Accuracy representation results and estimates

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This document goes through some standard results about strictly proper measures of accuracy and representation theorems (Schervish and Savage/Bregman). It also presents the slightly less well studied case of measuring the accuracy of estimates of random variables.

The spirit of the document is to include proofs, but to make things simple in order to make the central ideas of the proofs across, often at the cost of generality. A number of restrictive assumptions are made throughout.

Full analysis of what restrictions can be dropped in the estimates case requires further work.

In this working document, full references etc are not yet included.

Contents

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Part I
Accuracy of a credence

How accurate is a credence value in a proposition, say 0.6, when the proposition is true? We give a measure.

I am not here considering the accuracy of an entire credence function at a world, but just of a single proposition.

1 Definitions

Setup 1.1. We give an accuracy measure to describe how accurate a credence is in a proposition when it is true/false. Formally, we have two accuracy measures,

$$\mathfrak{a}_1 : [0,1] \to \mathrm{Re} \tag{1}$$
$$\mathfrak{a}_0 : [0,1] \to \mathrm{Re} \tag{2}$$

Remark (Infinite accuracy)**.** One can often allow infinite values at end-points. In particular, one can allow infinite inaccuracy at the maximally far-away points (this assumes that credences can only take values in $[0,1]$, if credences can take values in Re, then we cannot have infinite values and keep truth-directendess — we can always get worse.) See discussion about infinity, and various other assumptions and their relationships in Schervish et al. (2009).

Definition 1.2. $\mathfrak{a}$ is *(strictly) proper* iff for any $p \in [0,1]$,

$$\mathrm{Exp}_p\mathfrak{a}(x) := p\mathfrak{a}_1(x) + (1-p)\mathfrak{a}_0(x) \tag{3}$$

obtains a (unique) maximum at $x = p$.

Definition 1.3. $\mathfrak{a}$ is *(strictly) truth-directed* iff If $v < x < y$ or $y < x < v$ then $\mathfrak{a}_v(x) > \mathfrak{a}_v(y)$

Proposition 1.4. *(Strict) propriety entails (strict) truth-directedness.*

This is Schervish (1989, Lemma A1). I include a proof in appendix A. I leave this outside the main body of the paper because truth directedness is incredibly plausible, and certainly more plausible than propriety as a constraint on measurements of accuracy. (Note that this is different when one is interested in elicitation directly rather than, as philosophers usually are, measurements of the epistemic value of credences.)

Remark. Sometimes it would be nicer to think directly about $\mathfrak{s}_v$, with

$$\mathfrak{s}_v(x) = \mathfrak{a}_v(v) - \mathfrak{a}_v(x) \tag{4}$$

$\mathfrak{s}_v(x)$ measures the difference between the accuracy of perfection and the accuracy of the given credence.

Note that this picture requires $\mathfrak{s}_v(v) = 0$.

By giving a strictly proper measure $\mathfrak{s}_v$, one can arbitrarily choose values for self-accuracy $\mathfrak{a}_v(v)$ to obtain a strictly proper accuracy measure by

$$\mathfrak{a}_v(x) = \mathfrak{a}_v(v) - \mathfrak{s}_v(x) \tag{5}$$

The representations are actually really directly characterising $\mathfrak{s}$. We can talk about strict propriety etc directly of $\mathfrak{s}$. This is actually more commonly done in the literature.

The literature such as Pettigrew (2016) works with *inaccuracy*, but I work with accuracy because it more closely ties with the philosophical presentation of trying to maximise the good of having accurate credences. Inaccuracy vs scoring rules vs loss functions...

We present two representation results for accuracy measures.

2 Schervish

2.1 Schervish form

The central result Schervish (1989, Theorem 4.2)

Theorem 2.1. $\mathfrak{a}$ *is (strictly) proper iff there is some measure* λ *(and values* $\mathfrak{a}_v(v)$*) such that for every* $x \in [0,1]$*,*

$$\mathfrak{a}_0(x) = \mathfrak{a}_0(0) - \int_0^x t \;\; \lambda(\mathrm{d}t) \tag{6}$$

$$\mathfrak{a}_1(x) = \mathfrak{a}_1(1) - \int_x^1 1 - x \; \lambda(\mathrm{d}x) \tag{7}$$

(for strictness, it should assign positive value to each interval)

Setup 2.2. When $a > b$ define the integral

$$\int_a^b f(x)\,\mathrm{d}x = -\int_b^a f(x)\,\mathrm{d}x$$

(i.e., if it's "wrong-way-around" integration limits, just take negative).

Note then we can redescribe this as:

$$\mathfrak{a}_v(x) = \mathfrak{a}_v(v) - \int_x^v v - t \;\; \lambda(\mathrm{d}t). \tag{8}$$

(if $x < v$, the switching limits and absolute value signs cancel out)

Lemma 2.3. *A useful fact, then, is*

$$\mathfrak{a}_v(x) = \mathfrak{a}_v(v) - \int_x^v v - t \;\; \lambda(\mathrm{d}t). \tag{9}$$

Remark. If working with inaccuracy, or the scoring rule, the signs are cleanest writing it as

$$\mathfrak{s}_v(x) = \int_v^x t - v \;\; \lambda(\mathrm{d}t). \tag{10}$$

2.2 Any such $\mathfrak{a}$ is proper

Lemma 2.4. *The following are equivalent:*

1. *Schervish form: for $v \in \{0, 1\}$ and any $x \in [0, 1]$,*

$$\mathfrak{a}_v(x) = \mathfrak{a}_v(v) - \int_x^v v - t \;\; \lambda(\mathrm{d}t). \qquad \textit{eq. } (9)$$

2. *For all $x, y \in [0, 1]$,*

$$\mathfrak{a}_v(y) - \mathfrak{a}_v(x) = \int_x^y v - t \;\; \lambda(\mathrm{d}t). \tag{11}$$

3. *For all $x, p \in [0, 1]$,*

$$\mathrm{Exp}_p \mathfrak{a}(p) - \mathrm{Exp}_p \mathfrak{a}(x) = \int_x^p (p - t) \; \lambda(\mathrm{d}t) \tag{12}$$

Proof Sketch. These follow from quite simple manipulations. To obtain item 1, or item 2 from item 3, note that $\mathrm{Exp}_v \mathfrak{a}(x) = \mathfrak{a}_v(x)$. A full proof is included in appendix B.

Proposition 2.5. *If $\mathfrak{a}$ has Schervish form it is (strictly) proper.*

Proof. Suppose $x < p$. Then for any $t \in [x, p]$, $p - t > 0$, so $\int_x^p (p - t)\lambda(\mathrm{d}t) > 0$.

Suppose $x > p$. Then for any $t \in [x, p]$, $p - t < 0$, so $\int_p^x (p - t)\lambda(\mathrm{d}t) < 0$. But, $\mathrm{Exp}_p \mathfrak{a}(p) - \mathrm{Exp}_p \mathfrak{a}(x)$ switches the integral bounds, i.e., involves $\int_x^p$, which is then positive by specification of wrong-way-around integrals. ∎

2.3 Schervish's representation result

We prove it simply for the absolutely continuous case in order to keep the proof easy to follow. The general result holds (Schervish, 1989, Theorem 4.2)

Proposition 2.6. *If* $\mathfrak{a}$ *is strictly proper and absolutely continuous, then there is a positive function* m *with*

$$\mathfrak{a}_v(x) = \mathfrak{a}_v(v) - \int_x^v (v-t)m(t)\,\mathrm{d}t \tag{13}$$

Proof. For absolutely continuous $\mathfrak{a}$, by the fundamental theorem of calculus

$$\mathfrak{a}_v(v) - \mathfrak{a}_v(x) = \int_x^v \mathfrak{a}'_v(t)\,\mathrm{d}t \tag{14}$$

By propriety, $\mathrm{Exp}_t\mathfrak{a}(s)$ has a maximum at $s = t$, so the derivative at this point is 0.

$$t\mathfrak{a}'_1(t) + (1-t)\mathfrak{a}'_0(t) = 0 \tag{15}$$

By manipulating eq. (15)

$$\frac{\mathfrak{a}'_0(t)}{-t} = \frac{\mathfrak{a}'_1(t)}{1-t} \tag{16}$$

Define the function m by $m(t) = \mathfrak{a}'_0(t)/{-t}$. So $\mathfrak{a}'_0(t) = -tm(t)$ and $\mathfrak{a}'_1(t) = (1-t)m(t)$. So, by replacing these in eq. (14), we obtain eq. (13).

By proposition 1.4, $\mathfrak{a}$ is strictly truth-directed, so $\mathfrak{a}'_0(t) < 0$ and $\mathfrak{a}'_1(t) > 0$. Thus, m is positive. □

Remark. When it is not absolutely continuous we can obtain a representation of the form:

$$\mathfrak{a}_v(x) = \mathfrak{a}_v(v) - \int_x^v (v-t)\ \mathrm{d}\lambda(t) \tag{17}$$

we just can't push the measure λ into a mass function. The proof of this is (Schervish, 1989, Theorem 4.2) and instead takes the Radon Nikodym derivatives of $\mathfrak{a}_0$ and $\mathfrak{a}_1$ relative to $\mathfrak{a}_1 - \mathfrak{a}_0$.

Schervish also shows that the finiteness assumptions can be relaxed,

3 Bregman divergences

3.1 Entropy and Bregman Divergence

Definition 3.1. Define the *entropy* of $\mathfrak{a}$ as:

$$\varphi_{\mathfrak{a}}(p) := \mathrm{Exp}_p\mathfrak{a}(p) = p\mathfrak{a}_1(p) + (1-p)\mathfrak{a}_0(p) \tag{18}$$

Proposition 3.2. *If $\mathfrak{a}$ is proper, then $\varphi_{\mathfrak{a}}$ is convex and if it is differentiable, then:*

$$\mathrm{Exp}_p \mathfrak{a}(p) - \mathrm{Exp}_p \mathfrak{a}(x) = \varphi_{\mathfrak{a}}(p) - \varphi_{\mathfrak{a}}(x) - (p-x)\varphi'_{\mathfrak{a}}(x) \tag{19}$$

If it is not differentiable, then we have the same form, but with φ' as some sub-gradient.

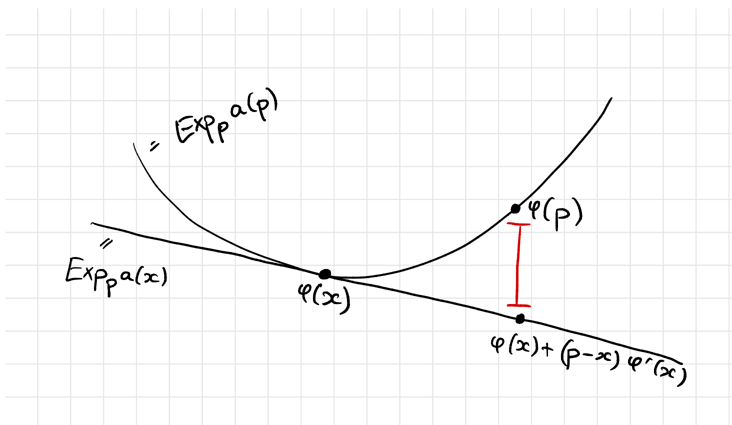

Figure 1: Divergence diagram

Proof. By strict propriety, $\mathrm{Exp}_p \mathfrak{a}(x) < \mathrm{Exp}_p \mathfrak{a}(p) = \varphi_{\mathfrak{a}}(p)$. And

$$\mathrm{Exp}_p \mathfrak{a}(x) = p\mathfrak{a}_1(x) + (1-p)\mathfrak{a}_0(x) \tag{20}$$

is a linear function of p (we could name it, e.g., $f_x(p) = \mathrm{Exp}_p \mathfrak{a}(x)$). So we have a linear function entirely lying below $\varphi_{\mathfrak{a}}$ and touching it just at p. Therefore, $\varphi_{\mathfrak{a}}$ is convex, with $f_x(p) = \mathrm{Exp}_p \mathfrak{a}(x)$ a subtangent of it at x.

If $\varphi_{\mathfrak{a}}$ is differentiable at x, then the subtangent at x, which is equal to $\mathrm{Exp}_x \mathfrak{a}(p)$, is given by:

$$\mathrm{Exp}_p \mathfrak{a}(x) = \varphi_{\mathfrak{a}}(x) + (p-x)\varphi'_{\mathfrak{a}}(x) \tag{21}$$

and eq. (19). If $\varphi_{\mathfrak{a}}$ is not differentiable, then one can take the slope of $\mathrm{Exp}_p \mathfrak{a}(x)$ and observe it is a subgradient of $\varphi_{\mathfrak{a}}$ by propriety; that will play the role of $\varphi'_{\mathfrak{a}}$. □

Definition 3.3. A *Bregman divergence* associated with a convex function φ is:

$$\mathfrak{d}(p,x) = \varphi(p) - \varphi(x) - (p-x)\varphi'(x) \tag{22}$$

So this tells us that $\mathrm{Exp}_p \mathfrak{a}(p) - \mathrm{Exp}_p \mathfrak{a}(x)$ is a Bregman divergence.

Corollary 3.4. *If $\mathfrak{a}$ is strictly proper, then*

$$\mathfrak{a}_v(x) = \varphi(x) + (v - x)\varphi'(x) \tag{23}$$

Proof. $\mathfrak{a}_v(x) = \mathrm{Exp}_v \mathfrak{a}(x)$. And from eq. (19), using the fact that $\varphi(v) = \mathrm{Exp}_v \mathfrak{a}(v)$

$$\mathrm{Exp}_v \mathfrak{a}(x) = \varphi(x) + (v - x)\varphi'(x) \tag{24}$$

□

Remark. There is an alternative proof that goes directly via rearrangments of eq. (15) using the definition of entropy, but that proof doesn't directly show that it is convex.

We also have the converse,

Proposition 3.5. *$\mathfrak{a}$ is strictly proper iff there is a convex function φ (with values $\mathfrak{a}_v(v)$) where:*

$$\mathfrak{a}_v(x) := \mathfrak{a}_v(v) - (\varphi(v) - \varphi(x) - (v - x)\varphi'(x)) \tag{25}$$

That is, the error-score is:

$$\mathfrak{s}_v(x) = \varphi(v) - \varphi(x) - (v - x)\varphi'(x) \tag{26}$$

4 Relationships between Bregman divergences and the Schervish form

Lemma 4.1. *For any twice-differentiable φ,*

$$\int_x^p (p - t)\varphi''(t)dt = \varphi(p) - \varphi(x) - (p - x)\varphi'(x) \tag{27}$$

Proof. Integration by Parts. □

We can also do this with a measure rather than the mass function when λ is a measure associated with the distribution function φ'.

Lemma 4.2. *For an accuracy measure, the m from Schervish and φ the entropy, we have: $m(t) = \varphi''(t)$.*

Proof.

$$\begin{aligned} \varphi'(x) &= \mathfrak{a}_1(x) - \mathfrak{a}_0(x) + x\mathfrak{a}_1'(x) + (1 - x)\mathfrak{a}_0'(x) && \text{product rule} && (28) \\ &= \mathfrak{a}_1(x) - \mathfrak{a}_0(x) && \text{eq. (15)} && (29) \end{aligned}$$

And from eq. (15),

$$\mathfrak{a}_1'(x) - \mathfrak{a}_0'(x) = \frac{\mathfrak{a}_0'(x)}{-x} = m(x). \tag{30}$$

□

So $\varphi''(x) = m(x)$.

Part II
Estimates

5 Accuracy of Estimates

We want to consider not only credences, which are truth-value estimates, or evaluated as good or bad with their "closeness to the truth-value of 0/1", but also the accuracy of one's general estimates (previsions) for random variables.

Setup 5.1. Consider a fixed random variable V which takes some finitely many possible values in $\mathsf{Values} \subseteq \mathrm{Re}$.

An accuracy measure for V gives, for each $k \in \mathsf{Values}$, a measure of accuracy, $\mathfrak{a}_k$.

$$\mathfrak{a}_k : \mathsf{ConvHull}(\mathsf{Values}) \to \mathrm{Re}\,.$$

Remark (Accuracy values are finite, including at endpoints)**.** Note that we are restricting to $\mathfrak{a}$ being finite. Including at any end-points. It probably does go through allowing for $-\infty$ at the endpoints.

Remark (V takes finitely many values)**.** The restriction to the variable taking finitely many possible values should hopefully be removable. But subtleties need to be considered. (Schervish et al., 2014)

Remark (Just one-dimensional)**.** Note that I am only considering accuracy for a single real-valued variable at a time. We're still doing 1D stuff, it's just replacing the truth values of 1 and 0 (or indicator variables) by arbitrary real-valued variables.

Remark (Dependence on V)**.** I quite like a different setup which assumes some kind of strong extensionality. The accuracy score should not be variable dependent. But that for any variable, V, the same accuracy score is used. Since we can choose variables across Re, that then means we have $\mathfrak{a}_k(x)$ defined for any $k \in \mathrm{Re}$ and $x \in \mathrm{Re}$. But since this is stronger, I won't assume it and relativise everything to a choice of V.

Definition 5.2 (Propriety)**.** $\mathfrak{a}$ is (strictly) proper iff for any p probabilistic over values of V, $\mathrm{Exp}_p\mathfrak{a}(x)$ is (uniquely) maximised at $x = \mathrm{Exp}_p[V]$.

$$\mathrm{Exp}_p\mathfrak{a}(x) = \sum_k p[V = k]\mathfrak{a}_k(x) \tag{31}$$

6 Schervish for estimates

Schervish's representation very naturally extends to consider accuracy of a value as an estimate of any random variable.

We first will make use of a lemma

Definition 6.1. $\mathfrak{a}$ is *(strictly) value-directed* iff If $k < x < y$ or $y < x < k$ then $\mathfrak{a}_k(x) > \mathfrak{a}_k(y)$

Proposition 6.2. *(Strict) propriety entails (strict) value-directedness.*

Again we relegate the proof to the appendix because we find its fiddlyness outweighs its philosophical interest.

Theorem 6.3. *If $\mathfrak{a}$ is strictly proper and absolutely continuous, then there is positive m such that for any k some possible value of the variable and x lying in the convex hull of the possible values of V,*

$$\mathfrak{a}_k(x) = \mathfrak{a}_k(k) - \int_x^k (k-t)m(t)\,\mathrm{d}t \tag{32}$$

Moreover,

$$m(t) = \frac{\mathfrak{a}'_k(t)}{k-t}$$

for any k value of V.

Proof. Take k, r possible values of V. And x between them.

Consider a probability function assigning probability $\frac{k-t}{k-r}$ to $[V = r]$ and $\frac{t-r}{k-r}$ to $[V = k]$. Note that $\mathrm{Exp}_p[V] = t$. So by propriety,

$$\mathrm{Exp}_p\mathfrak{a}(x) = \frac{t-r}{k-r}\mathfrak{a}_k(x) + \frac{k-t}{k-r}\mathfrak{a}_r(x) \tag{33}$$

is maximised at $x = t$, so its derivative is 0 at x,

$$\frac{x-r}{k-r}\mathfrak{a}'_k(x) + \frac{k-x}{k-r}\mathfrak{a}'_r(x) = 0 \tag{34}$$

By manipulating eq. (34)

$$\frac{\mathfrak{a}'_k(t)}{k-t} = \frac{\mathfrak{a}'_r(t)}{r-t} \tag{35}$$

Define

$$m(t) = \frac{\mathfrak{a}'_k(t)}{k-t}.$$

Using eq. (35), this doesn't depend on the choice of k. So that $\mathfrak{a}'_k(t) = (k-t)m(t)$ for all k. And observe that m is positive by value-directedness.

For absolutely continuous $\mathfrak{a}$, by the fundamental theorem of calculus

$$\mathfrak{a}_k(k) - \mathfrak{a}_k(x) = \int_x^k \mathfrak{a}'_k(t)\,\mathrm{d}t \tag{36}$$

Thus

$$\mathfrak{a}_k(x) = \mathfrak{a}_k(k) - \int_x^k (k-t)m(t)\,\mathrm{d}t \tag{37}$$

□

Corollary 6.4. *For p probabilistic with* $\mathrm{Exp}_p[V] = e$,

$$\mathrm{Exp}_p\mathfrak{a}(e) - \mathrm{Exp}_p\mathfrak{a}(x) = \int_x^e (e-t)m(t)\,\mathrm{d}t \tag{38}$$

Proposition 6.5. *Any such $\mathfrak{a}$ is strictly proper.*

Schervish et al. (2014, Lemma 1) give a more general version of this proposition.

Proof. Let p be probabilistic.

$$\begin{aligned}
&\mathrm{Exp}_p[\mathfrak{a}(\mathrm{Exp}_p[V])] - \mathrm{Exp}_p[\mathfrak{a}(x)] && (39)\\
&= \sum_w p(w) \times (\mathfrak{a}_{V(w)}(\mathrm{Exp}_p[V]) - \mathfrak{a}_{V(w)}(x)) && (40)\\
&= \sum_w p(w) \times \left(\int_x^{\mathrm{Exp}_p[V]} V(w) - t \;\; \lambda(\mathrm{d}t)\right) && (41)\\
&= \int_x^{\mathrm{Exp}_p[V]} \left(\sum_w p(w) \times (V(w) - t)\right) \;\lambda(\mathrm{d}t) && (42)\\
&= \int_x^{\mathrm{Exp}_p[V]} \big(\mathrm{Exp}_p[V] - t\big) \;\; \lambda(\mathrm{d}t) && (43)
\end{aligned}$$

If $x < \mathrm{Exp}_p[V]$, then $\mathrm{Exp}_p[V] - t > 0$ for all $t \in [x, \mathrm{Exp}_p[V]]$, and thus this integral is positive.

If $x > \mathrm{Exp}_p[V]$, then $\mathrm{Exp}_p[V] - t < 0$ for all $t \in [\mathrm{Exp}_p[V], x]$, so $\int_{\mathrm{Exp}_p[V]}^x \big(\mathrm{Exp}_p[V] - t\big) \;\; \lambda(\mathrm{d}t) < 0$; and thus eq. (43)$> 0$ because the integral limits are switched. ☐

7 Bregman results

There is a difficulty facing the Bregman results which is that there is now no unique definition of entropy.[1]

However, we can still get the representation by using the Schervish representation and eq. (27) to take any φ with $\varphi'' = m$ and then see that for $e = \mathrm{Exp}_p[V]$,

$$\mathrm{Exp}_p\mathfrak{a}(e) - \mathrm{Exp}_p\mathfrak{a}(x) = \varphi(e) - \varphi(x) - (e-x)\varphi'(x) \tag{44}$$

or

$$\mathfrak{a}_k(x) = \mathfrak{a}_k(k) - (\varphi(k) - \varphi(x) - (k-x)\varphi'(x)) \tag{45}$$

i.e.,

$$\mathfrak{s}_k(x) = \varphi(k) - \varphi(x) - (k-x)\varphi'(x) \tag{46}$$

[1]For a variable V which takes values $0, 0.5, 1$, consider $p_1[V = 1] = 0.5$, $p_1[V = .5] = 0$, $p_1[V = 0] = 0.5$, or $p_2[V = 1] = 0$, $p_2[V = .5] = 0.5$, $p_2[V = 0] = 0$. $\mathrm{Exp}_{p_1}[V] = \mathrm{Exp}_{p_2}[V] = 0.5$. But it may be that $\mathrm{Exp}_{p_1}\mathfrak{a}(0.5) \neq \mathrm{Exp}_{p_2}\mathfrak{a}(0.5)$.

Remark. It needn't be that $\varphi(k) = \mathfrak{a}_k(k)$. We can ensure that $\varphi(k) = 0$ at two chosen values of k, but not everywhere simultaneously (it must be convex).

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Part III
Appendix

A Propriety entails truth/value directedness

A.1 Truth directedness

Proof of proposition 1.4. Take $0 \leqslant z < y \leqslant 1$. We will show that $\mathfrak{a}_1(y) > \mathfrak{a}_1(z)$ and $\mathfrak{a}_1(y) < \mathfrak{a}_1(z)$.

By strict propriety,

$$\mathrm{Exp}_y \mathfrak{a}(y) > \mathrm{Exp}_y \mathfrak{a}(z) \tag{47}$$

$$\text{So, } \mathrm{Exp}_y [\mathfrak{a}(y) - \mathfrak{a}(z)] > 0 \tag{48}$$

$$\text{So, } y \times (\mathfrak{a}_1(y) - \mathfrak{a}_1(z)) + (1-y) \times (\mathfrak{a}_0(z) - \mathfrak{a}_0(z)) > 0 \tag{49}$$

Let

$$c = \mathfrak{a}_1(y) - \mathfrak{a}_1(z) \tag{50}$$

$$d = \mathfrak{a}_0(y) - \mathfrak{a}_0(z) \tag{51}$$

So from eq. (49)

$$yc + (1-y)d > 0 \tag{52}$$

Similarly, by strict propriety,

$$\begin{aligned}
&\mathrm{Exp}_z \mathfrak{a}(z) > \mathrm{Exp}_z \mathfrak{a}(y) && (53)\\
\text{So, } &\mathrm{Exp}_z[\mathfrak{a}(y) - \mathfrak{a}(z)] < 0 && (54)\\
\text{So, } &z \times (\mathfrak{a}_1(y) - \mathfrak{a}_1(z)) + (1-z)(\mathfrak{a}_0(z) - \mathfrak{a}_0(z)) && (55)\\
&zc + (1-z)d < 0 \qquad \text{definition of } c,\ d && (56)
\end{aligned}$$

From eqs. (52) and (56)

$$\begin{aligned}
yc + (1-y)d &> zc + (1-z)d && (57)\\
\text{So, } (y-z)c &> (y-z)d && (58)\\
\text{Thus, } c &> d \qquad \text{since } y > z && (59)
\end{aligned}$$

Thus

$$c = yc + (1-y)c > yc + (1-y)d > 0 \tag{60}$$

using $c > d$ for the first inequality and eq. (52) for the second.

Thus $c > 0$. I.e., $\mathfrak{a}_1(y) - \mathfrak{a}_1(z) > 0$, so $\mathfrak{a}_1(y) > \mathfrak{a}_1(z)$.

Similarly, Thus

$$d = yd + (1-y)d < yc + (1-y)d < 0 \tag{61}$$

using $c > d$ for the first inequality and eq. (56) for the second.

Thus $d < 0$. I.e., $\mathfrak{a}_0(y) - \mathfrak{a}_0(z) > 0$, so $\mathfrak{a}_0(y) < \mathfrak{a}_0(z)$. □

A.2 Value directedness

Proof of proposition 6.2. Suppose r and k are in the range of possible values of V (with $r \neq k$). Consider a, b in between r and k, so in $[r,k]$ or $[k,r]$, and $e \in \{r,k\}$.

For x between r and k define $p_x = \frac{x-r}{k-r}$. Observe that $\mathrm{Exp}_{p_x} V = x$.

By strict propriety, $\mathrm{Exp}_{p_a}\mathfrak{i}(b) > \mathrm{Exp}_{p_a}\mathfrak{i}(a)$ and $\mathrm{Exp}_{p_b}\mathfrak{i}(b) < \mathrm{Exp}_b\mathfrak{i}(a)$. So $\mathrm{Exp}_{p_a}(\mathfrak{i}(b) - \mathfrak{i}(a)) > \mathrm{Exp}_{p_b}(\mathfrak{i}(b) - \mathfrak{i}(a))$. I.e.:

$$\begin{aligned}
&\frac{a-r}{k-r}(\mathfrak{i}_k(b) - \mathfrak{i}_k(a)) + \frac{k-a}{k-r}(\mathfrak{i}_r(b) - \mathfrak{i}_r(a)) && (62)\\
> &\frac{b-r}{k-r}(\mathfrak{i}_k(b) - \mathfrak{i}_k(a)) + \frac{k-b}{k-r}(\mathfrak{i}_r(b) - \mathfrak{i}_r(a)) && (63)
\end{aligned}$$

So

$$\frac{a-b}{k-r}(\mathfrak{i}_k(b) - \mathfrak{i}_k(a)) > \frac{a-b}{k-r}(\mathfrak{i}_r(b) - \mathfrak{i}_r(a)) \tag{64}$$

Suppose $a > b > e$. Then:

$$\frac{1}{k-r}(\mathfrak{i}_k(b) - \mathfrak{i}_k(a)) > \frac{1}{k-r}(\mathfrak{i}_r(b) - \mathfrak{i}_r(a)) \tag{65}$$

Thus

$$
\begin{aligned}
&\mathfrak{i}(b,e) - \mathfrak{i}(a,e) && (66)\\
&= \mathrm{Exp}_{p_e}\mathfrak{i}(b) - \mathrm{Exp}_{p_e}\mathfrak{i}(a) && (67)\\
&= \frac{e-r}{k-r}(\mathfrak{i}_k(b) - \mathfrak{i}_k(a)) + \frac{k-e}{k-r}(\mathfrak{i}_r(b) - \mathfrak{i}_r(a)) && (68)\\
&< \frac{b-r}{k-r}(\mathfrak{i}_k(b) - \mathfrak{i}_k(a)) + \frac{k-b}{k-r}(\mathfrak{i}_r(b) - \mathfrak{i}_r(a)) && (69)\\
&< 0 && (70)
\end{aligned}
$$

With eq. (68) to eq. (69) being because $e < b$ and there is less weight on something positive and more on something negative.

Similarly, if $a < b < e$. Then

$$\frac{1}{k-r}(\mathfrak{i}_k(b) - \mathfrak{i}_k(a)) > \frac{1}{k-r}(\mathfrak{i}_r(b) - \mathfrak{i}_r(a)) \tag{71}$$

So the step from eq. (68) to eq. (69) nonetheless holds with signs reversed. This shows value directedness whenever a, b, e are between r and k

By choosing appropriate r, we thus show that whenever b moves directly towards k, accuracy improves. □

B Schervish equivalences

Proof of lemma 2.4.

- $1 \Longrightarrow 2$:

$$
\begin{aligned}
\mathfrak{a}_v(y) - \mathfrak{a}_v(x) &= \left(\mathfrak{a}_v(v) - \int_y^v v - t \ \lambda(\mathrm{d}t)\right) - \left(\mathfrak{a}_v(v) - \int_x^v v - t \ \lambda(\mathrm{d}t)\right) && (72)\\
&= \left(\int_x^v v - t \ \lambda(\mathrm{d}t)\right) - \left(\int_y^v v - t \ \lambda(\mathrm{d}t)\right) && (73)\\
&= \int_x^y v - t \ \lambda(\mathrm{d}t) && (74)
\end{aligned}
$$

- $2 \Longrightarrow 3$:

$$
\begin{aligned}
&\mathrm{Exp}_p\mathfrak{a}(p) - \mathrm{Exp}_p\mathfrak{a}(x) && (75)\\
&= p \times (\mathfrak{a}_1(p) - \mathfrak{a}_1(x)) + (1-p) \times (\mathfrak{a}_0(p) - \mathfrak{a}_0(x)) && (76)\\
&= p \times \left(\int_x^p 1 - t \ \lambda(\mathrm{d}t)\right) + (1-p) \times \left(\int_x^p 0 - t \ \lambda(\mathrm{d}t)\right) \quad \text{by item 2} && (77)\\
&= \int_x^p (p \times (1-t) + (1-p) \times (0-t)) \ \lambda(\mathrm{d}t) && (78)\\
&= \int_x^p (p-t) \ \lambda(\mathrm{d}t) && (79)
\end{aligned}
$$

- 3 $\Longrightarrow$ 1: put p as either 0 or 1, i.e., v, and simply observe that:

$$\mathrm{Exp}_v \mathfrak{a}(v) = \mathfrak{a}_v(v) \text{ and } \mathrm{Exp}_v \mathfrak{a}(x) = \mathfrak{a}_v(x) \tag{80}$$

It then follows immediately from rearranging.

□

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