

Let w^* be the ground truth score vector.

Let P^* be the ideal matrix where $P_{ij}^* = \frac{w_i^*}{w_i^* + w_j^*}$

We construct a synthetic data matrix P which approximates P^* , so $P_{ij} \approx \frac{w_i^*}{w_i^* + w_j^*}$

Our goal is to construct a vector w that approximates the true vector w^* . To do this, we first apply a link function $\psi(\cdot)$ to P , such that $\hat{P} = \psi(P)$ and $\hat{P}_{ij} \approx \log(w_i^*) - \log(w_j^*)$

Let Y represent the link-transformed ideal P^* matrix: $Y = \psi(P^*)$, so $Y_{ij} = \log(w_i^*) - \log(w_j^*)$.

Then, the optimal estimated vector w is that which minimizes the difference between Y and \hat{P} .

Thus, we define our optimization problem as follows: $\min ||Y - \hat{P}||_1$

We can further establish the constraints of this problem. First, Let $Z = Y - \hat{P}$ and let $x = \log(w)$

$$\begin{aligned} & \min ||Z||_1 \\ & \min \left[\sum_{i=1}^n \sum_{j=1}^n Z_{ij} \right] \\ & -Z_{ij} \leq Y_{ij} - \hat{P}_{ij} \leq Z_{ij} \\ & -Z_{ij} \leq [\log(w_i) - \log(w_j)] - \hat{P}_{ij} \leq Z_{ij} \\ & -Z_{ij} \leq x_i - x_j - \hat{P}_{ij} \leq Z_{ij} \end{aligned}$$

Now, we can define our problem as $\min ||Z||_1$, with the following constraints:

$$\begin{aligned} & x_i - x_j - \hat{P}_{ij} + Z_{ij} \leq Z_{ij} \\ & x_i - x_j - \hat{P}_{ij} - Z_{ij} \geq -Z_{ij} \end{aligned}$$