} \sum_{i=1}^n \sum_{j=1}^n \frac{c_{ij}}{c_{ij}^*}$ is the approximate minimal one for all the comparison matrices in \bar{A} . As a result, C is the matrix computed by ISAICM.

Let $\bar{A}=([a^l_{ij},a^h_{ij}])_{n\times n}.$ If $d^*_{ij}\in [a^l_{ij},a^h_{ij}],$ according to ISAICM, $d^*_{ij}=d_{ij}.$ If $d^*_{ij}\notin [a^l_{ij},a^h_{ij}],$ $d_{ij}=a^l_{ij}$ or $d_{ij}=a^h_{ij}.$ These two cases can ensure that $|ln(d^*_{ij})-ln(d_{ij})|(i,j=1,2,\ldots,n)$ is the minimum in $\bar{A}.$ As a result, D is a solution of model (2).

IV. EXPERIMENTS

In this section we represent experimental results that illustrate the effectiveness of the proposed approach.

A. Traditional Pairwise Comparison and Linguistic Discrete Region Pairwise Comparison

We invited several evaluators to evaluate eight features of the relational database systems that are selected from the *ISO/IEC* 25010 software quality model. The features include functionality, reliability, efficiency, operability, security, compatibility, maintainability and portability. All evaluators are asked to give their evaluations twice: a traditional pairwise comparison and a linguistic discrete region pairwise comparison. We randomly choose evaluators *C* to show the whole process.

1) Traditional Pairwise Comparison

Let the traditional pairwise comparison matrix given by evaluators C be C_1 .

The comparison matrix C_1 can be translated into a real number matrix through the 2-tuple linguistic model. The consistency index of C_1 is CR = 0.028708.

$$C_1 = \begin{bmatrix} s_4 & s_3 & s_2 & s_6 & s_1 & s_1 & s_3 & s_3 \\ & s_4 & s_5 & s_7 & s_5 & s_6 & s_7 & s_7 \\ & & s_4 & s_7 & s_3 & s_5 & s_7 & s_7 \\ & & s_4 & s_2 & s_2 & s_4 & s_3 \\ & & & s_4 & s_6 & s_7 & s_7 \\ & & & s_4 & s_4 & s_4 \\ & & & & s_4 & s_4 \end{bmatrix}$$

2) Linguistic Discrete Region Pairwise Comparison

Let the linguistic discrete region pairwise comparison matrix given by evaluators C be \mathcal{C}_2 .

Since C_1 and C_2 are given by the same evaluators, the linguistic discrete regions in C_2 usually contain the corresponding values in C_1 . After C_2 is translated into a set-matrix U, the procedure of the approach is as follows.

First iteration:

Step-1-1: Choose a matrix M from the set-matrix C_2 . The elements of upper triangular of M are the maximums in related RNDRs of C_2 .

4 000			0.000				
L 1.000	0.707	0.500	2.000	0.707	0.707	0.707	0.707 7
1.414	1.000	1.414	2.828	1.414	2.000	2.828	2.828
2.000	0.707	1.000	2.828	1.000	2.828	2.828	4.000
0.500	0.354	0.354	1.000	0.707	0.500	1.000	1.000
1.414	0.707	1.000	1.414	1.000	2.000	2.828	2.828
1.414	0.500	0.354	2.000	0.500	1.000	1.414	1.414
1.414	0.354	0.354	1.000	0.354	0.707	1.000	1.000
L 1.414	0.354	0.250	1.000	0.354	0.707	1.000	1.000 💄

$$C_2 = \begin{bmatrix} [s_4] & [s_1,s_3] & [s_0,s_2] & [s_5,s_6] & [s_0,s_3] & [s_1,s_3] & [s_1,s_3] & [s_1,s_3] \\ [s_4] & [s_4,s_5] & [s_5,s_7] & [s_3,s_5] & [s_4,s_5] & [s_5,s_7] & [s_5,s_7] \\ [s_4] & [s_6,s_7] & [s_3,s_4] & [s_5,s_7] & [s_5,s_7] & [s_6,s_8] \\ [s_4] & [s_1,s_3] & [s_0,s_2] & [s_3,s_4] & [s_3,s_4] \\ [s_4] & [s_4,s_6] & [s_5,s_7] & [s_5,s_7] \\ [s_4] & [s_4,s_5] & [s_4,s_5] & [s_4,s_5] \\ [s_4] & [s_2,s_4] & [s_4] \end{bmatrix}$$

Step-1-2: Calculate the matrix $A^{(k)*}$ and the consistency index CR of matrix $A^{(k)}$ index CR of matrix $A^{(k)}$

Г	1.000	0.439	0.439	1.297	0.545	0.878	1.189	1.242 7
	2.278	1.000	2.000	1.954	2.242	2.000	2.708	2.828
	2.278	1.000	1.000	2.954	1.242	2.000	2.708	2.828
	0.771	0.339	0.339	1.000	0.420	0.677	0.917	0.958
1	1.824	0.805	0.805	2.378	1.000	1.611	2.181	2.278
	1.139	0.500	0.500	1.477	0.621	1.000	1.354	1.414
ı	0.841	0.369	0.369	1.091	0.459	0.738	1.000	1.044
L	0.805	0.354	0.354	1.044	0.439	0.707	0.958	1.000]

 $CR(A^k) = 0.027050.$

Step-1-3: Based on $A^{(k)*}$, the next matrix $A^{(k+1)}$ is computed according to set-matrix C_2 .

Г	1.000	0.500	0.500	1.414	0.500	0.707	0.707	0.707 7
	2.000	1.000	1.000	2.828	1.414	2.000	2.828	2.828
۱	2.000	1.000	1.000	2.828	1.000	2.000	2.828	2.828
	0.707	0.354	0.354	1.000	0.354	0.500	0.707	0.707
1	2.000	0.707	1.000	2.828	1.000	1.414	2.000	2.000
١	1.414	0.500	0.500	2.000	0.707	1.000	1.414	1.414
İ	1.414	0.354	0.354	1.414	0.500	0.707	1.000	1.000
L	1.414	0.354	0.354	1.000	0.500	0.707	1.000	1.000]

Step-1-4: The value of $CR(A^{(k+1)})$ is 0.008031. Since $CR(A^{(k+1)}) \neq CR(A^{(k)})$, the algorithm starts the second iteration.

Second iteration:

Step-2-1: Calculate the matrix $A^{(k)*}$ and the consistency index CR of matrix $A^{(k)}$

Γ 1.000	0.386	0.403	1.189	0.479	0.707	1.000	1.000 7
2.594	1.000	1.044	3.084	1.242	1.834	2.594	2.594
2.484	0.958	1.000	2.954	1.189	1.756	2.484	2.484
0.841	0.324	0.339	1.000	0.403	0.595	0.841	0.841
2.089	0.805	0.841	2.484	1.000	1.477	2.089	2.089
1.414	0.545	0.569	1.682	0.677	1.000	1.414	1.414
1.000	0.386	0.403	1.189	0.479	0.707	1.000	1.000
1.000	0.386	0.403	1.189	0.479	0.707	1.000	1.000

Step-2-2: Based on $A^{(k)*}$, the next matrix $A^{(k)}$ from the set-matrix C_2 is obtained.

								0.707
		1.000 1.000						2.828
		0.354						
	2.000	0.707	1.000	2.828	1.000	1.414	2.000	2.000
	1.414	0.500	0.500	2.000	0.707	1.000	1.414	1.414
		0.354						
L	1.414	0.354	0.354	1.414	0.500	0.707	1.000	1.000 💄

Step-2-3: The value of $CR(A^{(k+1)})$ is 0.004576. Since $CR(A^{(k+1)}) \neq CR(A^{(k)})$, the algorithm starts the third iteration.

Step-3-1: Calculate the matrix $A^{(k)*}$ and the consistency

Γ 1.000							0.878]
2.954	1.000	1.044	3.513	1.297	1.915	2.594	2.594
2.828	0.958	1.000	3.364	1.242	1.834	2.484	2.484
0.841	0.285	0.297	1.000	0.369	0.545	0.738	0.738
2.278	0.771	0.805	2.709	1.000	1.477	2.000	2.000
1.542	0.522	0.545	1.834	0.677	1.000	1.354	1.354
1.139	0.386	0.403	1.354	0.500	0.738	1.000	1.000
L 1.139	0.386	0.403	1.354	0.500	0.738	1.000	1.000 💄

Step-3-2: Based on $A^{(k)*}$, the next matrix $A^{(k+1)}$ from the set-matrix C_2 is obtained.

Γ 1.000	0.354	0.354	1.414	0.500	0.707	0.707	0.707
2.828	1.000	1.000	2.828	1.414	2.000	2.828	2.828
2.828	1.000	1.000	2.828	1.000	2.000	2.828	2.828
0.707	0.354	0.354	1.000	0.354	0.500	0.707	0.707
2.000	0.707	1.000	2.828	1.000	1.414	2.000	2.000
1.414	0.500	0.500	2.000	0.707	1.000	1.414	1.414
1.414	0.354	0.354	1.414	0.500	0.707	1.000	1.000
1.414	0.354	0.354	1.414	0.500	0.707	1.000	1.000

Step-3-3: The value of $CR(A^{(k+1)})$ is 0.004576. Since $CR(A^{(k+1)}) = CR(A^{(k)})$, the algorithm terminates. $A^{(k)}$ is an approximate optimal matrix. Its consistency index is less than the corresponding consistency index of matrix C_1 .

3) Performance Analysis

The consistency indexes of all the comparison matrices are given in TABLE II. It shows that the consistency indexes (CR)of the linguistic discrete region comparison matrices are lower than those of the traditional comparison matrices. In most cases, the differences are significant.

B. Random Experiment 1

We consider the positive receptacle matrices with orders 5-16, 20, and 50. For each matrix order, 100 random set-matrices are generated. Each simulates the set-matrix produced by the linguistic discrete region pairwise comparison. For each setmatrix, we run ISA 500 times. An approximate optimal matrix is obtained and its consistency is calculated in each run of ISA. For each set-matrix, there are 500 approximate optimal consistency indexes. The average and standard deviation of these values, the maximal and minimal consistent indexes are computed.

Fig. 2 depicts the experimental results of the matrices with order 8. The results of the others matrices with different orders are similar. The horizontal axis gives the serial numbers of the set-matrices. The vertical axis gives the values of standard deviation for the consistency indexes (CR) and the differences between the maximal and minimal consistency indexes. The standard deviation of consistency indexes (CR) are very small,

	CO	NSISTENCIE	ES OF THE M	MATRICES F	OR ALL EVA	LUATORS	
	1	2	3	4	5	6	7
4	0.015220	0.024706	0.000562	0.010057	0.020700	0.010200	0.010512

	1	2	3	4	5	6	7	8
traditional discrete region		0.024706 0.003809						

TABLE II

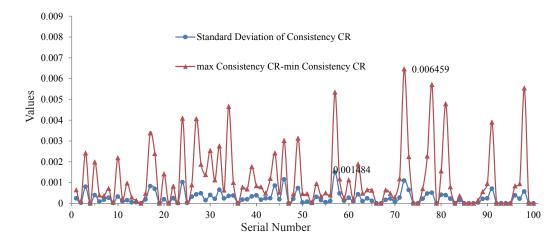


Fig. 2. Standard deviations of CRs and maximal differences of max CRs and min CRs for all set-matrices.

with 0.001484 and 0 being the maximal and minimal values for all the set-matrices. Fig. 2 gives the differences between the maximal and minimal consistency indexes CR. The largest difference is 0.006459 for 100 set-matrices. For all the 5-16 order matrices, the average numbers of iterations of ISA are listed in TABLE IV.

C. Random Experiment 2

Again we consider the positive receptacle matrices with orders 5-16, 20, and 50. For every order, a consistent positive reciprocal matrix is generated. This special matrix is called the Optimal Seed Matrix (OSM). Based on OSM, 100 random set-matrices are randomly generated. There is an OSM in each set-matrix. For each set-matrix, we run ISA 200 times. In each run, the average, the standard deviation, the maximal and minimal of the consistency indexes for the approximate optimal matrices are calculated.

Fig. 3 depicts the experimental results of matrices with order 7. The horizontal axis shows the serial numbers of the setmatrix, and the vertical axis gives the values of consistency index CR. The maximal value of the standard deviation is 0.001938. It shows that the consistency indexes of approximate optimal matrices obtained by ISA are very close to each other. For all the set-matrices, the minimal and maximal consistency indexes of the approximate optimal matrices are 0 and 0.009067, respectively. It shows that the difference between the optimal and approximate optimal consistency index is less than 0.009067 in these experiments.

In the experiments, a final weight vector is also calculated when ISA computes an approximate optimal matrix according to a set-matrix. This weight vector is called the Weight of ISA (WOISA). In addition, the weight vector of OSM is named as the Weight of Optimal Seed Matrix (WOSM). In each experiment, the cosine similarity of WOSM and WOISA is calculated. For all the 200 experiments of each set-matrix, the average, the maximum, the minimum, and the standard deviation of the cosine similarities are computed. The experimental results of 7-order matrices are depicted in Fig. 4 and 5. In Fig.4, the maximal standard deviation of the cosine similarities between WOSMs and WOISAs is 0.00401 among all the set-matrices. It shows that the cosine similarities between WOSMs and WOISAs for all experiments are very close to each other. In Fig. 5, the average of the cosine similarities between WOSMs and WOISAs is very close to 1. The minimal average of the cosine similarities between WOSMs and WOISAs is 0.994729.

In summary, both WOSMs and WOISAs are very similar in all the experiments. It shows that the weight vector computed based on the approximate optimal matrix is very similar to the weight vector of the optimal matrix in the set-matrix.

D. Random Experiment 3

In this experiment, the range of matrix orders is as before. For each matrix order, 100 linguistic discrete region comparison matrices are randomly generated and then translated into the interval comparison matrices. For each interval comparison matrix, we run ISAICM 500 times. In each run of ISAICM, an approximate optimal matrix is obtained, its consistency (CR) and weight vector are also calculated. We treat the first calculated weight vector as the initial weight vector, and compute the cosine similarities between this initial weight vector and other weight vectors. The maximal differences, the standard deviations of these consistencies are calculated, the minimal and averaging values of cosine similarities are also calculated. Fig. 6 and 7 give the experimental results of order seven matrices. It can be observed that the maximal

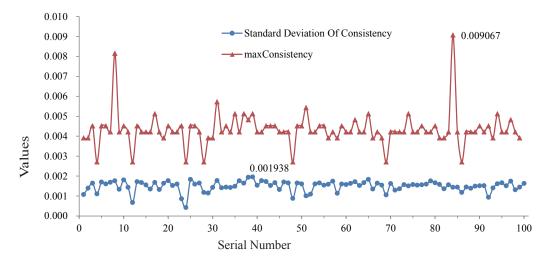


Fig. 3. Standard deviations and maximal CRs for all set-matrices.

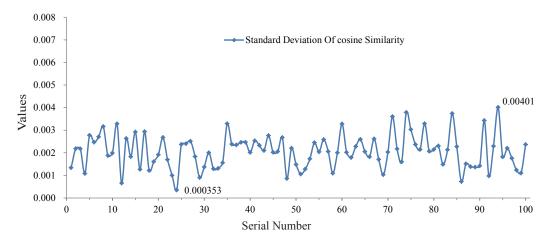


Fig. 4. Standard deviations of cosine similarities of weight vectors.

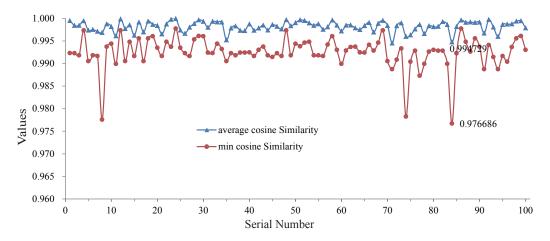


Fig. 5. Average and minimal cosine similarities.

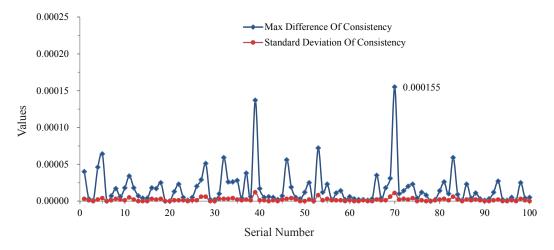


Fig. 6. Maximal differences and standard deviations of consistency indexes.

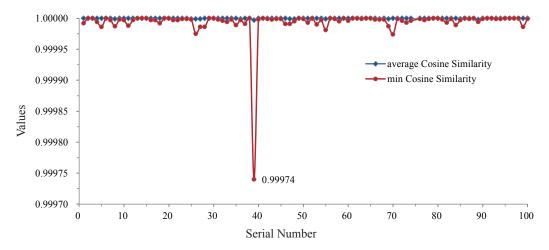


Fig. 7. Average and minimal cosine similarities.

difference and standard deviation are 0.000155 and 0.000012, respectively (Fig.6). It shows that the consistencies obtained by *ISAICM* are very close to each other. The minimal cosine similarity of the weight vectors computed by *ISAICM* is 0.99974. All the average cosine similarities are close to 1.0 (Fig.7). It shows that the weight vectors computed by *ISAICM* are very similar to each other. The results of the matrices with other orders are very similar.

E. Random Experiment 4

In this experiment, 1000 random linguistic comparison matrices are generated for each order, and the orders of matrices range from 5 to 16. Each linguistic comparison matrix is transformed into a set-matrix and an interval reciprocal matrix, and *ISA* and *ISAICM* are used to compute the approximate optimal matrices. The initial comparison matrices are randomly chosen from the set-matrices (*ISA*) and interval comparison matrices (*ISAICM*). The consistency indices *CR* and the weight vectors are computed based on the approximate optimal matrices.

The experimental results are shown in TABLE III and TABLE IV. In Table III, "CR Differ." refers to the differences between CRs computed by ISA and ISAICM, and "Weight

Similarity" represents the cosine similarities between two weight vectors derived by *ISA* and *ISAICM*. For each order, we report its average and maximal values. It can be observed that the maximal difference between *CR*s is 0.01313. The average of cosine similarities between two weight vectors derived by *ISA* and *ISAICM* is greater than 0.999, the minimal value is greater than 0.97 for all experiments. The average numbers of iterations of the two algorithms are shown in TABLE IV. The matrix orders range from 5 to 16. It can be observed that the numbers of iterations are relatively small, even less than the order of matrices.

V. CONCLUSION AND FUTURE WORK

In this paper, we have proposed a new approach that is able to improve the consistency of linguistic pairwise comparison matrices. Our approach allows the evaluators to express their fuzzy intentions with linguistic discrete regions rather than specific values. We have designed two algorithms (*ISA* and *ISAICM*) to compute the approximate optimal matrices based on the set-matrices and interval comparison matrices. The weight vectors computed using *ISA* and *ISAICM* are very similar. The approximate optimal matrices computed by *ISA*

TABLE III
THE DIFFERENCES OF CR AND THE COSINE SIMILARITIES OF WEIGHT VECTORS FOR ISA AND ISAICM

order	type	CR Differ.	Weight Similarity	order	type	CR Differ.	Weight Similarity	order	type	CR Differ.	Weight Similarity
5	Avg.	0.00134	0.99923	9	Avg.	0.00065	0.99979	13	Avg.	0.00052	0.99990
5	Max.	0.01313	0.97289	9	Max.	0.00328	0.98969	13	Max.	0.00162	0.99907
6	Avg.	0.00101	0.99958	10	Avg.	0.00064	0.99984	14	Avg.	0.00048	0.99992
6	Max.	0.01044	0.98942	10	Max.	0.00449	0.99778	14	Max.	0.00178	0.99891
7	Avg.	0.00084	0.99964	11	Avg.	0.00057	0.99986	15	Avg.	0.00048	0.99993
7	Max.	0.00563	0.98800	11	Max.	0.00208	0.99864	15	Max.	0.00142	0.99953
8	Avg.	0.00072	0.99976	12	Avg.	0.00051	0.99990	16	Avg.	0.00000	0.99993
8	Max.	0.00582	0.99554	12	Max.	0.00254	0.99889	16	Max.	0.00000	0.99912

TABLE IV
THE AVERAGE NUMBERS OF ITERATIONS FOR TWO ALGORITHMS

order	5	6	7	8	9	10	11	12	13	14	15	16
ISA ISAICM											10.59 4.66	11.00 4.59

are not only a faithful representation of evaluators' intentions, but also highly consistent.

Furthermore, by using the matrix theory, we have proved that these algorithms are efficient. The experimental results also confirm that the proposed approach has good performance. In the future, we will consider other consistency indexes. For example, 2-tuple linguistic index [5] and the ordinal consistency index (OCI)[18]. We believe ISA and ISAICM can be adapted to improve these consistency indexes as well.

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