# Package 'MCDA'

# January 14, 2017

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additiveValueFunctionElicitation

Elicitation of a general additive value function.

# Description

Elicits a general additive value function from a ranking of alternatives.

### Usage

```
additiveValueFunctionElicitation(performanceTable,
                                  criteriaMinMax, epsilon,
                                  alternativesRanks = NULL,
                                  alternativesPreferences = NULL,
                                  alternativesIndifferences = NULL,
                                  alternativesIDs = NULL,
                                  criteriaIDs = NULL)
```

### **Arguments**

performanceTable

Matrix or data frame containing the performance table. Each row corresponds to an alternative, and each column to a criterion. Rows (resp. columns) must be named according to the IDs of the alternatives (resp. criteria).

criteriaMinMax Vector containing the preference direction on each of the criteria. "min" (resp. "max") indicates that the criterion has to be minimized (maximized). The elements are named according to the IDs of the criteria.

epsilon

Numeric value containing the minimal difference in value between two consecutive alternatives in the final ranking.

alternativesRanks

Optional vector containing the ranks of the alternatives. The elements are named according to the IDs of the alternatives. If not present, then at least one of alternativesPreferences or alternativesIndifferences should be given.

#### alternativesPreferences

Optional matrix containing the preference constraints on the alternatives. Each line of the matrix corresponds to a constraint of the type alternative a is strictly preferred to alternative b. If not present, then either alternativesRanks or alternativesIndifferences should be given.

### alternativesIndifferences

Optional matrix containing the indifference constraints on the alternatives. Each line of the matrix corresponds to a constraint of the type alternative a is indifferent to alternative b. If not present, then either alternativesRanks or alternativesPreferences should be given.

#### alternativesIDs

Vector containing IDs of alternatives, according to which the datashould be filtered.

criteriaIDs Vector containing IDs of criteria, according to which the data should be filtered.

#### Value

The function returns a list structured as follows:

optimum The value of the objective function.

valueFunctions A list containing the value functions which have been determined. Each value

function is defined by a matrix of breakpoints, where the first row corresponds to the abscissa (row labelled "x") and where the second row corresponds to the

ordinate (row labelled "y").

overall values A vector containing the overall values of the input alternatives.

ranks A vector containing the ranks of the alternatives obtained via the elicited value

functions. Ties method = "min".

Kendall's tau between the input ranking and the one obtained via the elicited

value functions.

errors The errors (sigma) which have to be added to the overall values of the alterna-

tives in order to respect the input ranking.

### References

Based on the UTA algorithm (E. Jacquet-Lagreze, J. Siskos, Assessing a set of additive utility functions for multicriteria decision-making, the UTA method, European Journal of Operational Research, Volume 10, Issue 2, 151–164, June 1982) except that the breakpoints of the value functions are the actual performances of the alternatives on the criteria.

```
# ------
# ranking some cars (from original article on UTA by Siskos and Lagreze, 1982)
# the separation threshold
epsilon <-0.01</pre>
```

```
# the performance table
performanceTable <- rbind(</pre>
c(173, 11.4, 10.01, 10, 7.88, 49500),
c(176, 12.3, 10.48, 11, 7.96, 46700),
c(142, 8.2, 7.30, 5, 5.65, 32100),
c(148, 10.5, 9.61, 7, 6.15, 39150),
c(178, 14.5, 11.05, 13, 8.06, 64700),
c(180, 13.6, 10.40, 13, 8.47, 75700),
c(182, 12.7, 12.26, 11, 7.81, 68593),
c(145, 14.3, 12.95, 11, 8.38, 55000),
c(161, 8.6, 8.42, 7, 5.11, 35200),
c(117, 7.2, 6.75, 3, 5.81, 24800)
)
rownames(performanceTable) <- c(</pre>
  "Peugeot 505 GR",
  "Opel Record 2000 LS",
  "Citroen Visa Super E",
  "VW Golf 1300 GLS",
  "Citroen CX 2400 Pallas",
  "Mercedes 230",
  "BMW 520",
  "Volvo 244 DL",
  "Peugeot 104 ZS",
  "Citroen Dyane")
colnames(performanceTable) <- c(</pre>
  "MaximalSpeed",
  "ConsumptionTown"
  "Consumption120kmh",
  "HP",
  "Space",
  "Price")
# ranks of the alternatives
alternativesRanks <-c(1,2,3,4,5,6,7,8,9,10)
names(alternativesRanks) <- row.names(performanceTable)</pre>
# criteria to minimize or maximize
criteriaMinMax <- c("max","min","min","max","max","min")</pre>
names(criteriaMinMax) <- colnames(performanceTable)</pre>
x<-additiveValueFunctionElicitation(performanceTable,
                                       criteriaMinMax, epsilon,
                                       alternativesRanks = alternativesRanks)
```

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AHP

Analytic Hierarchy Process (AHP) method

#### **Description**

AHP is a multi-criteria decision analysis method which was originally developed by Thomas L. Saaty in 1970s.

#### Usage

AHP(criteriaWeightsPairwiseComparisons, alternativesPairwiseComparisonsList)

### **Arguments**

criteriaWeightsPairwiseComparisons

Matrix or data frame containing the pairwise comparison matrix for the criteria weights. Lines and columns are named according to the IDs of the criteria.

alternativesPairwiseComparisonsList

A list containing a matrix or data frame of pairwise comparisons (comparing alternatives) for each criterion. The elements of the list are named according to the IDs of the criteria. In each matrix, the lines and the columns are named according to the IDs of the alternatives.

#### Value

The function returns a vector containing the AHP score for each alternative.

#### References

The Analytic Hierarchy Process: Planning, Priority Setting (1980), ISBN 0-07-054371-2, McGraw-Hill

```
rownames(fuel) = c("Corsa", "Clio", "Fiesta", "Sandero")
alternativesPairwiseComparisonsList <- list(style=style,</pre>
                                             reliability=reliability,
                                             fuel=fuel)
criteriaWeightsPairwiseComparisons <- t(matrix(c(1,0.5,3,2,1,4,1/3,0.25,1),
                                                    nrow=3,ncol=3))
colnames(criteriaWeightsPairwiseComparisons) = c("style","reliability","fuel")
rownames(criteriaWeightsPairwiseComparisons) = c("style","reliability","fuel")
overall1 <- AHP(criteriaWeightsPairwiseComparisons,</pre>
                  alternativesPairwiseComparisonsList)
```

applyPiecewiseLinearValueFunctionsOnPerformanceTable Applies value functions on a performance table.

### **Description**

Transforms a performance table via given piecewise linear value functions.

### Usage

```
applyPiecewiseLinearValueFunctionsOnPerformanceTable(valueFunctions,
                                       performanceTable,
                                       alternativesIDs = NULL,
                                       criteriaIDs = NULL)
```

#### **Arguments**

valueFunctions A list containing, for each criterion, the piecewise linear value functions defined by the coordinates of the break points. Each value function is defined by a matrix of breakpoints, where the first row corresponds to the abscissa (row labelled "x") and where the second row corresponds to the ordinate (row labelled "y").

performanceTable

Matrix or data frame containing the performance table. Each row corresponds to an alternative, and each column to a criterion. Rows (resp. columns) must be named according to the IDs of the alternatives (resp. criteria).

alternativesIDs

Vector containing IDs of alternatives, according to which the datashould be fil-

criteriaIDs Vector containing IDs of criteria, according to which the data should be filtered.

#### Value

The function returns a performance table which has been transformed through the given value functions.

### **Examples**

```
# the value functions
v<-list(
  Price = array(c(30, 0, 16, 0, 2, 0.0875),
    dim=c(2,3), dimnames = list(c("x", "y"), NULL)),
  Time = array(c(40, 0, 30, 0, 20, 0.025, 10, 0.9),
    \label{eq:dim = c(2, 4), dimnames = list(c("x", "y"), NULL)),}
  Comfort = array(c(0, 0, 1, 0, 2, 0.0125, 3, 0.0125),
    dim = c(2, 4), dimnames = list(c("x", "y"), NULL)))
# the performance table
performanceTable <- rbind(</pre>
     c(3,10,1),
c(4,20,2),
c(2,20,0),
c(6,40,0),
c(30,30,3))
rownames(performanceTable) <- c("RER", "METRO1", "METRO2", "BUS", "TAXI")</pre>
colnames(performanceTable) <- c("Price", "Time", "Comfort")</pre>
# the transformed performance table
applyPiecewiseLinearValueFunctionsOnPerformanceTable(v,performanceTable)
```

as sign Alternatives To Categories By Thresholds

Assign alternatives to categories according to thresholds.

#### **Description**

Assign alternatives to categories according to thresholds representing the lower bounds of the categories.

### Usage

### **Arguments**

alternativesScores

Vector representing the overall scores of the alternatives. The elements are named according to the IDs of the alternatives.

categoriesLowerBounds

Vector containing the lower bounds of the categories. An alternative is assigned to a category if it's score is higher or equal to the lower bound of the category, and strictly lower to the lower bound of the category above.

alternativesIDs

Vector containing IDs of alternatives, according to which the datashould be filtered.

categoriesIDs Vector containing IDs of categories, according to which the data should be filtered.

#### Value

The function returns a vector containing the assignments of the alternatives to the categories.

```
# the separation threshold
epsilon <-0.05
# the performance table
performanceTable <- rbind(</pre>
  c(3,10,1),
  c(4,20,2),
  c(2,20,0),
  c(6,40,0),
  c(30,30,3))
rownames(performanceTable) <- c("RER", "METRO1", "METRO2", "BUS", "TAXI")</pre>
colnames(performanceTable) <- c("Price", "Time", "Comfort")</pre>
# ranks of the alternatives
alternativesAssignments <- c("good", "medium", "medium", "bad", "bad")</pre>
names(alternativesAssignments) <- row.names(performanceTable)</pre>
# criteria to minimize or maximize
criteriaMinMax <- c("min", "min", "max")</pre>
names(criteriaMinMax) <- colnames(performanceTable)</pre>
# number of break points for each criterion
criteriaNumberOfBreakPoints <- c(3,4,4)</pre>
names(criteriaNumberOfBreakPoints) <- colnames(performanceTable)</pre>
# ranks of the categories
```

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**LPDMRSort** 

MRSort that takes into account large performance differences.

# Description

MRSort is a simplified ElectreTRI method that uses the pessimistic assignment rule, without indifference or preference thresholds attached to criteria. LPDMRSort considers both a binary discordance and a binary concordance conditions including several interactions between them.

### Usage

#### **Arguments**

performanceTable

Matrix or data frame containing the performance table. Each row corresponds to an alternative, and each column to a criterion. Rows (resp. columns) must be named according to the IDs of the alternatives (resp. criteria).

 ${\tt categoriesLowerProfiles}$ 

Matrix containing, in each row, the lower profiles of the categories. The columns are named according to the criteria, and the rows are named according to the

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> categories. The index of the row in the matrix corresponds to the rank of the category.

criteriaWeights

Vector containing the weights of the criteria. The elements are named according to the IDs of the criteria.

criteriaMinMax Vector containing the preference direction on each of the criteria. "min" (resp. "max") indicates that the criterion has to be minimized (maximized). The elements are named according to the IDs of the criteria.

majorityThreshold

The cut threshold for the concordance condition. Should be at least half of the sum of the weights.

criteriaVetos

Matrix containing in each row a vector defining the veto values for the lower profile of the category. NA values mean that no veto is defined. A veto threshold for criterion i and category k represents the performance below which an alternative is forbidden to outrank the lower profile of category k, and thus is forbidden to be assigned to the category k. The rows are named according to the categories, whereas the columns are named according to the criteria.

criteriaDictators

Matrix containing in each row a vector defining the dictator values for the lower profile of the category. NA values mean that no veto is defined. A dictator threshold for criterion i and category k represents the performance above which an alternative is guaranteed to outrank the lower profile of category k, and thus may no be assigned below category k. The rows are named according to the categories, whereas the columns are named according to the criteria.

majorityRule

String denoting how the vetoes and dictators are combined in order to form the assignment rule. The values to choose from are "", "V", "D", "v", "d", "dV", "Dv", "dv". "" corresponds to using only the majority rule without vetoes or dictators, "V" considers only the vetoes, "D" only the dictators, "v" is like "V" only that a dictator may invalidate a veto, "d" is like "D" only that a veto may invalidate a dictator, "dV" is like "V" only that if there is no veto we may then consider the dictator, "Dv" is like "D" only that when there is no dictator we may consider the vetoes, while finally "dv" is identical to using both dictator and vetoes only that when both are active they invalidate each other, so the majority rule is considered in that case.

alternativesIDs

Vector containing IDs of alternatives, according to which the datashould be filtered.

criteriaIDs

Vector containing IDs of criteria, according to which the data should be filtered.

categoriesIDs

Vector containing IDs of categories, according to which the data should be filtered.

#### Value

The function returns a vector containing the assignments of the alternatives to the categories.

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#### References

Bouyssou, D. and Marchant, T. An axiomatic approach to noncompensatory sorting methods in MCDM, II: more than two categories. European Journal of Operational Research, 178(1): 246–276, 2007.

Meyer, P. and Olteanu, A-L. Integrating large positive and negative performance differences in majority-rule sorting models. European Journal of Operational Research, submitted, 2015.

```
# the performance table
performanceTable <- rbind(c(10,10,9), c(10,9,10), c(9,10,10), c(9,9,10),
                           c(9,10,9), c(10,9,9), c(10,10,7), c(10,7,10),
                           c(7,10,10), c(9,9,17), c(9,17,9), c(17,9,9),
                           c(7,10,17), c(10,17,7), c(17,7,10), c(7,17,10),
                           c(17,10,7), c(10,7,17), c(7,9,17), c(9,17,7),
                           c(17,7,9), c(7,17,9), c(17,9,7), c(9,7,17))
profilesPerformances \leftarrow rbind(c(10,10,10),c(0,0,0))
vetoPerformances <- rbind(c(7,7,7),c(0,0,0))
dictatorPerformances <- rbind(c(17,17,17),c(0,0,0))
rownames(performanceTable) <- c("a1", "a2", "a3", "a4", "a5", "a6", "a7",
                                  "a8", "a9", "a10", "a11", "a12", "a13",
                                  "a14", "a15", "a16", "a17", "a18", "a19",
                                  "a20", "a21", "a22", "a23", "a24")
rownames(profilesPerformances) <- c("P","F")</pre>
rownames(vetoPerformances) <- c("P","F")</pre>
rownames(dictatorPerformances) <- c("P","F")</pre>
colnames(performanceTable) <- c("c1","c2","c3")</pre>
colnames(profilesPerformances) <- c("c1","c2","c3")</pre>
colnames(vetoPerformances) <- c("c1","c2","c3")</pre>
colnames(dictatorPerformances) <- c("c1","c2","c3")</pre>
lambda <- 0.5
weights <- c(1/3,1/3,1/3)
names(weights) <- c("c1","c2","c3")</pre>
categoriesRanks <-c(1,2)</pre>
```

```
names(categoriesRanks) <- c("P","F")</pre>
criteriaMinMax <- c("max", "max", "max")</pre>
names(criteriaMinMax) <- colnames(performanceTable)</pre>
"P"."P"."P"."P"."P"."P","F","F","F","F","F","F","F"),
          "P"."P"."P"."P","P","F","F","F","F","F","F","F"),
          colnames(assignments) <- rownames(performanceTable)</pre>
majorityRules <- c("V","D","v","d","dV","Dv","dv")</pre>
for(i in 1:7)
ElectreAssignments<-LPDMRSort(performanceTable, profilesPerformances,</pre>
                 weights, criteriaMinMax, lambda,
                 criteriaVetos=vetoPerformances,
                 criteriaDictators=dictatorPerformances,
                 majorityRule = majorityRules[i])
print(all(ElectreAssignments == assignments[i,]))
}
```

 ${\tt LPDMRSortIdentifyIncompatible Assignments}$ 

Identifies all sets of assignment examples which are incompatible with the MRSort sorting method extended to handle large performance differences.

# Description

MRSort is a simplified ElectreTRI method that uses the pessimistic assignment rule, without indifference or preference thresholds attached to criteria. LPDMRSort considers both a binary discordance and a binary concordance conditions including several interactions between them. This function outputs all (or a fixed number of) sets of incompatible assignment examples ranging in size from the minimal size and up to a given threshold. The retrieved sets are also not contained in each other.

### Usage

### **Arguments**

performanceTable

Matrix or data frame containing the performance table. Each row corresponds to an alternative, and each column to a criterion. Rows (resp. columns) must be named according to the IDs of the alternatives (resp. criteria).

assignments

Vector containing the assignments (IDs of the categories) of the alternatives to the categories. The elements are named according to the alternatives.

categoriesRanks

Vector containing the ranks of the categories. The elements are named according to the IDs of the categories.

criteriaMinMax

Vector containing the preference direction on each of the criteria. "min" (resp. "max") indicates that the criterion has to be minimized (maximized). The elements are named according to the IDs of the criteria.

majorityRule

String denoting how the vetoes and dictators are combined in order to form the assignment rule. The values to choose from are "", "V", "D", "v", "d", "dV", "Dv", "dv". "" corresponds to using only the majority rule without vetoes or dictators, "V" considers only the vetoes, "D" only the dictators, "v" is like "V" only that a dictator may invalidate a veto, "d" is like "D" only that a veto may invalidate a dictator, "dV" is like "V" only that if there is no veto we may then consider the dictator, "Dv" is like "D" only that when there is no dictator we may consider the vetoes, while finally "dv" is identical to using both dictator and vetoes only that when both are active they invalidate each other, so the majority rule is considered in that case.

 $incompatible {\tt SetsLimit}$ 

Pozitive integer denoting the upper limit of the number of sets to be retrieved.

largerIncompatibleSetsMargin

Pozitive integer denoting whether sets larger than the minimal size should be retrieved, and by what margin. For example, if this is 0 then only sets of the minimal size will be retrieved, if this is 1 then sets also larger by 1 element will be retrieved.

alternativesIDs

Vector containing IDs of alternatives, according to which the datashould be filtered.

criteriaIDs Vector containing IDs of criteria, according to which the data should be filtered.

solver String specifying if the glpk solver (glpk) should be used, or the cplex (cplex)

solver. By default glpk. The cplex solver requires to install the cplex binary and

the cplex C API, as well as the cplexAPI R package.

cplexIntegralityTolerance

If the cplex solver is used, allows to fix a tolerance for integrality. By default

NULL (which corresponds to the default value of cplex).

cplexThreads If the cplex solver is used, allows to the number of threads for the calculation.

By default NULL (which corresponds to the default value of cplex).

#### Value

The function returns NULL if there is a problem, or a list containing a list of incompatible sets of alternatives as vectors and the status of the execution (1 if OK, 0 if something went wrong).

#### References

Bouyssou, D. and Marchant, T. An axiomatic approach to noncompen-satory sorting methods in MCDM, II: more than two categories. European Journal of Operational Research, 178(1): 246–276, 2007.

Meyer, P. and Olteanu, A-L. Integrating large positive and negative performance differences in majority-rule sorting models. European Journal of Operational Research, submitted, 2015.

```
# the performance table
performanceTable <- rbind(c(10,10,9), c(10,9,10), c(9,10,10), c(9,9,10),
               c(9,10,9), c(10,9,9), c(10,10,7), c(10,7,10),
               c(7,10,10), c(9,9,17), c(9,17,9), c(17,9,9),
               c(7,10,17), c(10,17,7), c(17,7,10), c(7,17,10),
               c(17,10,7), c(10,7,17), c(7,9,17), c(9,17,7),
               c(17,7,9), c(7,17,9), c(17,9,7), c(9,7,17),
               c(7,7,7)
rownames(performanceTable) <- c("a1", "a2", "a3", "a4", "a5", "a6", "a7",
                  "a8", "a9", "a10", "a11", "a12", "a13",
                  "a14", "a15", "a16", "a17", "a18", "a19"
                  "a20", "a21", "a22", "a23", "a24", "a25")
colnames(performanceTable) <- c("c1","c2","c3")</pre>
```

```
colnames(assignments) <- rownames(performanceTable)</pre>
categoriesRanks <-c(1,2)</pre>
names(categoriesRanks) <- c("P","F")</pre>
criteriaMinMax <- c("max", "max", "max")</pre>
names(criteriaMinMax) <- colnames(performanceTable)</pre>
majorityRules <- c("V","D","v","d","dV","Dv","dv")</pre>
for(i in 1:1)# change to 7 in order to perform all tests
 incompatibleAssignmentsSets<-LPDMRSortIdentifyIncompatibleAssignments(</pre>
                           performanceTable, assignments[i,],
                           categoriesRanks, criteriaMinMax,
                           majorityRule = majorityRules[i])
 filteredAlternativesIDs <- setdiff(rownames(performanceTable),</pre>
                               incompatibleAssignmentsSets[[1]][1])
 x<-LPDMRSortInferenceExact(performanceTable, assignments[i,],</pre>
                        categoriesRanks, criteriaMinMax,
                        majorityRule = majorityRules[i],
                        readableWeights = TRUE,
                        readableProfiles = TRUE,
                        minmaxLPD = TRUE,
                        alternativesIDs = filteredAlternativesIDs)
 ElectreAssignments<-LPDMRSort(performanceTable, x$profilesPerformances,</pre>
                          x$weights, criteriaMinMax, x$lambda,
                          criteriaVetos=x$vetoPerformances,
                          criteriaDictators=x$dictatorPerformances,
                          majorityRule = majorityRules[i],
                          alternativesIDs = filteredAlternativesIDs)
 print(all(ElectreAssignments == assignments[i,filteredAlternativesIDs]))
}
```

LPDMRSortInferenceExact

Identification of profiles, weights, majority threshold and veto and dictator thresholds for the MRSort sorting approach extended to handle large performance differences.

### **Description**

MRSort is a simplified ElectreTRI method that uses the pessimistic assignment rule, without indifference or preference thresholds attached to criteria. LPDMRSort considers both a binary discordance and a binary concordance conditions including several interactions between them. The identification of the profiles, weights, majority threshold and veto and dictator thresholds are done by taking into account assignment examples.

### Usage

#### Arguments

performanceTable

Matrix or data frame containing the performance table. Each row corresponds to an alternative, and each column to a criterion. Rows (resp. columns) must be named according to the IDs of the alternatives (resp. criteria).

assignments

Vector containing the assignments (IDs of the categories) of the alternatives to the categories. The elements are named according to the alternatives.

categoriesRanks

Vector containing the ranks of the categories. The elements are named according to the IDs of the categories.

criteriaMinMax

Vector containing the preference direction on each of the criteria. "min" (resp. "max") indicates that the criterion has to be minimized (maximized). The elements are named according to the IDs of the criteria.

majorityRule

String denoting how the vetoes and dictators are combined in order to form the assignment rule. The values to choose from are "", "V", "D", "v", "d", "dV", "Dv", "dv". "" corresponds to using only the majority rule without vetoes or dictators, "V" considers only the vetoes, "D" only the dictators, "v" is like "V" only that a dictator may invalidate a veto, "d" is like "D" only that a veto may invalidate a dictator, "dV" is like "V" only that if there is no veto we may then consider the dictator, "Dv" is like "D" only that when there is no dictator we may consider the vetoes, while finally "dv" is identical to using both dictator and vetoes only that when both are active they invalidate each other, so the majority rule is considered in that case.

readableWeights

Boolean parameter indicating whether the weights are to be spaced more evenly or not.

readableProfiles

Boolean parameter indicating whether the profiles are to be spaced more evenly

minmaxLPD Boolean parameter indicating whether the veto thresholds are to be minimized

(or maximized if lower criteria values are preferred) while the dictator thresholds are to be maximized (or minimized if lower criteria values are preferred).

alternativesIDs

Vector containing IDs of alternatives, according to which the data should be

filtered.

criteriaIDs Vector containing IDs of criteria, according to which the data should be filtered.

solver String specifying if the glpk solver (glpk) should be used, or the cplex (cplex)

solver. By default glpk. The cplex solver requires to install the cplex binary and

the cplex C API, as well as the cplexAPI R package.

cplexTimeLimit If the cplex solver is used, allows to fix a time limit of the execution, in seconds.

By default NULL (which corresponds to the default value of cplex).

cplexIntegralityTolerance

If the cplex solver is used, allows to fix a tolerance for integrality. By default

NULL (which corresponds to the default value of cplex).

cplexThreads If the cplex solver is used, allows to the number of threads for the calculation.

By default NULL (which corresponds to the default value of cplex).

### Value

The function returns a list structured as follows:

lambda The majority threshold.

weights A vector containing the weights of the criteria. The elements are named accord-

ing to the criteria IDs.

profilesPerformances

A matrix containing the lower profiles of the categories. The columns are named according to the criteria, whereas the rows are named according to the categories. The lower profile of the lower category can be considered as a dummy

profile.

vetoPerformances

A matrix containing the veto profiles of the categories. The columns are named according to the criteria, whereas the rows are named according to the categories. The veto profile of the lower category can be considered as a dummy

profile.

solverStatus The solver status as given by glpk or cplex.

#### References

Bouyssou, D. and Marchant, T. An axiomatic approach to noncompen- satory sorting methods in MCDM, II: more than two categories. European Journal of Operational Research, 178(1): 246–276, 2007.

Meyer, P. and Olteanu, A-L. Integrating large positive and negative performance differences in majority-rule sorting models. European Journal of Operational Research, submitted, 2015.

```
# the performance table
performanceTable <- rbind(c(10,10,9), c(10,9,10), c(9,10,10), c(9,9,10),
               c(9,10,9), c(10,9,9), c(10,10,7), c(10,7,10),
               c(7,10,10), c(9,9,17), c(9,17,9), c(17,9,9),
               c(7,10,17), c(10,17,7), c(17,7,10), c(7,17,10),
               c(17,10,7), c(10,7,17), c(7,9,17), c(9,17,7),
               c(17,7,9), c(7,17,9), c(17,9,7), c(9,7,17))
rownames(performanceTable) <- c("a1", "a2", "a3", "a4", "a5", "a6", "a7",
                  "a8", "a9", "a10", "a11", "a12", "a13",
                  "a14", "a15", "a16", "a17", "a18", "a19", 
"a20", "a21", "a22", "a23", "a24")
colnames(performanceTable) <- c("c1","c2","c3")</pre>
categoriesRanks <-c(1,2)
names(categoriesRanks) <- c("P", "F")</pre>
criteriaMinMax <- c("max", "max", "max")</pre>
names(criteriaMinMax) <- colnames(performanceTable)</pre>
colnames(assignments) <- rownames(performanceTable)</pre>
majorityRules <- c("V","D","v","d","dV","Dv","dv")</pre>
```

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MARE

Multi-Attribute Range Evaluations (MARE)

### **Description**

MARE is a multi-criteria decision analysis method which was originally developed by Hodgett et al. in 2014.

### Usage

```
MARE(performanceTableMin,
performanceTable,
performanceTableMax,
criteriaWeights,
criteriaMinMax,
alternativesIDs = NULL,
criteriaIDs = NULL)
```

### **Arguments**

performanceTableMin

Matrix or data frame containing the minimum performance table. Each column corresponds to an alternative, and each row to a criterion. Columns (resp. rows) must be named according to the IDs of the alternatives (resp. criteria).

performanceTable

Matrix or data frame containing the most likely performance table. Each column corresponds to an alternative, and each row to a criterion. Columns (resp. rows) must be named according to the IDs of the alternatives (resp. criteria).

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performanceTableMax

Matrix or data frame containing the maximum performance table. Each column corresponds to an alternative, and each row to a criterion. Columns (resp. rows) must be named according to the IDs of the alternatives (resp. criteria).

criteriaWeights

Vector containing the weights of the criteria. The elements are named according to the IDs of the criteria.

criteriaMinMax Vector containing the preference direction on each of the criteria. "min" (resp. "max") indicates that the criterion has to be minimized (maximized). The ele-

ments are named according to the IDs of the criteria.

alternativesIDs

Vector containing IDs of alternatives, according to which the data should be filtered.

criteriaIDs Vector containing IDs of criteria, according to which the data should be filtered.

#### Value

The function returns an element of type mare which contains the MARE scores for each alternative.

### References

Richard E. Hodgett, Elaine B. Martin, Gary Montague, Mark Talford (2014). Handling uncertain decisions in whole process design. Production Planning & Control, Volume 25, Issue 12, 1028-1038

```
performanceTableMin \leftarrow t(matrix(c(78,87,79,19,8,68,74,8,90,89,74.5,9,20,81,30),
                   nrow=3,ncol=5, byrow=TRUE))
performanceTable <- t(matrix(c(80,87,86,19,8,70,74,10,90,89,75,9,33,82,30),
                                nrow=3,ncol=5, byrow=TRUE))
performanceTableMax <- t(matrix(c(81,87,95,19,8,72,74,15,90,89,75.5,9,36,84,30))
                                   nrow=3,ncol=5, byrow=TRUE))
row.names(performanceTable) <- c("Yield", "Toxicity", "Cost", "Separation", "Odour")
colnames(performanceTable) <- c("Route One","Route Two","Route Three")</pre>
row.names(performanceTableMin) <- row.names(performanceTable)</pre>
colnames(performanceTableMin) <- colnames(performanceTable)</pre>
row.names(performanceTableMax) <- row.names(performanceTable)</pre>
colnames(performanceTableMax) <- colnames(performanceTable)</pre>
weights <- c(0.339,0.077,0.434,0.127,0.023)
names(weights) <- row.names(performanceTable)</pre>
criteriaMinMax <- c("max", "max", "max", "max", "max")</pre>
names(criteriaMinMax) <- row.names(performanceTable)</pre>
overall1 <- MARE(performanceTableMin,</pre>
                    performanceTable,
                    performanceTableMax,
```

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```
weights,
                    criteriaMinMax)
overall2 <- MARE(performanceTableMin,</pre>
                     performanceTable,
                     performanceTableMax,
                     weights,
                     criteriaMinMax,
                     alternativesIDs = c("Route Two", "Route Three"),
                     criteriaIDs = c("Yield", "Toxicity", "Cost", "Separation"))
```

MRSort

Electre TRI-like sorting method axiomatized by Bouyssou and Marchant.

### **Description**

This simplification of the Electre TRI method uses the pessimistic assignment rule, without indifference or preference thresholds attached to criteria. Only a binary discordance condition is considered, i.e. a veto forbids an outranking in any possible concordance situation, or not.

### **Usage**

```
MRSort(performanceTable, categoriesLowerProfiles,
            criteriaWeights, criteriaMinMax, majorityThreshold,
            criteriaVetos = NULL, alternativesIDs = NULL,
            criteriaIDs = NULL, categoriesIDs = NULL)
```

# **Arguments**

performanceTable

Matrix or data frame containing the performance table. Each row corresponds to an alternative, and each column to a criterion. Rows (resp. columns) must be named according to the IDs of the alternatives (resp. criteria).

categoriesLowerProfiles

Matrix containing, in each row, the lower profiles of the categories. The columns are named according to the criteria, and the rows are named according to the categories. The index of the row in the matrix corresponds to the rank of the category.

criteriaWeights

Vector containing the weights of the criteria. The elements are named according to the IDs of the criteria.

Vector containing the preference direction on each of the criteria. "min" (resp. criteriaMinMax

"max") indicates that the criterion has to be minimized (maximized). The elements are named according to the IDs of the criteria.

majorityThreshold

The cut threshold for the concordance condition. Should be at least half of the sum of the weights.

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criteriaVetos

Matrix containing in each row a vector defining the veto values for the lower profile of the category. NA values mean that no veto is defined. A veto threshold for criterion i and category k represents the performance below which an alternative is forbidden to outrank the lower profile of category k, and thus is forbidden to be assigned to the category k. The rows are named according to the categories, whereas the columns are named according to the criteria.

alternativesIDs

Vector containing IDs of alternatives, according to which the datashould be fil-

criteriaIDs
categoriesIDs

Vector containing IDs of criteria, according to which the data should be filtered. Vector containing IDs of categories, according to which the data should be fil-

tered.

#### Value

The function returns a vector containing the assignments of the alternatives to the categories.

#### References

Bouyssou, D. and Marchant, T. An axiomatic approach to noncompen- satory sorting methods in MCDM, II: more than two categories. European Journal of Operational Research, 178(1): 246–276, 2007.

```
# the performance table
performanceTable <- rbind(</pre>
  c(1,10,1),
  c(4,20,2),
  c(2,20,0),
  c(6,40,0),
  c(30,30,3))
rownames(performanceTable) <- c("RER", "METRO1", "METRO2", "BUS", "TAXI")</pre>
colnames(performanceTable) <- c("Price", "Time", "Comfort")</pre>
# lower profiles of the categories
# (best category in the first position of the list)
categoriesLowerProfiles <- rbind(c(3, 11, 3),c(7, 25, 2),c(NA,NA,NA))</pre>
colnames(categoriesLowerProfiles) <- colnames(performanceTable)</pre>
rownames(categoriesLowerProfiles)<-c("Good", "Medium", "Bad")</pre>
# criteria to minimize or maximize
criteriaMinMax <- c("min", "min", "max")</pre>
```

```
names(criteriaMinMax) <- colnames(performanceTable)</pre>
# vetos
criteriaVetos <- rbind(c(10, NA, NA),c(NA, NA, 1),c(NA,NA,NA))</pre>
colnames(criteriaVetos) <- colnames(performanceTable)</pre>
rownames(criteriaVetos) <- c("Good", "Medium", "Bad")</pre>
# weights
criteriaWeights <- c(1,3,2)
names(criteriaWeights) <- colnames(performanceTable)</pre>
# MRSort
assignments<-MRSort(performanceTable, categoriesLowerProfiles,</pre>
                            criteriaWeights, criteriaMinMax, 3,
                            criteriaVetos = criteriaVetos)
print(assignments)
# un peu de filtrage
assignments<-MRSort(performanceTable, categoriesLowerProfiles,</pre>
                            criteriaWeights, criteriaMinMax, 2,
                            categoriesIDs = c("Medium", "Bad"),
                            criteriaIDs = c("Price","Time"),
                            alternativesIDs = c("RER", "BUS"))
print(assignments)
```

 ${\tt MRSortIdentifyIncompatibleAssignments}$ 

Identifies all sets of assignment examples which are incompatible with the MRSort method.

### **Description**

This MRSort method, which is a simplification of the Electre TRI method, uses the pessimistic assignment rule, without indifference or preference thresholds attached to criteria. Only a binary discordance condition is considered, i.e. a veto forbids an outranking in any possible concordance situation, or not. This function outputs for all (or a fixed number of) sets of incompatible assignment examples ranging in size from the minimal size and up to a given threshold. The retrieved sets are also not contained in each other.

#### Usage

MRSortIdentifyIncompatibleAssignments(performanceTable, assignments, categoriesRanks, criteriaMinMax, veto = FALSE, incompatibleSetsLimit = 100, largerIncompatibleSetsMargin = 0, alternativesIDs = NULL, criteriaIDs = NULL,

solver="glpk", cplexIntegralityTolerance = NULL,

cplexThreads = NULL)

# **Arguments**

performanceTable

Matrix or data frame containing the performance table. Each row corresponds to an alternative, and each column to a criterion. Rows (resp. columns) must be named according to the IDs of the alternatives (resp. criteria).

assignments

Vector containing the assignments (IDs of the categories) of the alternatives to the categories. The elements are named according to the alternatives.

categoriesRanks

Vector containing the ranks of the categories. The elements are named according to the IDs of the categories.

criteriaMinMax Vector containing the preference direction on each of the criteria. "min" (resp. "max") indicates that the criterion has to be minimized (maximized). The elements are named according to the IDs of the criteria.

veto

Boolean parameter indicating whether veto profiles are being used by the model

incompatibleSetsLimit

Pozitive integer denoting the upper limit of the number of sets to be retrieved.

largerIncompatibleSetsMargin

Pozitive integer denoting whether sets larger than the minimal size should be retrieved, and by what margin. For example, if this is 0 then only sets of the minimal size will be retrieved, if this is 1 then sets also larger by 1 element will be retrieved.

alternativesIDs

Vector containing IDs of alternatives, according to which the datashould be fil-

criteriaIDs

Vector containing IDs of criteria, according to which the data should be filtered.

solver

String specifying if the glpk solver (glpk) should be used, or the cplex (cplex) solver. By default glpk. The cplex solver requires to install the cplex binary and the cplex C API, as well as the cplexAPI R package.

cplexIntegralityTolerance

If the cplex solver is used, allows to fix a tolerance for integrality. By default NULL (which corresponds to the default value of cplex).

cplexThreads If the cplex solver is used, allows to the number of threads for the calculation. By default NULL (which corresponds to the default value of cplex).

#### Value

The function returns NULL if there is a problem, or a list containing a list of incompatible sets of alternatives as vectors and the status of the execution (1 if OK, 0 if something went wrong).

#### References

Bouyssou, D. and Marchant, T. An axiomatic approach to noncompen- satory sorting methods in MCDM, II: more than two categories. European Journal of Operational Research, 178(1): 246–276, 2007.

```
performanceTable <- rbind(c(10,10,9), c(10,9,10), c(9,10,10), c(9,9,10),
                        c(9,10,9), c(10,9,9), c(10,10,7), c(10,7,10),
                        c(7,10,10), c(9,9,17), c(9,17,9), c(17,9,9),
                        c(7,10,17), c(10,17,7), c(17,7,10), c(7,17,10),
                        c(17,10,7), c(10,7,17), c(7,9,17), c(9,17,7),
                        c(17,7,9), c(7,17,9), c(17,9,7), c(9,7,17))
rownames(performanceTable) <- c("a1", "a2", "a3", "a4", "a5", "a6", "a7",
                              "a8", "a9", "a10", "a11", "a12", "a13",
                              "a14", "a15", "a16", "a17", "a18", "a19",
                              "a20", "a21", "a22", "a23", "a24")
colnames(performanceTable) <- c("c1","c2","c3")</pre>
"F". "F")
names(assignments) <- rownames(performanceTable)</pre>
categoriesRanks <-c(1,2)
names(categoriesRanks) <- c("P","F")</pre>
criteriaMinMax <- c("max", "max", "max")</pre>
names(criteriaMinMax) <- colnames(performanceTable)</pre>
incompatibleAssignmentsSets<-MRSortIdentifyIncompatibleAssignments(
                             performanceTable, assignments,
                             categoriesRanks, criteriaMinMax,
                             veto = TRUE,
                             alternativesIDs = c("a1", "a2", "a3", "a4",
                             "a5", "a6", "a7", "a8", "a9", "a10"))
```

MRSortInferenceApprox Identification of profiles, weights, majority threshold and veto thresholds for MRSort using a metaheuristic approach.

## Description

MRSort is a simplification of the Electre TRI method that uses the pessimistic assignment rule, without indifference or preference thresholds attached to criteria. Only a binary discordance condition is considered, i.e. a veto forbids an outranking in any possible concordance situation, or not. The identification of the profiles, weights, majority threshold and veto thresholds are done by taking into account assignment examples.

# Usage

### **Arguments**

performanceTable

Matrix or data frame containing the performance table. Each row corresponds to an alternative, and each column to a criterion. Rows (resp. columns) must be named according to the IDs of the alternatives (resp. criteria).

assignments

Vector containing the assignments (IDs of the categories) of the alternatives to the categories. The elements are named according to the alternatives.

categoriesRanks

Vector containing the ranks of the categories. The elements are named according to the IDs of the categories.

criteriaMinMax

Vector containing the preference direction on each of the criteria. "min" (resp. "max") indicates that the criterion has to be minimized (maximized). The elements are named according to the IDs of the criteria.

alg\_total\_time A strictly pozitive integer value denoting the total allowed time in seconds of all algorithm executions.

alg\_repeats

A strictly pozitive integer value denoting the number of times the algorithm is executed.

alg\_repeat\_time

A strictly pozitive integer value denoting the total allowed time in seconds for each algorithm execution.

alg\_repeat\_iterations

A strictly pozitive integer value denoting the maximum number of iterations that the algorithm will execute. Each algorithm execution is stopped when either this limit is reached or when the amount of time given by alg\_repeat\_time passes.

mh\_max\_temp\_step

A value between 0 and 1 used for determining the rate at which the temperature of the simulated annealing algorithm decreases. This parameter is the highest allowed value of this decrease. Larger values make the simulated annealing algorithm perform fewer steps.

mh\_min\_temp\_step

A value between 0 and 1 used for determining the rate at which the temperature of the simulated annealing algorithm decreases. This parameter is the lowest allowed value of this decrease. Smaller values make the simulated annealing algorithm perform more steps.

mh\_temp\_step\_increase

A value stricly above 1 used for determining the rate at which the temperature step increases following improvements in the overall fitness of the solution. Larger values lead to a quicker reduction of the simulated annealing algorithm steps when improvements are made to the solution.

mh\_temp\_step\_decrease

A value between 0 and 1 used for determining the rate at which the temperature step decreases following non-improvements in the overall fitness of the solution. Smaller values lead to a quicker increase in the simulated annealing algorithm steps when the fitness of the solution does not increase from iteration to iteration.

veto

Boolean parameter indicating whether veto profiles are to be used or not.

alternativesIDs

Vector containing IDs of alternatives, according to which the datashould be filtered.

criteriaIDs

Vector containing IDs of criteria, according to which the data should be filtered.

#### Value

The function returns NULL if there is a problem, or a list structured as follows:

lambda The majority threshold.

gamma Separation threshold used in the linear programs.

weights A vector containing the weights of the criteria. The elements are named accord-

ing to the criteria IDs.

profilesPerformances

A matrix containing the lower profiles of the categories. The columns are named according to the criteria, whereas the rows are named according to the categories. The lower profile of the lower category can be considered as a dummy profile.

#### References

Bouyssou, D. and Marchant, T. An axiomatic approach to noncompen- satory sorting methods in MCDM, II: more than two categories. European Journal of Operational Research, 178(1): 246–276, 2007.

Olteanu, A-L. and Meyer, P. Inferring the parameters of a majority rule sorting model with vetoes on large datasets. DA2PL 2014: From Multicriteria Decision Aid to Preference Learning, 20-21 november 2014, Paris, France, 2014, pp. 87-94.

```
performanceTable <- rbind(c(10,10,9), c(10,9,10), c(9,10,10), c(9,9,10),
                       c(9,10,9), c(10,9,9), c(10,10,7), c(10,7,10),
                       c(7,10,10), c(9,9,17), c(9,17,9), c(17,9,9),
                       c(7,10,17), c(10,17,7), c(17,7,10), c(7,17,10),
                       c(17,10,7), c(10,7,17), c(7,9,17), c(9,17,7),
                       c(17,7,9), c(7,17,9), c(17,9,7), c(9,7,17))
rownames(performanceTable) <- c("a1", "a2", "a3", "a4", "a5", "a6", "a7",
                             "a8", "a9", "a10", "a11", "a12", "a13",
                             "a14", "a15", "a16", "a17", "a18", "a19",
                             "a20", "a21", "a22", "a23", "a24")
colnames(performanceTable) <- c("c1","c2","c3")</pre>
"F", "F")
names(assignments) <- rownames(performanceTable)</pre>
categoriesRanks <-c(1,2)</pre>
names(categoriesRanks) <- c("P","F")</pre>
criteriaMinMax <- c("max", "max", "max")</pre>
names(criteriaMinMax) <- colnames(performanceTable)</pre>
set.seed(1)
```

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 ${\tt MRSortInferenceExact}$ 

Identification of profiles, weights and majority threshold for the MR-Sort sorting method using an exact approach.

#### **Description**

The MRSort method, a simplification of the Electre TRI method, uses the pessimistic assignment rule, without indifference or preference thresholds attached to criteria. Only a binary discordance condition is considered, i.e. a veto forbids an outranking in any possible concordance situation, or not. The identification of the profiles, weights and majority threshold are done by taking into account assignment examples.

# Usage

### **Arguments**

performanceTable

Matrix or data frame containing the performance table. Each row corresponds to an alternative, and each column to a criterion. Rows (resp. columns) must be named according to the IDs of the alternatives (resp. criteria).

assignments

Vector containing the assignments (IDs of the categories) of the alternatives to the categories. The elements are named according to the alternatives.

categoriesRanks

Vector containing the ranks of the categories. The elements are named according to the IDs of the categories.

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criteriaMinMax Vector containing the preference direction on each of the criteria. "min" (resp.

"max") indicates that the criterion has to be minimized (maximized). The ele-

ments are named according to the IDs of the criteria.

veto Boolean parameter indicating whether veto profiles are being used or not.

readableWeights

Boolean parameter indicating whether the weights are to be spaced more evenly

readableProfiles

Boolean parameter indicating whether the profiles are to be spaced more evenly or not

alternativesIDs

Vector containing IDs of alternatives, according to which the data should be

filtered

criteriaIDs Vector containing IDs of criteria, according to which the data should be filtered.

solver String specifying if the glpk solver (glpk) should be used, or the cplex (cplex) solver. By default glpk. The cplex solver requires to install the cplex binary and

the cplex C API, as well as the cplex API R package.

cplexTimeLimit If the cplex solver is used, allows to fix a time limit of the execution, in seconds.

By default NULL (which corresponds to the default value of cplex).

cplexIntegralityTolerance

If the cplex solver is used, allows to fix a tolerance for integrality. By default

NULL (which corresponds to the default value of cplex).

cplexThreads If the cplex solver is used, allows to the number of threads for the calculation.

By default NULL (which corresponds to the default value of cplex).

### Value

The function returns a list structured as follows:

lambda The majority threshold.

weights A vector containing the weights of the criteria. The elements are named accord-

ing to the criteria IDs.

profilesPerformances

A matrix containing the lower profiles of the categories. The columns are named according to the criteria, whereas the rows are named according to the categories. The lower profile of the lower category can be considered as a dummy

profile.

vetoPerformances

A matrix containing the veto profiles of the categories. The columns are named according to the criteria, whereas the rows are named according to the categories. The veto profile of the lower category can be considered as a dummy

profile.

solverStatus The solver status as given by glpk or cplex.

#### References

Bouyssou, D. and Marchant, T. An axiomatic approach to noncompen- satory sorting methods in MCDM, II: more than two categories. European Journal of Operational Research, 178(1): 246–276, 2007.

### **Examples**

```
performanceTable <- rbind(c(10,10,9), c(10,9,10), c(9,10,10), c(9,9,10),
                        c(9,10,9), c(10,9,9), c(10,10,7), c(10,7,10),
                        c(7,10,10), c(9,9,17), c(9,17,9), c(17,9,9),
                        c(7,10,17), c(10,17,7), c(17,7,10), c(7,17,10),
                        c(17,10,7), c(10,7,17), c(7,9,17), c(9,17,7),
                        c(17,7,9), c(7,17,9), c(17,9,7), c(9,7,17))
rownames(performanceTable) <- c("a1", "a2", "a3", "a4", "a5", "a6", "a7",
                              "a8", "a9", "a10", "a11", "a12", "a13",
                              "a14", "a15", "a16", "a17", "a18", "a19",
                              "a20", "a21", "a22", "a23", "a24")
colnames(performanceTable) <- c("c1","c2","c3")</pre>
names(assignments) <- rownames(performanceTable)</pre>
categoriesRanks <-c(1,2)
names(categoriesRanks) <- c("P", "F")</pre>
criteriaMinMax <- c("max", "max", "max")</pre>
names(criteriaMinMax) <- colnames(performanceTable)</pre>
x<-MRSortInferenceExact(performanceTable, assignments, categoriesRanks,
                       criteriaMinMax, veto = TRUE, readableWeights = TRUE,
                       readableProfiles = TRUE,
                       alternativesIDs = c("a1","a2","a3","a4","a5","a6","a7"))
ElectreAssignments<-MRSort(performanceTable, x$profilesPerformances,</pre>
                         x$weights, criteriaMinMax, x$lambda,
                         criteriaVetos=x$vetoPerformances,
                         alternativesIDs = c("a1", "a2", "a3", "a4", "a5", "a6", "a7"))
```

normalizePerformanceTable

Function to normalize (or rescale) the columns (or criteria) of a performance table.

### **Description**

Standardizes the range of the criteria according to a few methods: percentage of max, scale between 0 and 1, scale to 0 mean and 1 standard deviation, scale to euclidian unit length.

### Usage

### **Arguments**

performanceTable

A matrix containing the performance table to be plotted. The columns are labelled according to the criteria IDs, and the rows according to the alternatives IDs.

normalizationTypes

Vector indicating the type of normalization that should be applied to each of the criteria. Possible values: "percentageOfMax", "rescaling" (minimum becomes 0, maximum becomes 1), "standardization" (rescale to a mean of 0 and a standard deviation of 1), "scaleToUnitLength" (scale the criteria values such that the column has euclidian length 1). Any other value (like "none") will result in no data transformation. The elements are named according to the IDs of the criteria.

alternativesIDs

Vector containing IDs of alternatives, according to which the data should be filtered.

criteriaIDs Vector containing IDs of criteria, according to which the data should be filtered.

pairwiseConsistencyMeasures

Consistency Measures for Pairwise Comparison Matrices

### **Description**

This function calculates four pairwise consistency checks: Consistency Ratio (CR) from Saaty (1980), Koczkodaj's Measure from Koczkodaj (1993) and Congruence / Dissonance Measures from Siraj et al. (2015).

#### Usage

pairwiseConsistencyMeasures(matrix)

### **Arguments**

matrix

A reciprocal matrix containing pairwise judgements

#### Value

The function returns a list of outputs for the four pairwise consistency checks

#### References

Thomas Saaty (1980). The Analytic Hierarchy Process: Planning, Priority Setting, ISBN 0-07-054371-2, McGraw-Hill.

W.W. Koczkodaj (1993). A new definition of consistency of pairwise comparisons. Mathematical and Computer Modelling. 18 (7).

Sajid Siraj, Ludmil Mikhailov & John A. Keane (2015). Contribution of individual judgments toward inconsistency in pairwise comparisons. European Journal of Operational Research. 242(2).

### **Examples**

```
examplematrix <- t(matrix(c(1,0.25,4,1/6,4,1,4,0.25,0.25,0.25,1,0.2,6,4,5,1),nrow=4,ncol=4)) pairwiseConsistencyMeasures(examplematrix)
```

plotAlternativesValuesPreorder

Function to plot a preorder of alternatives, based on some score or ranking.

### **Description**

Plots a preorder of alternatives as a graph, representing the ranking of the alternatives, w.r.t. some scores or ranks. A decreasing order or increasing order can be specified, w.r.t. to these scores or ranks.

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### Usage

### **Arguments**

alternativesValues

A vector containing some values related to alternatives, as scores or ranks. The elements of the vector are named according to the IDs of the alternatives.

decreasing

A boolean to indicate if the alternatives are to be sorted increasingly (FALSE) or decreasingly (TRUE) w.r.t. the alternatives Values.

alternativesIDs

Vector containing IDs of alternatives, according to which the data should be filtered.

### **Examples**

plotMARE

Plot Multi-Attribute Range Evaluations (MARE)

### **Description**

Plots the output of function MARE()

#### Usage

```
plotMARE(x)
```

### **Arguments**

x Output from function MARE()

### **Examples**

```
performanceTableMin \leftarrow t(matrix(c(78,87,79,19,8,68,74,8,90,89,74.5,9,20,81,30),
                                    nrow=3,ncol=5, byrow=TRUE))
performanceTable <- t(\text{matrix}(c(80,87,86,19,8,70,74,10,90,89,75,9,33,82,30)),
                                  nrow=3,ncol=5, byrow=TRUE))
performanceTableMax <- t(matrix(c(81,87,95,19,8,72,74,15,90,89,75.5,9,36,84,30),
                                      nrow=3,ncol=5, byrow=TRUE))
row.names(performanceTable) <- c("Yield","Toxicity","Cost","Separation","Odour")</pre>
colnames(performanceTable) <- c("Route One", "Route Two", "Route Three")</pre>
row.names(performanceTableMin) <- row.names(performanceTable)</pre>
colnames(performanceTableMin) <- colnames(performanceTable)</pre>
row.names(performanceTableMax) <- row.names(performanceTable)</pre>
colnames(performanceTableMax) <- colnames(performanceTable)</pre>
weights <- c(0.339,0.077,0.434,0.127,0.023)
names(weights) <- row.names(performanceTable)</pre>
criteriaMinMax <- c("max", "max", "max", "max", "max")</pre>
names(criteriaMinMax) <- row.names(performanceTable)</pre>
overall1 <- MARE(performanceTableMin, performanceTable, performanceTableMax,</pre>
                             weights, criteriaMinMax)
plotMARE(overall1)
overall2 <- MARE(performanceTableMin,</pre>
                     performanceTable,
                     performanceTableMax,
                     weights,
                     criteriaMinMax,
                     alternativesIDs = c("Route Two", "Route Three"),
                     criteriaIDs = c("Yield", "Toxicity", "Cost", "Separation"))
plotMARE(overall2)
```

plotMRSortSortingProblem

Plot the categories and assignments of an Electre TRI-like sorting problem (via separation profiles).

### Description

The profiles shown are the separation profiles between the classes. They are stored as the lower profiles of the categories.

#### **Usage**

categoriesDictators = NULL, categoriesVetoes = NULL, majorityRule = NULL, criteriaWeights = NULL, majorityThreshold = NULL, alternativesIDs = NULL, criteriaIDs = NULL)

### **Arguments**

#### performanceTable

Matrix or data frame containing the performance table. Each row corresponds to an alternative, and each column to a criterion. Rows (resp. columns) must be named according to the IDs of the alternatives (resp. criteria).

# categoriesLowerProfiles

Matrix containing, in each row, the lower profiles of the categories (the separation profiles in fact). The columns are named according to the criteria, and the rows are named according to the categories. The index of the row in the matrix corresponds to the rank of the category.

Vector containing the assignments (IDs of the categories) of the alternatives to assignments the categories. The elements are named according to the alternatives.

Vector containing the preference direction on each of the criteria. "min" (resp. criteriaMinMax "max") indicates that the criterion has to be minimized (maximized). The elements are named according to the IDs of the criteria.

criteriaLBs Vector containing the lower bounds of the criteria to be considered for the plotting. The elements are named according to the IDs of the criteria.

> Vector containing the upper bounds of the criteria to be considered for the plotting. The elements are named according to the IDs of the criteria.

### categoriesDictators

Matrix containing, in each row, the lower dictator profiles of the categories. The columns are named according to the criteria, and the rows are named according to the categories. The index of the row in the matrix corresponds to the rank of the category.

#### categoriesVetoes

Matrix containing, in each row, the lower veto profiles of the categories. The columns are named according to the criteria, and the rows are named according to the categories. The index of the row in the matrix corresponds to the rank of the category.

A string containing one of the following values: 'V', 'D', 'v', 'd', 'dV', 'Dv', 'dv'. This indicates the type of majority rule that will be used by the MRSort model. 'V' stands for MRSort with vetoes, 'D' stands for MRSort with dictators, 'v' stands for MRSort with vetoes weakened by dictators, 'd' stands for MRSort with dictators weakened by vetoes, 'dV' stands for MRSort with vetoes dominating dictators, 'Dv' stands for MRSort with dictators dominating vetoes, while 'dv' stands for MRSort with conflicting vetoes and dictators.

#### criteriaWeights

Vector containing the criteria weights. The elements are named according to the IDs of the criteria.

criteriaUBs

majorityRule

majorityThreshold

A value corresponding to the majority threshold. Along with the criteria weights, this value is used to determine when a coalition of criteria is sufficient in order to assert that an alternative is at least as good as a category profile.

alternativesIDs

Vector containing IDs of alternatives, according to which the datashould be filtered.

criteriaIDs Vector containing IDs of criteria, according to which the data should be filtered.

```
# the performance table
performanceTable <- rbind(</pre>
  c(1,10,1),
  c(4,20,2),
  c(2,20,0),
  c(6,40,0),
  c(30,30,3))
rownames(performanceTable) <- c("RER", "METRO1", "METRO2", "BUS", "TAXI")</pre>
colnames(performanceTable) <- c("Price", "Time", "Comfort")</pre>
# lower profiles of the categories
# (best category in the first position of the list)
categoriesLowerProfiles <- rbind(c(3, 11, 3), c(7, 25, 2), c(30, 30, 0))
colnames(categoriesLowerProfiles) <- colnames(performanceTable)</pre>
rownames(categoriesLowerProfiles)<-c("Good", "Medium", "Bad")</pre>
# criteria to minimize or maximize
criteriaMinMax <- c("min", "min", "max")</pre>
names(criteriaMinMax) <- colnames(performanceTable)</pre>
# lower bounds of the criteria for the determination of value functions
criteriaLBs=c(0,5,0)
names(criteriaLBs) <- colnames(performanceTable)</pre>
# upper bounds of the criteria for the determination of value functions
criteriaUBs=c(50,50,4)
names(criteriaUBs) <- colnames(performanceTable)</pre>
# weights
```

plotPiecewiseLinearValueFunctions

Function to plot piecewise linear value functions.

# **Description**

Plots piecewise linear value function.

### Usage

### **Arguments**

valueFunctions A list containing, for each criterion, the piecewise linear value functions defined by the coordinates of the break points. Each value function is defined by a matrix of breakpoints, where the first row corresponds to the abscissa (row labelled "x") and where the second row corresponds to the ordinate (row labelled "y").

criteriaIDs Vector containing IDs of criteria, according to which the data should be filtered.

```
v<-list(
    Price = array(c(30, 0, 16, 0, 2, 0.0875),
        dim=c(2,3), dimnames = list(c("x", "y"), NULL)),
    Time = array(c(40, 0, 30, 0, 20, 0.025, 10, 0.9),
        dim = c(2, 4), dimnames = list(c("x", "y"), NULL)),
    Comfort = array(c(0, 0, 1, 0, 2, 0.0125, 3, 0.0125),
        dim = c(2, 4), dimnames = list(c("x", "y"), NULL)))
# plot the value functions</pre>
```

plotPiecewiseLinearValueFunctions(v)

plotRadarPerformanceTable

Function to plot radar plots of alternatives of a performance table.

# **Description**

Plots radar plots of alternatives contained in a performance table, either in one radar plot, or on multiple radar plots. For a given alternative, the plot shows how far above/below average (the thick black line) each of the criteria performances values are (average taken w.r.t. to the filtered performance table).

# **Usage**

```
plotRadarPerformanceTable(performanceTable,
                             criteriaMinMax=NULL,
                             alternativesIDs = NULL,
                             criteriaIDs = NULL,
                             overlay=FALSE,
                             bw=FALSE,
                             1wd=2)
```

# **Arguments**

performanceTable

A matrix containing the performance table to be plotted. The columns are labelled according to the criteria IDs, and the rows according to the alternatives IDs.

criteriaMinMax Vector indicating whether criteria should be minimized or maximized. If it is given, a "higher" value in the radar plot corresponds to a more preferred value according to the decision maker. "min" (resp. "max") indicates that the criterion has to be minimized (maximized). The elements are named according to the IDs of the criteria.

alternativesIDs

Vector containing IDs of alternatives, according to which the data should be

filtered.

Vector containing IDs of criteria, according to which the data should be filtered. criteriaIDs

overlay Boolean value indicating if the plots should be overlayed on one plot (TRUE),

or not (FALSE)

bw Boolean value indicating if the plots should be in black/white (TRUE) or color

(FALSE)

lwd Value indicating the line width of the plot. 40 TOPSIS

# **Examples**

```
library(MCDA)
performanceTable <- matrix(runif(6*9), ncol=6)</pre>
row.names(performanceTable) <- c("x1","x2","x3","x4","x5","x6","x7","x8","x9")
colnames(performanceTable) <- c("g1","g2","g3","g4","g5","g6")</pre>
criteriaMinMax <- c("min", "max", "min", "max", "min", "max")</pre>
names(criteriaMinMax) <- c("g1", "g2", "g3", "g4", "g5", "g6")</pre>
# plotRadarPerformanceTable(performanceTable, criteriaMinMax, overlay=TRUE)
plotRadarPerformanceTable(performanceTable, criteriaMinMax,
                           alternativesIDs = c("x1","x2","x3","x4"),
                           criteriaIDs = c("g1", "g3", "g4", "g5", "g6"),
                           overlay=FALSE, bw=FALSE)
# plotRadarPerformanceTable(performanceTable, criteriaMinMax,
                            alternativesIDs = c("x1", "x2"),
#
                            criteriaIDs = c("g1","g3","g4","g5","g6"),
#
                            overlay=FALSE)
```

TOPSIS

Technique for Order of Preference by Similarity to Ideal Solution (TOPSIS) method

# Description

TOPSIS is a multi-criteria decision analysis method which was originally developed by Hwang and Yoon in 1981.

# Usage

```
TOPSIS(performanceTable,
criteriaWeights,
criteriaMinMax,
positiveIdealSolutions = NULL,
negativeIdealSolutions = NULL,
alternativesIDs = NULL,
criteriaIDs = NULL)
```

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### **Arguments**

performanceTable

Matrix or data frame containing the performance table. Each row corresponds to an alternative, and each column to a criterion. Rows (resp. columns) must be named according to the IDs of the alternatives (resp. criteria).

criteriaWeights

Vector containing the weights of the criteria. The elements are named according to the IDs of the criteria.

criteriaMinMax Vector containing the preference direction on each of the criteria. "min" (resp. "max") indicates that the criterion has to be minimized (maximized). The elements are named according to the IDs of the criteria.

positiveIdealSolutions

Vector containing the positive ideal solutions for each criteria. The elements are named according to the IDs of the criteria.

negativeIdealSolutions

Vector containing the negative ideal solutions for each criteria. The elements are named according to the IDs of the criteria.

alternativesIDs

Vector containing IDs of alternatives, according to which the data should be

criteriaIDs

Vector containing IDs of criteria, according to which the data should be filtered.

# Value

The function returns a vector containing the TOPSIS score for each alternative.

# References

Hwang, C.L.; Yoon, K. (1981). Multiple Attribute Decision Making: Methods and Applications. New York: Springer-Verlag. http://hodgett.co.uk/topsis-in-excel/

```
performanceTable <- matrix(c(5490,51.4,8.5,285,6500,70.6,7,</pre>
                                288,6489,54.3,7.5,290),
                                nrow=3,
                                ncol=4,
                                byrow=TRUE)
row.names(performanceTable) <- c("Corsa", "Clio", "Fiesta")</pre>
colnames(performanceTable) <- c("Purchase Price", "Economy",</pre>
                                      "Aesthetics", "Boot Capacity")
weights <- c(0.35, 0.25, 0.25, 0.15)
criteriaMinMax <- c("min", "max", "max", "max")</pre>
positiveIdealSolutions <- c(0.179573776, 0.171636015, 0.159499658, 0.087302767)
```

```
negativeIdealSolutions <- c(0.212610118, 0.124958799, 0.131352659, 0.085797547)
names(weights) <- colnames(performanceTable)</pre>
names(criteriaMinMax) <- colnames(performanceTable)</pre>
names(positiveIdealSolutions) <- colnames(performanceTable)</pre>
names(negativeIdealSolutions) <- colnames(performanceTable)</pre>
overall1 <- TOPSIS(performanceTable, weights, criteriaMinMax)</pre>
overall2 <- TOPSIS(performanceTable,</pre>
                        weights,
                        criteriaMinMax,
                        positiveIdealSolutions,
                        negativeIdealSolutions)
overall3 <- TOPSIS(performanceTable,</pre>
                       weights,
                       criteriaMinMax,
                       alternativesIDs = c("Corsa", "Clio"),
                       criteriaIDs = c("Purchase Price", "Economy", "Aesthetics"))
overall4 <- TOPSIS(performanceTable,</pre>
                     weights,
                     criteriaMinMax,
                     positiveIdealSolutions,
                     negativeIdealSolutions,
                     alternativesIDs = c("Corsa", "Clio"),
                     criteriaIDs = c("Purchase Price", "Economy", "Aesthetics"))
```

UTA

UTA method to elicit value functions.

# **Description**

Elicits value functions from a ranking of alternatives, according to the UTA method.

# Usage

```
UTA(performanceTable, criteriaMinMax,
    criteriaNumberOfBreakPoints, epsilon,
    alternativesRanks = NULL,
    alternativesPreferences = NULL,
    alternativesIndifferences = NULL,
    criteriaLBs=NULL, criteriaUBs=NULL,
    alternativesIDs = NULL, criteriaIDs = NULL,
    kPostOptimality = NULL)
```

# Arguments

performanceTable

Matrix or data frame containing the performance table. Each row corresponds to an alternative, and each column to a criterion. Rows (resp. columns) must be named according to the IDs of the alternatives (resp. criteria).

criteriaMinMax

Vector containing the preference direction on each of the criteria. "min" (resp. "max") indicates that the criterion has to be minimized (maximized). The elements are named according to the IDs of the criteria.

criteriaNumberOfBreakPoints

Vector containing the number of breakpoints of the piecewise linear value functions to be determined. Minimum 2. The elements are named according to the IDs of the criteria.

epsilon

Numeric value containing the minimal difference in value between two consecutive alternatives in the final ranking.

alternativesRanks

Optional vector containing the ranks of the alternatives. The elements are named according to the IDs of the alternatives. If not present, then at least one of alternativesPreferences or alternativesIndifferences should be given.

alternativesPreferences

Optional matrix containing the preference constraints on the alternatives. Each line of the matrix corresponds to a constraint of the type alternative a is strictly preferred to alternative b. If not present, then either alternativesRanks or alternativesIndifferences should be given.

alternativesIndifferences

Optional matrix containing the indifference constraints on the alternatives. Each line of the matrix corresponds to a constraint of the type alternative a is indifferent to alternative b. If not present, then either alternativesRanks or alternativesPreferences should be given.

criterial Bs

Vector containing the lower bounds of the criteria to be considered for the elicitation of the value functions. If not specified, the lower bounds present in the performance table are taken.

criteriaUBs

Vector containing the upper bounds of the criteria to be considered for the elicitation of the value functions. If not specified, the upper bounds present in the performance table are taken.

alternativesIDs

Vector containing IDs of alternatives, according to which the datashould be filtered.

criteriaIDs
kPostOptimality

Vector containing IDs of criteria, according to which the data should be filtered.

A small positive threshold used during the postoptimality analysis (see article on UTA by Siskos and Lagreze in EJOR, 1982). If not specified, no postoptimality analysis is performed.

### Value

The function returns a list structured as follows:

optimum The value of the objective function.

valueFunctions A list containing the value functions which have been determined. Each value

function is defined by a matrix of breakpoints, where the first row corresponds to the abscissa (row labelled "x") and where the second row corresponds to the

ordinate (row labelled "y").

overall Values A vector of the overall values of the input alternatives.

ranks A vector of the ranks of the alternatives obtained via the elicited value functions.

Ties method = "min".

Kendall's tau between the input ranking and the one obtained via the elicited

value functions. NULL if no input ranking is given but alternativesPreferences

or alternativesIndifferences.

errors A vector of the errors (sigma) which have to be added to the overall values of

the alternatives in order to respect the input ranking.

minimumWeightsP0

In case a post-optimality analysis is performed, the minimal weight of each

criterion, else NULL.

maximumWeightsP0

In case a post-optimality analysis is performed, the maximal weight of each

criterion, else NULL.

averageValueFunctionsP0

In case a post-optimality analysis is performed, average value functions respect-

ing the input ranking, else NULL.

# References

E. Jacquet-Lagreze, J. Siskos, Assessing a set of additive utility functions for multicriteria decision-making, the UTA method, European Journal of Operational Research, Volume 10, Issue 2, 151–164, June 1982.

```
# ranks of the alternatives
alternativesRanks \leftarrow c(1,2,2,3,4)
names(alternativesRanks) <- row.names(performanceTable)</pre>
# criteria to minimize or maximize
criteriaMinMax <- c("min", "min", "max")</pre>
names(criteriaMinMax) <- colnames(performanceTable)</pre>
# number of break points for each criterion
criteriaNumberOfBreakPoints <- c(3,4,4)</pre>
names(criteriaNumberOfBreakPoints) <- colnames(performanceTable)</pre>
x<-UTA(performanceTable, criteriaMinMax,
        criteriaNumberOfBreakPoints, epsilon,
        alternativesRanks = alternativesRanks)
# plot the value functions obtained
plotPiecewiseLinearValueFunctions(x$valueFunctions)
# apply the value functions on the original performance table
transformedPerformanceTable <- applyPiecewiseLinearValueFunctionsOnPerformanceTable(</pre>
 x$valueFunctions,
 performanceTable)
# calculate the overall score of each alternative
weightedSum(transformedPerformanceTable,c(1,1,1))
# ranking some cars (from original article on UTA by Siskos and Lagreze, 1982)
# the separation threshold
epsilon <-0.01
# the performance table
performanceTable <- rbind(</pre>
c(173, 11.4, 10.01, 10, 7.88, 49500),
c(176, 12.3, 10.48, 11, 7.96, 46700),
c(142, 8.2, 7.30, 5, 5.65, 32100),
c(148, 10.5, 9.61, 7, 6.15, 39150),
c(178, 14.5, 11.05, 13, 8.06, 64700),
c(180, 13.6, 10.40, 13, 8.47, 75700),
c(182, 12.7, 12.26, 11, 7.81, 68593),
```

```
c(145, 14.3, 12.95, 11, 8.38, 55000),
c(161, 8.6, 8.42, 7, 5.11, 35200),
c(117, 7.2, 6.75, 3, 5.81, 24800)
rownames(performanceTable) <- c(</pre>
  "Peugeot 505 GR",
  "Opel Record 2000 LS",
  "Citroen Visa Super E",
  "VW Golf 1300 GLS",
  "Citroen CX 2400 Pallas",
  "Mercedes 230",
  "BMW 520",
  "Volvo 244 DL",
  "Peugeot 104 ZS",
  "Citroen Dyane")
colnames(performanceTable) <- c(</pre>
  "MaximalSpeed",
  "ConsumptionTown"
  "Consumption120kmh",
  "HP",
  "Space"
  "Price")
# ranks of the alternatives
alternativesRanks <- c(1,2,3,4,5,6,7,8,9,10)
names(alternativesRanks) <- row.names(performanceTable)</pre>
# criteria to minimize or maximize
criteriaMinMax <- c("max", "min", "min", "max", "max", "min")</pre>
names(criteriaMinMax) <- colnames(performanceTable)</pre>
# number of break points for each criterion
criteriaNumberOfBreakPoints <- c(5,4,4,5,4,5)</pre>
names(criteriaNumberOfBreakPoints) <- colnames(performanceTable)</pre>
# lower bounds of the criteria for the determination of value functions
criteriaLBs=c(110,7,6,3,5,20000)
names(criteriaLBs) <- colnames(performanceTable)</pre>
# upper bounds of the criteria for the determination of value functions
criteriaUBs=c(190,15,13,13,9,80000)
```

```
names(criteriaUBs) <- colnames(performanceTable)</pre>
x<-UTA(performanceTable, criteriaMinMax,
        criteriaNumberOfBreakPoints, epsilon,
        alternativesRanks = alternativesRanks,
        criteriaLBs = criteriaLBs, criteriaUBs = criteriaUBs)
# plot the value functions obtained
plotPiecewiseLinearValueFunctions(x$valueFunctions)
# apply the value functions on the original performance table
transformedPerformanceTable <- applyPiecewiseLinearValueFunctionsOnPerformanceTable(</pre>
      x$valueFunctions,
      performanceTable)
# calculate the overall score of each alternative
weights <-c(1,1,1,1,1,1)
names(weights)<-colnames(performanceTable)</pre>
weightedSum(transformedPerformanceTable, c(1,1,1,1,1,1))
# the same analysis with less extreme value functions
# from the post-optimality analysis
x<-UTA(performanceTable, criteriaMinMax,
        criteriaNumberOfBreakPoints, epsilon,
        alternativesRanks = alternativesRanks,
        criteriaLBs = criteriaLBs,
        criteriaUBs = criteriaUBs,
        kPostOptimality = 0.01)
# plot the value functions obtained
plotPiecewiseLinearValueFunctions(x$averageValueFunctionsP0)
# apply the value functions on the original performance table
transformedPerformanceTable <- applyPiecewiseLinearValueFunctionsOnPerformanceTable(</pre>
      x$averageValueFunctionsPO,
      performanceTable)
# calculate the overall score of each alternative
weights <-c(1,1,1,1,1,1)
names(weights)<-colnames(performanceTable)</pre>
weightedSum(transformedPerformanceTable,c(1,1,1,1,1,1))
```

```
# Let us consider only 2 criteria : Price and MaximalSpeed. What happens ?
# x<-UTA(performanceTable, criteriaMinMax,</pre>
         criteriaNumberOfBreakPoints, epsilon,
         alternativesRanks = alternativesRanks,
         criteriaLBs = criteriaLBs, criteriaUBs = criteriaUBs,
         criteriaIDs = c("MaximalSpeed", "Price"))
# plot the value functions obtained
# plotPiecewiseLinearValueFunctions(x$valueFunctions,
                                   criteriaIDs = c("MaximalSpeed","Price"))
# apply the value functions on the original performance table
# transformedPerformanceTable <- applyPiecewiseLinearValueFunctionsOnPerformanceTable(</pre>
   x$valueFunctions,
  performanceTable,
  criteriaIDs = c("MaximalSpeed","Price")
# calculate the overall score of each alternative
# weights<-c(1,1,1,1,1,1)
# names(weights)<-colnames(performanceTable)</pre>
# weightedSum(transformedPerformanceTable,
          weights, criteriaIDs = c("MaximalSpeed","Price"))
# -----
# An example without alternativesRanks, but with alternativesPreferences
# and alternativesIndifferences
alternativesPreferences <- rbind(c("Peugeot 505 GR", "Opel Record 2000 LS"),
                               c("Opel Record 2000 LS", "Citroen Visa Super E"))
alternativesIndifferences <- rbind(c("Peugeot 104 ZS","Citroen Dyane"))</pre>
x<-UTA(performanceTable, criteriaMinMax,
       criteriaNumberOfBreakPoints, epsilon = 0.1,
        alternativesPreferences = alternativesPreferences,
       alternativesIndifferences = alternativesIndifferences,
       criteriaLBs = criteriaLBs, criteriaUBs = criteriaUBs
       )
```

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UTADIS	UTADIS method to elicit value functions in view of sorting alternatives in ordered categories

# **Description**

Elicits value functions from assignment examples, according to the UTADIS method.

# Usage

```
UTADIS(performanceTable, criteriaMinMax,
    criteriaNumberOfBreakPoints,
    alternativesAssignments, categoriesRanks, epsilon,
    criteriaLBs=NULL, criteriaUBs=NULL,
    alternativesIDs = NULL, criteriaIDs = NULL,
    categoriesIDs = NULL)
```

# **Arguments**

performanceTable

Matrix or data frame containing the performance table. Each row corresponds to an alternative, and each column to a criterion. Rows (resp. columns) must be named according to the IDs of the alternatives (resp. criteria).

criteriaMinMax Vector containing the preference direction on each of the criteria. "min" (resp. "max") indicates that the criterion has to be minimized (maximized). The elements are named according to the IDs of the criteria.

criteriaNumberOfBreakPoints

Vector containing the number of breakpoints of the piecewise linear value functions to be determined. Minimum 2. The elements are named according to the IDs of the criteria.

alternativesAssignments

Vector containing the assignments of the alternatives to categories. Minimum 2 categories. The elements of the vector are named according to the IDs of the alternatives.

categoriesRanks

Vector containing the ranks of the categories. Minimum 2 categories. The elements of the vector are named according to the IDs of the categories.

Numeric value containing the minimal difference in value between the upper epsilon

bound of a category and an alternative of that category.

criteriaLBs Vector containing the lower bounds of the criteria to be considered for the elic-

itation of the value functions. If not specified, the lower bounds present in the

performance table are taken.

criteriaUBs Vector containing the upper bounds of the criteria to be considered for the elic-

itation of the value functions. If not specified, the upper bounds present in the

performance table are taken.

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alternativesIDs

Vector containing IDs of alternatives, according to which the datashould be fil-

tered.

criteriaIDs Vector containing IDs of criteria, according to which the data should be filtered.

categoriesIDs Vector containing IDs of categories, according to which the data should be fil-

tered.

#### Value

The function returns a list structured as follows:

optimum The value of the objective function.

valueFunctions A list containing the value functions which have been determined. Each value

function is defined by a matrix of breakpoints, where the first row corresponds to the abscissa (row labelled "x") and where the second row corresponds to the

ordinate (row labelled "y").

overall values A vector of the overall values of the input alternatives.

categoriesLBs A vector containing the lower bounds of the considered categories.

errors A list containing the errors (sigmaPlus and sigmaMinus) which have to be sub-

stracted and added to the overall values of the alternatives in order to respect the

input ranking.

#### References

J.M. Devaud, G. Groussaud, and E. Jacquet-Lagrèze, UTADIS: Une méthode de construction de fonctions d'utilité additives rendant compte de jugements globaux, European Working Group on Multicriteria Decision Aid, Bochum, 1980.

```
# the separation threshold
epsilon <-0.05

# the performance table

performanceTable <- rbind(
    c(3,10,1),
    c(4,20,2),
    c(2,20,0),
    c(6,40,0),
    c(30,30,3))

rownames(performanceTable) <- c("RER","METRO1","METRO2","BUS","TAXI")

colnames(performanceTable) <- c("Price","Time","Comfort")

# ranks of the alternatives

alternativesAssignments <- c("good","medium","medium","bad","bad")</pre>
```

```
names(alternativesAssignments) <- row.names(performanceTable)</pre>
# criteria to minimize or maximize
criteriaMinMax <- c("min", "min", "max")</pre>
names(criteriaMinMax) <- colnames(performanceTable)</pre>
# number of break points for each criterion
criteriaNumberOfBreakPoints <- c(3,4,4)</pre>
names(criteriaNumberOfBreakPoints) <- colnames(performanceTable)</pre>
# ranks of the categories
categoriesRanks \leftarrow c(1,2,3)
names(categoriesRanks) <- c("good", "medium", "bad")</pre>
x<-UTADIS(performanceTable, criteriaMinMax, criteriaNumberOfBreakPoints,
           alternativesAssignments, categoriesRanks,0.1)
# filtering out category "good" and assigment examples "RER" and "TAXI"
y<-UTADIS(performanceTable, criteriaMinMax, criteriaNumberOfBreakPoints,
           alternatives Assignments, categories Ranks, 0.1,
           categoriesIDs=c("medium","bad"),
           alternativesIDs=c("METR01","METR02","BUS"))
# working furthermore on only 2 criteria : "Comfort" and "Time"
z<-UTADIS(performanceTable, criteriaMinMax, criteriaNumberOfBreakPoints,
            alternativesAssignments, categoriesRanks,0.1,
            criteriaIDs=c("Comfort","Time"))
```

**UTASTAR** 

UTASTAR method to elicit value functions.

# Description

Elicits value functions from a ranking of alternatives, according to the UTASTAR method.

# Usage

```
alternativesIndifferences = NULL,
criteriaLBs=NULL, criteriaUBs=NULL,
alternativesIDs = NULL, criteriaIDs = NULL,
kPostOptimality = NULL)
```

### **Arguments**

### performanceTable

Matrix or data frame containing the performance table. Each row corresponds to an alternative, and each column to a criterion. Rows (resp. columns) must be named according to the IDs of the alternatives (resp. criteria).

criteriaMinMax Vector containing the preference direction on each of the criteria. "min" (resp. "max") indicates that the criterion has to be minimized (maximized). The elements are named according to the IDs of the criteria.

# criteriaNumberOfBreakPoints

Vector containing the number of breakpoints of the piecewise linear value functions to be determined. Minimum 2. The elements are named according to the IDs of the criteria.

epsilon

Numeric value containing the minimal difference in value between two consecutive alternatives in the final ranking.

# alternativesRanks

Optional vector containing the ranks of the alternatives. The elements are named according to the IDs of the alternatives. If not present, then at least one of alternativesPreferences or alternativesIndifferences should be given.

### alternativesPreferences

Optional matrix containing the preference constraints on the alternatives. Each line of the matrix corresponds to a constraint of the type alternative a is strictly preferred to alternative b. If not present, then either alternativesRanks or alternativesIndifferences should be given.

## alternativesIndifferences

Optional matrix containing the indifference constraints on the alternatives. Each line of the matrix corresponds to a constraint of the type alternative a is indifferent to alternative b. If not present, then either alternativesRanks or alternativesPreferences should be given.

criteriaLBs

Vector containing the lower bounds of the criteria to be considered for the elicitation of the value functions. If not specified, the lower bounds present in the performance table are taken.

criteriaUBs

Vector containing the upper bounds of the criteria to be considered for the elicitation of the value functions. If not specified, the upper bounds present in the performance table are taken.

### alternativesIDs

Vector containing IDs of alternatives, according to which the datashould be filtered.

criteriaIDs

Vector containing IDs of criteria, according to which the data should be filtered.

#### kPostOptimality

A small positive threshold used during the postoptimality analysis (see article on UTA by Siskos and Lagreze in EJOR, 1982). If not specified, no postoptimality analysis is performed.

### Value

The function returns a list structured as follows:

optimum The value of the objective function.

valueFunctions A list containing the value functions which have been determined. Each value

function is defined by a matrix of breakpoints, where the first row corresponds to the abscissa (row labelled "x") and where the second row corresponds to the

ordinate (row labelled "y").

overall Values A vector of the overall values of the input alternatives.

ranks A vector of the ranks of the alternatives obtained via the elicited value functions.

Ties method = "min".

Kendall's tau between the input ranking and the one obtained via the elicited

value functions.

errors A list containing the errors (sigmaPlus and sigmaMinus) which have to be sub-

stracted and added to the overall values of the alternatives in order to respect the

input ranking.

minimumWeightsP0

In case a post-optimality analysis is performed, the minimal weight of each

criterion, else NULL.

maximumWeightsP0

In case a post-optimality analysis is performed, the maximal weight of each

criterion, else NULL.

averageValueFunctionsPO

In case a post-optimality analysis is performed, average value functions respect-

ing the input ranking, else NULL.

# References

Siskos, Y. and D. Yannacopoulos, UTASTAR: An ordinal regression method for building additive value functions, Investigação Operacional, 5 (1), 39–53, 1985.

```
# the separation threshold
epsilon <-0.05
# the performance table
performanceTable <- rbind(
    c(3,10,1),
c(4,20,2),</pre>
```

```
c(2,20,0),
c(6,40,0),
c(30,30,3))
rownames(performanceTable) <- c("RER", "METRO1", "METRO2", "BUS", "TAXI")</pre>
colnames(performanceTable) <- c("Price", "Time", "Comfort")</pre>
# ranks of the alternatives
alternativesRanks <- c(1,2,2,3,4)
names(alternativesRanks) <- row.names(performanceTable)</pre>
# criteria to minimize or maximize
criteriaMinMax <- c("min", "min", "max")</pre>
names(criteriaMinMax) <- colnames(performanceTable)</pre>
# number of break points for each criterion
criteriaNumberOfBreakPoints <- c(3,4,4)</pre>
names(criteriaNumberOfBreakPoints) <- colnames(performanceTable)</pre>
x<-UTASTAR(performanceTable, criteriaMinMax,
        criteriaNumberOfBreakPoints, epsilon,
        alternativesRanks = alternativesRanks)
# plot the value functions obtained
plotPiecewiseLinearValueFunctions(x$valueFunctions)
# apply the value functions on the original performance table
transformedPerformanceTable <- applyPiecewiseLinearValueFunctionsOnPerformanceTable(</pre>
  x$valueFunctions,
  performanceTable)
# calculate the overall score of each alternative
weightedSum(transformedPerformanceTable,c(1,1,1))
# ranking some cars (from original article on UTA by Siskos and Lagreze, 1982)
# the separation threshold
epsilon <-0.01
# the performance table
```

```
performanceTable <- rbind(</pre>
c(173, 11.4, 10.01, 10, 7.88, 49500),
c(176, 12.3, 10.48, 11, 7.96, 46700),
c(142, 8.2, 7.30, 5, 5.65, 32100),
c(148, 10.5, 9.61, 7, 6.15, 39150),
c(178, 14.5, 11.05, 13, 8.06, 64700),
c(180, 13.6, 10.40, 13, 8.47, 75700),
c(182, 12.7, 12.26, 11, 7.81, 68593),
c(145, 14.3, 12.95, 11, 8.38, 55000),
c(161, 8.6, 8.42, 7, 5.11, 35200),
c(117, 7.2, 6.75, 3, 5.81, 24800)
rownames(performanceTable) <- c(</pre>
  "Peugeot 505 GR",
  "Opel Record 2000 LS",
  "Citroen Visa Super E",
  "VW Golf 1300 GLS",
  "Citroen CX 2400 Pallas",
  "Mercedes 230",
  "BMW 520",
  "Volvo 244 DL",
  "Peugeot 104 ZS"
  "Citroen Dyane")
colnames(performanceTable) <- c(</pre>
  "MaximalSpeed",
  "ConsumptionTown"
  "Consumption120kmh",
  "HP",
  "Space",
  "Price")
# ranks of the alternatives
alternativesRanks <-c(1,2,3,4,5,6,7,8,9,10)
names(alternativesRanks) <- row.names(performanceTable)</pre>
# criteria to minimize or maximize
criteriaMinMax <- c("max","min","min","max","max","min")</pre>
names(criteriaMinMax) <- colnames(performanceTable)</pre>
# number of break points for each criterion
criteriaNumberOfBreakPoints <- c(5,4,4,5,4,5)</pre>
names(criteriaNumberOfBreakPoints) <- colnames(performanceTable)</pre>
# lower bounds of the criteria for the determination of value functions
```

```
criteriaLBs=c(110,7,6,3,5,20000)
names(criteriaLBs) <- colnames(performanceTable)</pre>
# upper bounds of the criteria for the determination of value functions
criteriaUBs=c(190,15,13,13,9,80000)
names(criteriaUBs) <- colnames(performanceTable)</pre>
x<-UTASTAR(performanceTable, criteriaMinMax,</pre>
        criteriaNumberOfBreakPoints, epsilon,
        alternativesRanks = alternativesRanks,
        criteriaLBs = criteriaLBs, criteriaUBs = criteriaUBs)
# plot the value functions obtained
plotPiecewiseLinearValueFunctions(x$valueFunctions)
# apply the value functions on the original performance table
transformed Performance Table <- apply Piecewise Linear Value Functions On Performance Table (
      x$valueFunctions,
      performanceTable)
# calculate the overall score of each alternative
weights <-c(1,1,1,1,1,1)
names(weights)<-colnames(performanceTable)</pre>
weightedSum(transformedPerformanceTable, c(1,1,1,1,1,1))
# the same analysis with less extreme value functions
# from the post-optimality analysis
x<-UTASTAR(performanceTable, criteriaMinMax,
        criteriaNumberOfBreakPoints, epsilon,
        alternativesRanks = alternativesRanks,
        criteriaLBs = criteriaLBs,
        criteriaUBs = criteriaUBs,
        kPostOptimality = 0.01)
# plot the value functions obtained
plotPiecewiseLinearValueFunctions(x$averageValueFunctionsP0)
# apply the value functions on the original performance table
transformedPerformanceTable <- applyPiecewiseLinearValueFunctionsOnPerformanceTable(</pre>
      x$averageValueFunctionsPO,
      performanceTable)
```

```
# calculate the overall score of each alternative
weights <-c(1,1,1,1,1,1)
names(weights)<-colnames(performanceTable)</pre>
weightedSum(transformedPerformanceTable,c(1,1,1,1,1,1))
# Let us consider only 2 criteria : Price and MaximalSpeed. What happens ?
x<-UTASTAR(performanceTable, criteriaMinMax,
       criteriaNumberOfBreakPoints, epsilon,
       alternativesRanks = alternativesRanks,
       criteriaLBs = criteriaLBs, criteriaUBs = criteriaUBs,
       criteriaIDs = c("MaximalSpeed", "Price"))
# plot the value functions obtained
plotPiecewiseLinearValueFunctions(x$valueFunctions,
                                  criteriaIDs = c("MaximalSpeed", "Price"))
# apply the value functions on the original performance table
transformedPerformanceTable <- applyPiecewiseLinearValueFunctionsOnPerformanceTable(</pre>
 x$valueFunctions,
 performanceTable,
 criteriaIDs = c("MaximalSpeed","Price")
# calculate the overall score of each alternative
weights <-c(1,1,1,1,1,1)
names(weights)<-colnames(performanceTable)</pre>
weightedSum(transformedPerformanceTable,
          weights, criteriaIDs = c("MaximalSpeed", "Price"))
# -----
# An example without alternativesRanks, but with alternativesPreferences
# and alternativesIndifferences
alternativesPreferences <- rbind(c("Peugeot 505 GR","Opel Record 2000 LS"),</pre>
                                c("Opel Record 2000 LS", "Citroen Visa Super E"))
alternativesIndifferences <- rbind(c("Peugeot 104 ZS", "Citroen Dyane"))</pre>
x<-UTASTAR(performanceTable, criteriaMinMax,
```

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```
criteriaNumberOfBreakPoints, epsilon = 0.1,
alternativesPreferences = alternativesPreferences,
alternativesIndifferences = alternativesIndifferences,
criteriaLBs = criteriaLBs, criteriaUBs = criteriaUBs
)
```

weightedSum

Weighted sum of evaluations of alternatives.

# **Description**

Computes the weighted sum of the evaluations of alternatives, stored in a performance table, with respect to a vector of criteria weights.

# Usage

# **Arguments**

performanceTable

Matrix or data frame containing the performance table. Each row corresponds to an alternative, and each column to a criterion. Rows (resp. columns) must be named according to the IDs of the alternatives (resp. criteria).

criteriaWeights

Vector containing the weights of the criteria. The elements are named according to the IDs of the criteria.

alternativesIDs

Vector containing IDs of alternatives, according to which the performance table should be filtered.

criteriaIDs

Vector containing IDs of criteria, according to which the performance table should be filtered.

### Value

The function returns a vector containing the weighted sum of the alternatives with respect to the criteria weights.

```
performanceTable <- matrix(runif(3*4), ncol=3)
row.names(performanceTable) <- c("x1","x2","x3","x4")
colnames(performanceTable) <- c("g1","g2","g3")</pre>
```

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