# "By Example" introduction into the Mathematica PairwiseComparisons` Package

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The package and documentation is available under GNU General Public Licence, see: http://www.gnu.org/copyleft/gpl.html

To install the package on the computer start Mathematica and choose File/Install..., then select PairwiseComparisons.m as the package source and press OK.

To install the package at the Raspberry PI just copy them into /opt/Wolfram/WolframEngine/10.0/AddOns/ExtraPackages and restart the application

# Introduction

#### Loading the package

<< PairwiseComparisons`;

#### Printing function usage

? GeometricRank

GeometricRank[M] returns rank list given as geometric means of rows of the matrix M

#### Printing full (with implementation) function usage

?? GeometricRank

#### GeometricRank[M] returns rank list given as geometric means of rows of the matrix M

```
GeometricRank[PairwiseComparisons`Private`matrix_] :=
  (GeometricMean[#1] &) /@ PairwiseComparisons`Private`matrix
GeometricRank[PairwiseComparisons`Private`matrix_] :=
   (GeometricMean[#1] &) /@ PairwiseComparisons`Private`matrix
```

#### Print all the public functions in the package

### ? PairwiseComparisons`\*

#### **▼** PairwiseComparisons`

AHP	ErrorMatrix	HREGeomRescaledR-ank	PrincipalEigenValue
AlJadd	GeometricRank	HREMatrix	PrincipalEigenValueSy-
AlJgeom	GeometricRescaledRa- nk	HREPartialRank	PrincipalEigenVector
ConsistentMatrixFrom- Rank	GetMatrixEntry	HRERescaledRank	PrincipalEigenVectorS- ym
COP1Check	GlobalDiscrepancy	KendallTauDistance	RankOrder
COP1ViolationList	HarkerMatrix	KoczkodajConsistentT- riad	RankToVector
COP2Check	HREConstantTermVector	Koczkodajldx	RecreatePCMatrix
COP2ViolationList	HREFullRank	KoczkodajImproveMatr- ixStep	Saatyldx
DeleteColumns	HREGeomConstantTe- rmVector	KoczkodajTheWorstTri- ad	SaatyldxSym
DeleteRows	HREGeomFullRank	KoczkodajTheWorstTri- ads	SetDiagonal
DeleteRowsAndColum- ns	HREGeomIntermediat- eRank	KoczkodajTriadldx	VersionPC
EigenvalueRank	HREGeomMatrix	LocalDiscrepancyMatrix	
EigenvalueRankSym	HREGeomPartialRank	NormalizedKendallTau- Distance	

# Assign the matrix to the variable M

$$M = \begin{pmatrix} 1 & 2 & 3 \\ \frac{1}{2} & 1 & 4 \\ \frac{1}{3} & \frac{1}{4} & 1 \end{pmatrix}$$

$$\left\{ \{1, 2, 3\}, \left\{ \frac{1}{2}, 1, 4 \right\}, \left\{ \frac{1}{3}, \frac{1}{4}, 1 \right\} \right\}$$

# Eigenvalue based method

Calculate the principal eigenvalue of the matrix M

PrincipalEigenValue[M] 3.10785

Calculate the principal eigenvector of the matrix M

PrincipalEigenVector[M] {0.806208, 0.558993, 0.193792}

Calculate the value of the Saaty (eigenvalue based) inconsistency index of M

SaatyIdx[M] 0.0539237

Calculate the eigenvalue based ranking based on M

EigenvalueRank[M]  $\{0.517134, 0.35856, 0.124306\}$ 

Calculate rank for the three different criteria using AHP (see Belton and Gear, On a short-coming of Saaty's method of analytic hierarchies, 1983)

$$A_1 = \begin{pmatrix} 1 & 1/9 & 1 \\ 9 & 1 & 9 \\ 1 & 1/9 & 1 \end{pmatrix};$$

$$A_2 = \begin{pmatrix} 1 & 9 & 9 \\ 1/9 & 1 & 1 \\ 1/9 & 1 & 1 \end{pmatrix};$$

$$A_3 = \begin{pmatrix} 1 & 8/9 & 8 \\ 9/8 & 1 & 9 \\ 1/8 & 1/9 & 1 \end{pmatrix};$$

$$A_{criteria} = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix};$$

then the result is:

AHP[A<sub>criteria</sub>, A<sub>1</sub>, A<sub>2</sub>, A<sub>3</sub>] {0.451178, 0.469697, 0.0791246}

Geometric Mean method (Logarithmic Least Square Method)

Calculate the geometric mean based ranking based on M

N[GeometricRank[M]] {1.81712, 1.25992, 0.43679}

Calculate the geometric mean based ranking based on M rescaled so that the sum of entries is 1

```
N[GeometricRescaledRank[M]]
\{0.517134, 0.35856, 0.124306\}
```

Please note that if you want to have numeric (not symbolic) output the input data also should be "numeric".

Thus, it is not a bad idea to add a numeric conversion N@ to the input matrix. For example:

```
N[GeometricRank[N@M]]
{1.81712, 1.25992, 0.43679}
```

The above applies to all the methods in the package, except eigenvalue based methods such as PrincipalEigenValue,

PrincipalEigenVector, Saatyldx and EigenvalueRank, which are "by design" numeric.

Heuristic Rating Estimation Method (additive)

Calculate the HRE Matrix for the given matrix M where the unknown concepts are  $\{c_1, c_2, c_3\}$  and the known concepts are  $\{c_4 = 5, c_5 = 9\}$ . It is assumed that the unknown concepts has value 0 whilst the known concepts have the values greater than 0.

Further references could be found in papers:

- Konrad Kułakowski, Heuristic Rating Estimation Approach to The Pairwise Comparisons Method http://arxiv.org/abs/1309.0386
- \* Konrad Kułakowski, A heuristic rating estimation algorithm for the pairwise comparisons method http://dx.doi.org/10.1007/s10100 - 013 - 0311 - x

$$\begin{split} \text{HREMatrix} \left[ \begin{pmatrix} m_{1,1} & m_{1,2} & m_{1,3} & m_{1,4} & m_{1,5} \\ m_{2,1} & m_{2,2} & m_{2,3} & m_{2,4} & m_{2,5} \\ m_{3,1} & m_{3,2} & m_{3,3} & m_{3,4} & m_{3,5} \\ m_{4,1} & m_{4,2} & m_{4,3} & m_{4,4} & m_{4,5} \\ m_{5,1} & m_{5,2} & m_{5,3} & m_{5,4} & m_{5,5} \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 0 \\ 5 \\ 9 \end{pmatrix} \right] \\ \left\{ \left\{ 1 \, , \, -\frac{m_{1,2}}{4} \, , \, -\frac{m_{1,3}}{4} \right\} , \, \left\{ -\frac{m_{2,1}}{4} \, , \, 1 \, , \, -\frac{m_{2,3}}{4} \right\} , \, \left\{ -\frac{m_{3,1}}{4} \, , \, -\frac{m_{3,2}}{4} \, , \, 1 \right\} \right\} \end{split}$$

Calculate the HRE constant term vector for M where  $C_U$  equals  $\{c_1, c_2, c_3\}$  and  $C_K$  equals  $\{c_4 = 5, c_5 = 9\}$ 

$$\begin{split} \text{HREConstantTermVector} \left[ \begin{pmatrix} m_{1,1} & m_{1,2} & m_{1,3} & m_{1,4} & m_{1,5} \\ m_{2,1} & m_{2,2} & m_{2,3} & m_{2,4} & m_{2,5} \\ m_{3,1} & m_{3,2} & m_{3,3} & m_{3,4} & m_{3,5} \\ m_{4,1} & m_{4,2} & m_{4,3} & m_{4,4} & m_{4,5} \\ m_{5,1} & m_{5,2} & m_{5,3} & m_{5,4} & m_{5,5} \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 0 \\ 5 \\ 9 \end{pmatrix} \right] \\ \left\{ \left\{ \frac{5 \, m_{1,4}}{4} + \frac{9 \, m_{1,5}}{4} \right\}, \left\{ \frac{5 \, m_{2,4}}{4} + \frac{9 \, m_{2,5}}{4} \right\}, \left\{ \frac{5 \, m_{3,4}}{4} + \frac{9 \, m_{3,5}}{4} \right\} \right\} \end{aligned}$$

Auxiliary function that transform an upper triangle matrix into a full and reciprocal matrix

$$\begin{split} \mathbf{M} &= \mathtt{RecreatePCMatrix} \Big[ \begin{pmatrix} 1 & \frac{3}{5} & \frac{4}{7} & \frac{5}{8} & \frac{5}{10} \\ 0 & 1 & \frac{5}{7} & \frac{5}{2} & \frac{10}{3} \\ 0 & 0 & 1 & \frac{7}{2} & 4 \\ 0 & 0 & 0 & 1 & \frac{4}{3} \\ 0 & 0 & 0 & 0 & 1 \end{pmatrix} \Big] \\ \Big\{ \Big\{ 1, & \frac{3}{5}, & \frac{4}{7}, & \frac{5}{8}, & \frac{1}{2} \Big\}, & \Big\{ \frac{5}{3}, & 1, & \frac{5}{7}, & \frac{5}{2}, & \frac{10}{3} \Big\}, \\ \Big\{ \frac{7}{4}, & \frac{7}{5}, & 1, & \frac{7}{2}, & 4 \Big\}, & \Big\{ \frac{8}{5}, & \frac{2}{5}, & \frac{2}{7}, & 1, & \frac{4}{3} \Big\}, & \Big\{ 2, & \frac{3}{10}, & \frac{1}{4}, & \frac{3}{4}, & 1 \Big\} \Big\} \end{split}$$

Defining known and unknown alternatives. It is assumed that c2 and c3 are known and equal 5 and 7 correspondingly

$$mk = \begin{pmatrix} 0 \\ 5 \\ 7 \\ 0 \\ 0 \end{pmatrix}$$
{{0}, {5}, {7}, {0}, {0}}

Calculate the HRE ranking vector for unknown alternatives i.e. for  $c_1$ ,  $c_4$  and  $c_5$  only

```
mu = N[HREPartialRank[M, mk]]
\{\{2.52765\}, \{2.88338\}, \{2.61696\}\}
```

Calculate the full HRE ranking for the given input matrix M and the vector mk

```
mu = N[HREFullRank[M, mk]]
{2.52765, 5., 7., 2.88338, 2.61696}
```

Calculate the full HRE ranking rescaled so that all its entries sum up to 1

```
mu = N[HRERescaledRank[M, mk]]
{0.126206, 0.249651, 0.349511, 0.143967, 0.130665}
```

Heuristic Rating Estimation Method (multiplicative/geometric)

Further references could be found in papers:

\* Konrad Kułakowski, Grobler-Dębska Katarzyna, Was Jarosław, Heuristic rating estimation - geometric approach, http://arxiv.org/abs/1404.6981

Calculate the HRE constant term vector

```
(m_{1,1} m_{1,2} m_{1,3} m_{1,4} m_{1,5})
                                                                                                    \begin{pmatrix} m_{1,1} & m_{1,2} & m_{1,3} & m_{1,4} & m_{1,5} \\ m_{2,1} & m_{2,2} & m_{2,3} & m_{2,4} & m_{2,5} \\ m_{3,1} & m_{3,2} & m_{3,3} & m_{3,4} & m_{3,5} \\ m_{4,1} & m_{4,2} & m_{4,3} & m_{4,4} & m_{4,5} \\ m_{5,1} & m_{5,2} & m_{5,3} & m_{5,4} & m_{5,5} \end{pmatrix}, 
{\tt HREGeomConstantTermVector} \Big\lceil
        Log[q_4 q_5 m_{1,2} m_{1,3} m_{1,4} m_{1,5}]
         Log[q_4 q_5 m_{2,1} m_{2,3} m_{2,4} m_{2,5}]
                                                                                                           \left\{\frac{\text{Log}\left[q_{4} \ q_{5} \ m_{3,1} \ m_{3,2} \ m_{3,4} \ m_{3,5}\right]}{1000}\right\}\right\}
```

Calculate the HRE geometric ranking vector for unknown alternatives i.e. for  $c_1$ ,  $c_4$  and  $c_5$  only

```
mu = N[HREGeomPartialRank[M, mk]]
\{\{2.11273\}, \{2.49035\}, \{2.13344\}\}
```

Calculate the full HRE geometric ranking for the given input matrix M and the vector mk

```
mu = N[HREGeomFullRank[M, mk]]
{2.11273, 5., 7., 2.49035, 2.13344}
```

Calculate the full HRE geometric ranking, rescaled so that all its entries sum up to 1

```
mu = N[HREGeomRescaledRank[M, mk]]
{0.11276, 0.266858, 0.373602, 0.132914, 0.113866}
```

Show intermediate (before raising up to the power) HRE geometric partial rank vector

```
N[HREGeomIntermediateRank[M, mk]]
\{\{0.324843\}, \{0.396261\}, \{0.329081\}\}
```

Bana e Costa and Vansnick's Condition of Order Preservation test

#### Let calculate the eigenvalue ranking

```
rank = EigenvalueRank[M]
\{0.119092, 0.27476, 0.356526, 0.130954, 0.118669\}
```

.... and check whether the first Bana e Costa and Vansnick condition "condition of order preservation -COP" is satisfied

```
COP1Check[M, mu]
True
```

then check whether the second Bana e Costa and Vansnick condition (preserving intensity of preferences postulate) is satisfied

```
COP2Check[M, mu]
False
```

Prints the list of pairs for which the 1st COP is not satisfied

```
COP1ViolationList[M, mu]
```

Prints the list of pairs of pairs for which the 2nd COP is not satisfied

```
COP2ViolationList[M, mu]
{{False, {{1, 2}, {1, 5}}}, {False, {{1, 2}, {4, 2}}}, {False, {{1, 2}, {5, 2}}},
 {False, {{1, 3}, {1, 5}}}, {False, {{1, 3}, {4, 2}}}, {False, {{1, 3}, {4, 3}}},
 {False, {{1, 3}, {5, 2}}}, {False, {{1, 3}, {5, 3}}}, {False, {{1, 4}, {1, 5}}},
 {False, {{1, 4}, {2, 3}}}, {False, {{1, 5}, {1, 2}}}, {False, {{1, 5}, {1, 3}}},
 {False, {{1, 5}, {1, 4}}}, {False, {{1, 5}, {2, 3}}}, {False, {{1, 5}, {5, 4}}},
 {False, {{2, 1}, {2, 4}}}, {False, {{2, 1}, {2, 5}}}, {False, {{2, 1}, {5, 1}}},
 {False, {{2, 3}, {1, 4}}}, {False, {{2, 3}, {1, 5}}}, {False, {{2, 4}, {2, 1}}},
 {False, {{2, 4}, {3, 1}}}, {False, {{2, 5}, {2, 1}}}, {False, {{2, 5}, {3, 1}}},
 {False, {{3, 1}, {2, 4}}}, {False, {{3, 1}, {2, 5}}}, {False, {{3, 1}, {3, 4}}},
 {False, {{3, 1}, {3, 5}}}, {False, {{3, 1}, {5, 1}}}, {False, {{3, 2}, {4, 1}}},
 {False, {{3, 2}, {5, 1}}}, {False, {{3, 4}, {3, 1}}}, {False, {{3, 5}, {3, 1}}},
 {False, {{4, 1}, {3, 2}}}, {False, {{4, 1}, {5, 1}}}, {False, {{4, 2}, {1, 2}}},
 {False, {{4, 2}, {1, 3}}}, {False, {{4, 3}, {1, 3}}}, {False, {{4, 5}, {5, 1}}},
 {False, {{5, 1}, {2, 1}}}, {False, {{5, 1}, {3, 1}}}, {False, {{5, 1}, {3, 2}}},
 {False, {{5, 1}, {4, 1}}}, {False, {{5, 1}, {4, 5}}}, {False, {{5, 2}, {1, 2}}},
 {False, {{5, 2}, {1, 3}}}, {False, {{5, 3}, {1, 3}}}, {False, {{5, 4}, {1, 5}}}}
```

Koczkodaj's Iterative Inconsistency Reduction algorithm

Calculate the value of the Koczkodaj inconsistency index

```
N[KoczkodajIdx[M]]
0.78125
```

Prints the worst Koczkodaj triad in M. As we can see it is  $m_{5,3} = \frac{1}{4}$ ,

 $m_{3,1} = \frac{7}{4}$ ,  $m_{5,1} = 2$ . The value of inconsistency introduced by this triad is  $\frac{25}{32}$ 

KoczkodajTheWorstTriad[M]

$$\left\{ \{5, 3, 1\}, \left\{ \frac{1}{4}, \frac{7}{4}, 2 \right\}, \frac{25}{32} \right\}$$

Perform one step of the Koczkodaj inconsistency reduction algorithm. On the output there is a new slightly modified matrix M2 that is expected to be more consistent than M

```
M<sub>2</sub> = N[KoczkodajImproveMatrixStep[M]]
\{\{1., 0.6, 0.344306, 0.625, 0.829827\},\
 \{1.66667, 1., 0.714286, 2.5, 3.33333\}, \{2.90439, 1.4, 1., 3.5, 2.41014\},
 \{1.6, 0.4, 0.285714, 1., 1.33333\}, \{1.20507, 0.3, 0.414913, 0.75, 1.\}\}
Koczkodaj Idx [M2]
0.585087
```

# Aggregation of Individual Judgments (AIJ)

Let us consider three different PC matrices X, Y and Z that come from three different experts

Then it is possible to aggregate the results using appropriate functions.

Aggregate Individual Judgments additively (AlJadd):

#### AIJadd[X, Y, Z] // MatrixForm

$$\begin{pmatrix} 1 & \frac{1}{3} \left( x_{12} + y_{12} + z_{12} \right) & \frac{1}{3} \left( x_{13} + y_{13} + z_{13} \right) & \frac{1}{3} \left( x_{14} + y_{14} + z_{14} \right) \\ \frac{1}{3} \left( x_{21} + y_{21} + z_{21} \right) & 1 & \frac{1}{3} \left( x_{23} + y_{23} + z_{23} \right) & \frac{1}{3} \left( x_{24} + y_{24} + z_{24} \right) \\ \frac{1}{3} \left( x_{31} + y_{31} + z_{31} \right) & \frac{1}{3} \left( x_{32} + y_{32} + z_{32} \right) & 1 & \frac{1}{3} \left( x_{34} + y_{34} + z_{34} \right) \\ \frac{1}{3} \left( x_{41} + y_{41} + z_{41} \right) & \frac{1}{3} \left( x_{42} + y_{42} + z_{42} \right) & \frac{1}{3} \left( x_{43} + y_{43} + z_{43} \right) & 1 \end{pmatrix}$$

Aggregate Individual Judgments geometrically (AlJgeom)

#### AIJgeom[X, Y, Z] // MatrixForm

$$\begin{pmatrix} 1 & (x_{12}\,y_{12}\,z_{12})^{1/3} & (x_{13}\,y_{13}\,z_{13})^{1/3} & (x_{14}\,y_{14}\,z_{14})^{1/3} \\ (x_{21}\,y_{21}\,z_{21})^{1/3} & 1 & (x_{23}\,y_{23}\,z_{23})^{1/3} & (x_{24}\,y_{24}\,z_{24})^{1/3} \\ (x_{31}\,y_{31}\,z_{31})^{1/3} & (x_{32}\,y_{32}\,z_{32})^{1/3} & 1 & (x_{34}\,y_{34}\,z_{34})^{1/3} \\ (x_{41}\,y_{41}\,z_{41})^{1/3} & (x_{42}\,y_{42}\,z_{42})^{1/3} & (x_{43}\,y_{43}\,z_{43})^{1/3} & 1 \end{pmatrix}$$

Note that these two functions works also for result lists i.e.:

$$\begin{split} &\text{AIJgeom}[\{\textbf{x}_{1},\,\textbf{x}_{2},\,\textbf{x}_{3},\,\textbf{x}_{4}\},\,\{\textbf{y}_{1},\,\textbf{y}_{2},\,\textbf{y}_{3},\,\textbf{y}_{4}\}]\\ &\left\{\sqrt{\textbf{x}_{1}\,\textbf{y}_{1}}\,,\,\sqrt{\textbf{x}_{2}\,\textbf{y}_{2}}\,,\,\sqrt{\textbf{x}_{3}\,\textbf{y}_{3}}\,,\,\sqrt{\textbf{x}_{4}\,\textbf{y}_{4}}\,\right\}\\ &\text{AIJadd}[\{\textbf{x}_{1},\,\textbf{x}_{2},\,\textbf{x}_{3},\,\textbf{x}_{4}\},\,\{\textbf{y}_{1},\,\textbf{y}_{2},\,\textbf{y}_{3},\,\textbf{y}_{4}\}]\\ &\left\{\frac{1}{2}\,\left(\textbf{x}_{1}+\textbf{y}_{1}\right),\,\frac{1}{2}\,\left(\textbf{x}_{2}+\textbf{y}_{2}\right),\,\frac{1}{2}\,\left(\textbf{x}_{3}+\textbf{y}_{3}\right),\,\frac{1}{2}\,\left(\textbf{x}_{4}+\textbf{y}_{4}\right)\right\} \end{split}$$

Incomplete Pairwise Comparisons Matrix - Harker Method

The idea comes from P. T. Harker, Alternative Modes of Questioning in The Analytic Hierarchy Process, Math Modeling, 1987.

Let M be an incomplete pairwise comparisons matrix.

$$M = \begin{pmatrix} 1 & 2 & \Box \\ 1/2 & 1 & 2 \\ \Box & 1/2 & 1 \end{pmatrix};$$

Thus, to compute the ranking based on M we need to compute matrix A (hereinafter referred to as Harker matrix)

A = HarkerMatrix[M];

#### A // MatrixForm

$$\begin{pmatrix} 2 & 2 & 0 \\ \frac{1}{2} & 1 & 2 \\ 0 & \frac{1}{2} & 2 \end{pmatrix}$$

Then compute the eigenvalue based ranking and inconsistency index as usuall:

#### EigenvalueRank[A]

```
{0.571429, 0.285714, 0.142857}
```

#### SaatyIdx[A]

0

# The ranking errors and the ranking discrepancies

Let the  $w = \{w_1, w_2, w_3\}$  be the ranking vector whilst M a PC matrix. An error is defined as  $e_{ij} = m_{ij}(w_j/w_i)$  and it corresponds to the "discrepancy" between individual judgment  $m_{ij}$  and the ranking result. Hence, the error matrix is just  $E = [e_{ii}]$ . E.g.:

$$\texttt{M} = \texttt{RecreatePCMatrix} \left[ \begin{pmatrix} 1 & \frac{3}{5} & \frac{4}{7} & \frac{5}{8} & \frac{5}{10} \\ 0 & 1 & \frac{5}{7} & \frac{5}{2} & \frac{10}{3} \\ 0 & 0 & 1 & \frac{7}{2} & 4 \\ 0 & 0 & 0 & 1 & \frac{4}{3} \\ 0 & 0 & 0 & 0 & 1 \end{pmatrix} \right];$$

# ErrorMatrix[M, EigenvalueRank[M]] // MatrixForm

$$\begin{pmatrix} 1. & 0.722398 & 0.584559 & 1.45507 & 2.00712 \\ 1.38428 & 1. & 1.07892 & 0.839258 & 0.694602 \\ 1.71069 & 0.92685 & 1. & 0.777866 & 0.751091 \\ 0.687253 & 1.19153 & 1.28557 & 1. & 0.827639 \\ 0.498227 & 1.43967 & 1.3314 & 1.20826 & 1. \end{pmatrix}$$

The error matrix is not symmetric. An attempt to symmetrization of error matrix leads to the local discrepancy matrix D =  $(d_{ij})$  where  $d_{ij}$  = max  $\{e_{ij} - 1, 1/e_{ij} - 1\}$ . Another interesting property of the local discrepancy matrix is the fact that wherever  $d_{ij} = 0$  this means that the local discrepancy (error) is 0. If  $d_{ij} = X$ this means that the local judgment  $m_{ij}$  differs from the ratio  $\frac{w_i}{w_i}$  by 100%\*X

# Chop@LocalDiscrepancyMatrix[M, EigenvalueRank[M]] // MatrixForm

```
 \begin{pmatrix} 0 & 0.384278 & 0.71069 & 0.455068 & 1.00712 \\ 0.384278 & 0 & 0.0789237 & 0.191529 & 0.439673 \\ 0.71069 & 0.0789237 & 0 & 0.285569 & 0.331397 \\ 0.455068 & 0.191529 & 0.285569 & 0 & 0.208257 \\ 1.00712 & 0.439673 & 0.331397 & 0.208257 & 0 \end{pmatrix}
```

The greatest entry of the local discrepancy matrix can be found by using the GlobalDiscrepancy function GlobalDiscrepancy[M, EigenvalueRank[M]]

1.00712