

Assume $n \geq 3$ and identity as ground truth. Set of elements: $0, 1, \dots, n-1$. Set of weights: w_0, \dots, w_{n-2} .

Let

$$\delta_j = \sum_{\ell > j} \mathbb{1}(\ell <_{\pi} j).$$

For $j \in \{0, 1, \dots, n-1\}$, suppose that, having ranked items $j+1, \dots, n-1$, we would like to rank j . The correct (unknown) position for j , among the existing items, is at the top. The probability that item j is instead put after δ_j items is given by

$$\Pr(\delta_j) \propto \exp\left(-\phi \sum_{\ell=j}^{j+\delta_j-1} w_{\ell}\right)$$

and

$$\Pr(\delta_j) = \frac{\exp\left(-\phi \sum_{\ell=j}^{j+\delta_j-1} w_{\ell}\right)}{Z_j},$$

where $Z_j = \sum_{i=0}^{n-j} \exp\left(-\phi \sum_{\ell=j}^{j+i-1} w_{\ell}\right)$.

For arithmetic weights where $w_{\ell} = 1 - \ell b$,

$$\sum_{\ell=j}^{j+\delta_j-1} w_{\ell} = \sum_{\ell=j}^{j+\delta_j-1} (1 - \ell b) = \delta_j - b\delta_j(j-1/2) - \frac{b\delta_j^2}{2},$$

$$\begin{aligned} Z_j &= \sum_{i=0}^{n-1-j} \exp\left[-\phi \left(i - bi(j-1/2) - \frac{bi^2}{2}\right)\right] \\ &= \sum_{i=0}^{n-1-j} \exp\left[-\phi \left(i - b \left[\binom{i}{2} + ij\right]\right)\right] \end{aligned}$$

$$\begin{aligned} Z'_j &= \frac{dZ_j}{db} = \sum_{i=0}^{n-1-j} \exp\left[-\phi \left(i - b \left[\binom{i}{2} + ij\right]\right)\right] \phi \left[\binom{i}{2} + ij\right] \\ Z''_j &= \sum_{i=0}^{n-1-j} \exp\left[-\phi \left(i - b \left[\binom{i}{2} + ij\right]\right)\right] \phi^2 \left[\binom{i}{2} + ij\right]^2 \end{aligned}$$

For geometric weights, i.e., $w_{\ell} = b^{\ell}$,

$$\sum_{\ell=j}^{j+\delta_j-1} w_{\ell} = \frac{b^j (1 - b^{\delta_j})}{1 - b}$$

So

$$\begin{aligned} p(\pi) &= \prod_{j=0}^{n-1} \frac{\exp\left(-\phi \sum_{\ell=j}^{j+\delta_j-1} w_{\ell}\right)}{Z_j} \\ \log p(\pi) &= \sum_{j=0}^{n-1} \left(-\phi \sum_{\ell=j}^{j+\delta_j-1} w_{\ell} - \log Z_j\right) \end{aligned}$$

With N samples, the log-likelihood is

$$\begin{aligned}\log p(\pi_1^N) &= \sum_{i=1}^N \sum_{j=0}^{n-1} \left(-\phi \sum_{\ell=j}^{j+\delta_{ji}-1} w_\ell - \log Z_j \right) \\ &= -\phi \sum_{i=1}^N \sum_{j=0}^{n-1} \sum_{\ell=j}^{j+\delta_{ji}-1} w_\ell - N \sum_{j=1}^n \log Z_j.\end{aligned}$$

Let $s_j = \frac{1}{N} \sum_{i=1}^N \delta_{ji}$, and $v_j = \frac{1}{N} \sum_{i=1}^N \delta_{ji}^2$. For arithmetic weights

$$\log p(\pi_1^N) = -N\phi \sum_{j=0}^{n-1} (s_j - b(j s_j + (v_j - s_j)/2)) - N \sum_{j=0}^{n-1} \log Z_j,$$

where

$$Z_j = \sum_{i=0}^{n-1-j} \exp \left[-\phi \left(i - b \left[\binom{i}{2} + ij \right] \right) \right].$$

We show that this likelihood is concave in b . The first term is linear in b , and so it is concave in b . For the second term, we have

$$-\frac{d^2}{db^2} \log Z_j = \frac{(Z_j')^2 - Z_j Z_j''}{Z_j^2},$$

which is negative if $(Z_j')^2 < Z_j Z_j''$. Let $g_i = \binom{i}{2} + ij$. We require

$$\sum_i \sum_k e^{-i+bg_i} e^{-k+bg_k} g_k g_i < \sum_i \sum_k e^{-i+bg_i} e^{-k+bg_k} g_k^2,$$

or equivalently,

$$\sum_{i < k} 2e^{-i+bg_i} e^{-k+bg_k} g_k g_i < \sum_{i < k} e^{-i+bg_i} e^{-k+bg_k} (g_k^2 + g_i^2)$$

which holds since $g_i^2 + g_k^2 \geq 2g_i g_k$ for all i, k and $g_i^2 + g_k^2 > 2g_i g_k$ for at least one choice of i, k .

Assuming identity as ground truth.

Let

$$\delta_j = \sum_{\ell > j} \mathbb{1}(\ell <_\pi j).$$

Suppose that, having ranked items $j+1, \dots, n$, we would like to rank j . The correct (unknown) position for j , among the existing items, is at the top. The probability that item j is instead put after δ_j items is given by

$$\Pr(\delta_j) \propto \exp \left(- \sum_{\ell=j}^{j+\delta_j-1} w_\ell \right)$$

and

$$\Pr(\delta_j) = \frac{\exp \left(- \sum_{\ell=j}^{j+\delta_j-1} w_\ell \right)}{Z_j},$$

where $Z_j = \sum_{i=0}^{n-j} \exp \left(- \sum_{\ell=j}^{j+i-1} w_\ell \right)$.

For arithmetic weights where $w_\ell = a - \ell b$,

$$\sum_{\ell=j}^{j+\delta_j-1} w_\ell = \sum_{\ell=j}^{j+\delta_j-1} (a - \ell b) = a\delta_j - b\delta_j(j-1/2) - \frac{b\delta_j^2}{2},$$

$$Z_j = \sum_{i=0}^{n-j} \exp\left(-ai + bi(j-1/2) + \frac{bi^2}{2}\right)$$

and if $w_\ell = ab^\ell$,

$$\sum_{\ell=j}^{j+\delta_j-1} w_\ell = \frac{ab^j(1-b^{\delta_j})}{1-b}$$

So

$$p(\pi) = \prod_{j=1}^n \frac{\exp\left(-\sum_{\ell=j}^{j+\delta_j-1} w_\ell\right)}{Z_j}$$

$$\log p(\pi) = \sum_{j=1}^n \left(-\sum_{\ell=j}^{j+\delta_j-1} w_\ell - \log Z_j \right)$$

With n samples,

$$\begin{aligned} \log p(\pi_1^N) &= \sum_{i=1}^N \sum_{j=1}^n \left(-\sum_{\ell=j}^{j+\delta_{ji}-1} w_\ell - \log Z_j \right) \\ &= -\sum_{i=1}^N \sum_{j=1}^n \sum_{\ell=j}^{j+\delta_{ji}-1} w_\ell - N \sum_{j=1}^n \log Z_j. \end{aligned}$$

Let $\hat{j} = j - 1/2$, $s_j = \frac{1}{N} \sum_{i=1}^N \delta_{ji}$, and $v_j = \frac{1}{N} \sum_{i=1}^N \delta_{ji}^2$. For arithmetic weights

$$\log p(\pi_1^N) = -N \sum_{j=1}^n \left((a - b\hat{j}) s_j - bv_j/2 \right) - N \sum_{j=1}^n \log Z_j.$$