

Maximal Domain of Preferences in the Division Problem¹

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The division problem consists of allocating an amount of a perfectly divisible good among a group of n agents. Sprumont (1991) showed that if agents have single-peaked preferences over their shares, then the uniform allocation rule is the unique strategy-proof, efficient, and anonymous rule. We identify the maximal set of preferences, containing the set of single-peaked preferences, under which there exists at least one rule satisfying the properties of strategy-proofness, efficiency, and strong symmetry. In addition, we show that our characterization implies a slightly weaker version of Ching and Serizawa's (1998) result. *Journal of Economic Literature*
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1. INTRODUCTION

The division problem consists of allocating an amount M of a perfectly divisible good among a group of n agents. A rule maps preference profiles into n shares of the amount M . Sprumont (1991) shows that, given M , if agents have single-peaked preferences over their shares, then the “uniform” allocation rule is the unique strategy-proof, efficient, and anonymous rule. This is a nice example of a large literature that, by restricting the domain of preferences, investigates the possibility of designing strategy-proof rules.² Moreover, in this case, single-peakedness allows not only strategy-proof rules, but also efficient ones.

In this paper we ask how much the set of single-peaked preferences can be enlarged to still allow for rules that satisfy interesting properties. In particular, we show that there is a unique maximal domain of preferences that includes the set of single-peaked preferences for which there exists at least one rule satisfying strategy-proofness, efficiency, and strong symmetry. Moreover, we characterize it as the set of feebly single-plateaued preferences.

It turns out that this maximal domain depends crucially on both M and n . Indeed, the egalitarian share M/n plays a fundamental role in its description, as a consequence of the strong symmetry requirement. In particular, our domain includes only preferences whose set of best shares is an interval and which are weakly monotonic on an interval Θ , defined by the relative position of M/n and the set of best shares. Our set departs from the single-peaked domain in two significant directions. First, shares outside Θ can be ordered freely. Second, special intervals of indifference are allowed on Θ . The set of these preferences, given M and n , is much larger than the single-plateaued domain studied by Moulin (1984) and Berga (1998) in a public good context, since single-plateaued preferences are strictly monotonic on both sides of the plateau. We do not claim that the domain identified here has economic relevance; rather, we understand our result as giving a precise and definite answer to an interesting and economically relevant question.

Furthermore, the intersection of all of our maximal domains, when M varies from 0 to ∞ , coincides with the single-plateaued domain. This also implies that when the rule depends not only on preferences but also on the amount M to be allocated, the maximal domain coincides with the set of single-plateaued preferences, as already shown by Ching and Serizawa (1998). Notice that in their setting, M is treated as a variable of the problem rather than one of its data. We want to emphasize, though, that despite

²See Sprumont (1995) and Barberà (1996) for two comprehensive surveys of this literature as well as for two exhaustive bibliographies.

their result, our analysis with a fixed amount M is meaningful, since in many allocation problems to assume the contrary would be senseless.

A number of papers have also identified maximal domains of preferences allowing for strategy-proof social choice functions in voting environments. Barberà *et al.* (1991) show that the set of separable preferences is the maximal domain that preserves strategy proofness of voting by committees without dummies and vetoers. Serizawa (1995), Barberà *et al.* (1999), Berga and Serizawa (2000), and Berga (1997) improve on this result in several directions by, for instance, looking at a more general voting model and/or admitting larger classes of social choice functions.

Finally, it is worth mentioning that, in contrast to all the papers mentioned above, the rule that we exhibit when showing our maximality result is not “tops only” in the sense that it does not depend exclusively on the n sets of best shares. Efficiency forces the rule to be sensitive to intervals of indifference away from the “top.”

The paper is organized as follows. Section 2 contains notation, definitions, and the statement of our result. Section 3 proves this result. Section 4 concludes by deriving a weaker version of Ching and Serizawa’s (1998) result as a corollary of our theorem and by relating our maximal domains to the “option” sets associated with strategy-proof, efficient, and strongly symmetric rules.

2. PRELIMINARIES, DEFINITIONS, AND THE THEOREM

Agents are indexed by the elements of a finite set $N = \{1, \dots, n\}$, where $n \geq 2$. They have to share the amount $M \in \mathbb{R}_{++}$ of a perfectly divisible good. An *allocation* is a vector $(x_1, \dots, x_n) \in \mathbb{R}_+^n$ such that $\sum x_i = M$. We denote by Z the set of allocations. Each agent $i \in N$ has a complete pre-order R_i over $[0, M]$, his *preference relation*. Let P_i be the strict preference relation associated with R_i , and let I_i be the corresponding indifference relation. We assume that preferences are continuous in the sense that for each $x \in [0, M]$, the sets $\{y \in [0, M] \mid xR_iy\}$ and $\{y \in [0, M] \mid yR_ix\}$ are closed. We denote by \mathcal{R} the set of continuous preferences on $[0, M]$ and by \mathcal{V} a generic subset of \mathcal{R} . *Preference profiles* are n -tuples of continuous preferences on $[0, M]$, denoted by $\mathbf{R} = (R_1, \dots, R_n) \in \mathcal{R}^n$. When we want to stress the role of agent i ’s preference, we will represent a preference profile by (R_i, R_{-i}) .

A *rule* on $\mathcal{V}^n \subseteq \mathcal{R}^n$ is a function $\Phi : \mathcal{V}^n \rightarrow Z$; that is, $\sum \Phi_i(\mathbf{R}) = M$ for all $\mathbf{R} \in \mathcal{V}^n$.

Rules require that each agent report a preference. A rule is strategy proof if it is always in the best interest of an agent to reveal his preferences truthfully. Formally, we have the following definition.

DEFINITION 1. A rule on \mathcal{V}^n, Φ , is *strategy proof* if for all $(R_1, \dots, R_n) \in \mathcal{V}^n$, all $i \in N$, and all $R'_i \in \mathcal{V}$, we have $\Phi_i(R_i, R_{-i})R_i\Phi_i(R'_i, R_{-i})$.

Given a preference profile $\mathbf{R} \in \mathcal{V}^n$, an allocation $x \in Z$ is *efficient* if there is no $z \in Z$ such that for all $i \in N$, $z_i R_i x_i$, and for at least one $j \in N$, we have $z_j P_j x_j$. Denote by $E(\mathbf{R})$ the set of efficient allocations.

A rule is *efficient* if it selects an efficient allocation. Formally, this is stated as follows.

DEFINITION 2. A rule on \mathcal{V}^n, Φ , is *efficient* if for all $\mathbf{R} \in \mathcal{V}^n$, we have $\Phi(\mathbf{R}) \in E(\mathbf{R})$.

We are also interested in rules satisfying the following property.

DEFINITION 3. A rule on \mathcal{V}^n, Φ , is *strongly symmetric* if for all $\mathbf{R} \in \mathcal{V}^n$ and all $i, j \in N$ such that $R_i = R_j$, we have $\Phi_i(\mathbf{R}) = \Phi_j(\mathbf{R})$.³

We consider different subsets of preferences, all related to single-peakedness. For the definitions, we need the following notation. Given a preference $R_i \in \mathcal{R}$, we denote the set of preferred shares according to R_i as $p(R_i) = \{x \in [0, M] \mid x R_i y \text{ for all } y \in [0, M]\}$. Let $\underline{p}(R_i) = \min p(R_i)$ and $\bar{p}(R_i) = \max p(R_i)$. Abusing notation, we also denote by $p(R_i)$ the unique element of the set $p(R_i)$ whenever $\underline{p}(R_i) = \bar{p}(R_i)$.

The first definition is the classical notion of single peakedness. It requires that the preference R_i have a *unique* maximal element $p(R_i)$ and that on each side the preference be monotonic and strict. Formally, this is stated as follows.

DEFINITION 4. A preference $R_i \in \mathcal{R}$ is *single-peaked* if $p(R_i)$ is a singleton and for all $x, y \in [0, M]$ we have $x P_i y$ whenever $y < x < p(R_i)$ or $p(R_i) < x < y$.

Let \mathcal{R}_s be the set of single-peaked preferences on $[0, M]$. The following rule on \mathcal{R}_s , the uniform allocation rule, has been extensively studied.

DEFINITION 5. The *uniform allocation rule* on \mathcal{R}_s^n, U , is defined as follows: For all $\mathbf{R} \in \mathcal{R}_s^n$ and all $i \in N$,

$$U_i(\mathbf{R}) = \begin{cases} \min\{p(R_i), \lambda(\mathbf{R})\} & \text{if } M \leq \sum p(R_j) \\ \max\{p(R_i), \lambda(\mathbf{R})\} & \text{if } M \geq \sum p(R_j), \end{cases}$$

where $\lambda(\mathbf{R})$ solves $\sum U_j(\mathbf{R}) = M$.

³Ching (1994) calls this property *equal treatment of equals*. Ching and Serizawa (1998) use the term *symmetry* when the condition $\Phi_i(\mathbf{R}) = \Phi_j(\mathbf{R})$ is replaced by $\Phi_i(\mathbf{R})I_i\Phi_j(\mathbf{R})$.

Ching (1994) characterized the uniform allocation rule on \mathcal{R}_s^n as the unique rule satisfying strategy proofness, efficiency, and symmetry.⁴

The second definition of preferences is a bit weaker, since it allows for indifferences at the top.

DEFINITION 6. A preference $R_i \in \mathcal{R}$ is *single-plateaued* if $p(R_i) = [\underline{p}(R_i), \bar{p}(R_i)]$ and for all $x, y \in [0, M]$ we have xP_iy whenever $y < x < \underline{p}(R_i)$ or $\bar{p}(R_i) < x < y$.⁵

Let \mathcal{R}_{sp} be the set of single-plateaued preferences. The following rule on \mathcal{R}_{sp}^n constitutes a natural extension of the uniform allocation rule to the domain of single-plateaued preferences.

DEFINITION 7. The *uniform allocation rule* on \mathcal{R}_{sp}^n, ψ , is defined as follows: For all $\mathbf{R} \in \mathcal{R}_{sp}^n$ and all $i \in N$,

$$\psi_i(\mathbf{R}) = \begin{cases} \min\{\underline{p}(R_i), \lambda(\mathbf{R})\} & \text{if } M \leq \sum_j \underline{p}(R_j) \\ \min\{\bar{p}(R_i), \underline{p}(R_i) + \lambda(\mathbf{R})\} & \text{if } \sum_j \underline{p}(R_j) \leq M \leq \sum_j \bar{p}(R_j) \\ \max\{\bar{p}(R_i), \bar{\lambda}(\mathbf{R})\} & \text{if } \sum_j \bar{p}(R_j) \leq M, \end{cases}$$

where $\lambda(\mathbf{R})$ solves $\sum \psi_j(\mathbf{R}) = M$.

Finally, our third (and weakest) definition of preferences refers to the following interval $\Theta(R_i)$, which will play a fundamental role in the sequel:

$$\Theta(R_i) = \left[\min \left\{ \frac{M}{n}, \underline{p}(R_i) \right\}, \max \left\{ \frac{M}{n}, \bar{p}(R_i) \right\} \right].$$

Before we state the formal definition, it seems useful to give a verbal explanation of the set of feebly single-plateaued preferences. A preference relation $R_i \in \mathcal{R}$ is feebly single-plateaued if its set of best shares is an interval and the following additional properties are satisfied:

If $\Theta(R_i) = [\frac{M}{n}, \bar{p}(R_i)]$, then the preference must be “increasing” between M/n and its smallest best share $\underline{p}(R_i)$, although it may have intervals of indifference provided that these intervals are sufficiently large in relation to M . Moreover, the egalitarian share M/n must be at least as good as all smaller shares, but all orderings are possible among them.

⁴See Ching (1992), Schummer and Thomson (1997), Sprumont (1991), and Thomson (1994), (1995), and (1997) for alternative characterizations of the uniform allocation rule. Weymark (1999) shows that Sprumont’s characterization using efficiency, strategy proofness, and anonymity still holds if continuity of the preferences is not required.

⁵See Moulin (1984) and Berga (1998) for characterizations of strategy-proof rules under this domain restriction in a public good context.

If $\Theta(R_i) = [\underline{p}(R_i), \frac{M}{n}]$, then the preference must be “decreasing” between its largest best share $\bar{p}(R_i)$ and M/n , although it may have intervals of indifference provided that these intervals are sufficiently small in relation to M .⁶ Moreover, the egalitarian share M/n must be at least as good as all larger shares, but also all orderings are possible among them.

Finally, if $\Theta(R_i) = [\underline{p}(R_i), \bar{p}(R_i)]$, then no additional requirement is imposed. Formally, this set is defined as follows.

DEFINITION 8. A preference $R_i \in \mathcal{R}$ is *feebly single-plateaued* if for all $x, y \in [0, M]$, the following hold:

(a) If $[x < y \text{ and } M/n \leq y \leq \underline{p}(R_i)]$, then $[yR_ix$, and if yI_ix , then there exists $[x_0, y_0] \supseteq [x, y]$ such that $x_0 + y_0 > M$ and $x'I_iy_0$ for all $x' \in [x_0, y_0]$.

(b) If $[x < y \text{ and } \bar{p}(R_i) \leq x \leq M/n]$, then $[xR_iy$, and if xI_iy , then there exists $[x_0, y_0] \supseteq [x, y]$ such that $x_0 + y_0 < M$ and $x'I_iy_0$ for all $x' \in [x_0, y_0]$.

(c) If $x \in [\underline{p}(R_i), \bar{p}(R_i)]$, then $xI_i\bar{p}(R_i)$.

We denote by \mathcal{R}_{fsp} the set of feebly single-plateaued preferences. Notice that this preference restriction implies a “weak monotonicity” condition on the corresponding intervals $\Theta(\cdot)$ and that the number of agents n also appears in conditions (a) and (b). Theorem 1 states that the domain of feebly single-plateaued preferences is the unique maximal domain admitting strategy-proof, efficient, and strongly symmetric rules. Figure 1 illustrates three possible types of feebly single-plateaued preferences depending on whether $M/n \leq \underline{p}(R_i)$, $\bar{p}(R_i) \leq M/n$, or $\underline{p}(R_i) \leq M/n \leq \bar{p}(R_i)$.

Following Ching and Serizawa (1998), we can define, given a list of properties that a rule may satisfy, the concept of “a maximal domain of preferences for this list.”

DEFINITION 9. A set \mathcal{R}_m of preferences is a *maximal domain for a list of properties* if (1) $\mathcal{R}_m \subseteq \mathcal{R}$, (2) there exists a rule on \mathcal{R}_m^n satisfying the properties, and (3) there is no rule on \mathcal{Q}^n satisfying the same properties such that $\mathcal{R}_m \subsetneq \mathcal{Q} \subseteq \mathcal{R}$.

THEOREM 1. *The set of feebly single-plateaued preferences, \mathcal{R}_{fsp} , is the unique maximal domain including \mathcal{R}_s for the properties of strategy proofness, efficiency, and strong symmetry.*

⁶See Example 1 at the end of Section 2 for an illustration of why efficiency imposes these conditions on the intervals of indifference.

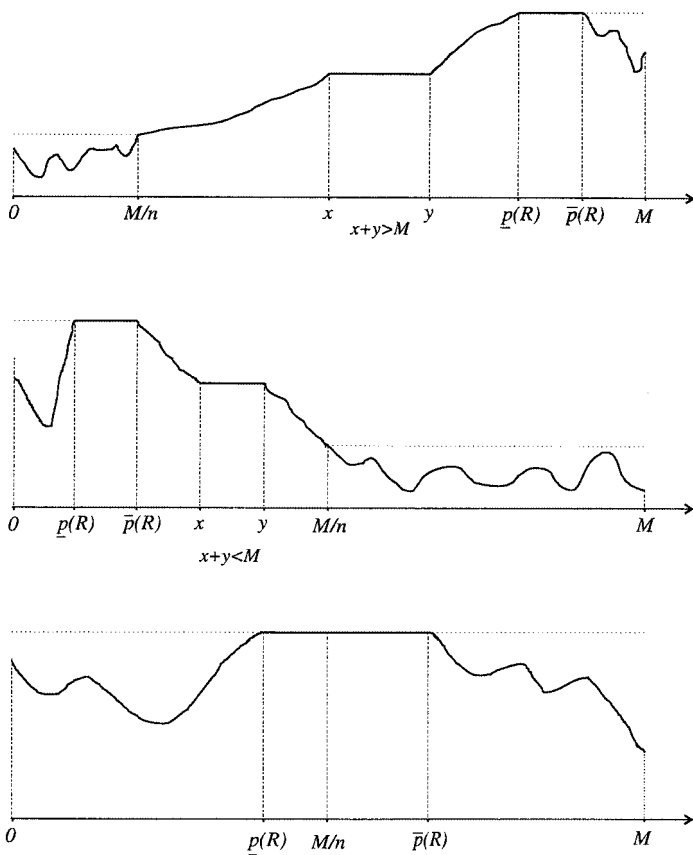


FIG. 1.

Before proving Theorem 1, we illustrate the reason why efficiency and strong symmetry together force the domain to contain only preferences with intervals of indifference of a very special type away from the set of best shares.

EXAMPLE 1. Let $M = 8$ and $N = \{1, 2\}$. Let Φ be any efficient and strongly symmetric rule. Consider the preference \bar{R} on $[0, 8]$ defined by

$$y\bar{P}x \quad \text{for all } 0 \leq x < y \leq 2 \text{ and all } 5 \leq x < y \leq 8$$

and

$$y\bar{I}x \quad \text{for all } x, y \in [2, 5].$$

Note that condition (a) of Definition 8 is not satisfied because $2\bar{I}5$ and there is no an interval of indifference $[x_0, y_0] \supseteq [2, 5]$ such that $x_0 + y_0 > 8$.

Therefore, $\bar{R} \notin \mathcal{R}_{fsp}$. A maximal domain of preferences cannot contain \bar{R} , because by strong symmetry, $\Theta(\bar{R}, \bar{R}) = (4, 4)$, but the existence of the allocation $(2, 6)$, which is such that $2\bar{I}4$ and $6\bar{P}4$, indicated that $\Phi(\bar{R}, \bar{R}) \notin E(\bar{R}, \bar{R})$, contradicting the efficiency of Φ . Consider now the preference \hat{R} on $[0, 8]$ defined by

$$y\hat{P}x \quad \text{for all } 0 \leq x < y \leq 3 \text{ and all } 6 \leq x < y \leq 8$$

and

$$y\hat{I}x \quad \text{for all } x, y \in [3, 6].$$

Note that condition (a) of Definition 8 is satisfied because the sum of the extremes of the indifference interval $[3, 6]$ is larger than 8. Therefore, $\hat{R} \in \mathcal{R}_{fsp}$. In contrast, the allocation $\Phi(\hat{R}, \hat{R}) = (4, 4)$ belongs to $E(\hat{R}, \hat{R})$.

To illustrate the role of condition (b) of Definition 8, consider the preference \tilde{R} on $[0, 8]$ defined by

$$x\tilde{P}y \quad \text{for all } 0 \leq x < y \leq 3 \text{ and all } 6 \leq x < y \leq 8$$

and

$$x\tilde{I}y \quad \text{for all } x, y \in [3, 6].$$

In this case $\tilde{R} \notin \mathcal{R}_{fsp}$, because now the sum of the extremes of the indifference interval is larger than 8. By strong symmetry, $\Phi(\tilde{R}, \tilde{R}) = (4, 4)$, but $2\tilde{P}4$ and $6\tilde{I}4$, which indicates that $\Phi(\tilde{R}, \tilde{R}) \notin E(\tilde{R}, \tilde{R})$, contradicting the efficiency of Φ . Finally, consider the preference R' on $[0, 8]$ defined by

$$xP'y \quad \text{for all } 0 \leq x < y \leq 2 \text{ and all } 5 \leq x < y \leq 8$$

and

$$xI'y \quad \text{for all } x, y \in [2, 5].$$

Now condition (b) of Definition 8 is satisfied because the sum of the extremes of the indifference interval $[2, 5]$ is smaller than 8. Therefore, $R' \in \mathcal{R}_{fsp}$. In this case the allocation $\Phi(R', R') = (4, 4)$ belongs to $E(R', R')$.

3. PROOF OF THEOREM 1

Before proving Theorem 1, we state a consequence of Ching's characterization (Ching, 1994) that we use repeatedly in this section.

Remark 1. Let Φ be any rule on \mathcal{V}^n ($\supseteq \mathcal{R}_s^n$) satisfying strategy proofness, efficiency, and strong symmetry. If $\mathbf{R} \in \mathcal{R}_s^n$, then $\Phi(\mathbf{R}) = U(\mathbf{R})$; that is, Φ coincides with the uniform allocation rule on the subset of single-peaked preferences.

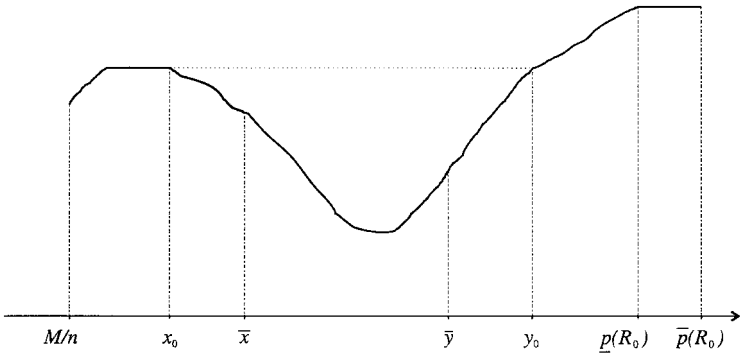


FIG. 2.

Let \mathcal{R}_m be a subset of preferences satisfying the following condition: $\mathcal{R}_s \subsetneq \mathcal{R}_m \subseteq \mathcal{R}$. Suppose that there exists a rule on \mathcal{R}_m^n , Φ , satisfying strategy proofness, efficiency, and strong symmetry. Assume \mathcal{R}_m is a maximal domain in \mathcal{R} satisfying these properties. To show that $\mathcal{R}_m = \mathcal{R}_{fsp}$ we use the following Lemmas, where $R^0, R^M \in \mathcal{R}_s$ denotes the two single-peaked preferences such that $p(R^0) = 0$ and $p(R^M) = M$.

LEMMA 1. *Let $R_0 \in \mathcal{R}_m$ and $x, y \in [0, M]$ be arbitrary.*

Case 1: $M/n \leq x < y \leq \bar{p}(R_0)$; then yR_0x .

Case 2: $\underline{p}(R_0) \leq y < x \leq M/n$; then yR_0x .

Proof. Case 1: Suppose otherwise; that is, there exist $R_0 \in \mathcal{R}_m$ and $\bar{x}, \bar{y} \in [0, M]$ such that $M/n \leq \bar{x} < \bar{y} \leq \bar{p}(R_0)$ and $\bar{x}P_0\bar{y}$. We can also find (see Fig. 2) $x_0, y_0 \in [0, M]$ such that

$$(a.1) \quad M/n \leq x_0 < y_0 \leq \bar{p}(R_0),$$

$$(a.2) \quad x_0I_0y_0,$$

$$(a.3) \quad x_0R_0x \quad \text{for all } x \in [M/n, x_0], \text{ and}$$

$$(a.4) \quad x_0P_0x \quad \text{for all } x \in (x_0, y_0).$$

Notice that x_0 is the smallest value below $\bar{p}(R_0)$ and above M/n at which R_0 starts decreasing to its right.⁷ Since R_0 is continuous and $\bar{p}(R_0)R_0\bar{x}$, the existence of such y_0 follows. Obviously, x_0 could be equal to M/n , y_0 could be equal to $\bar{p}(R_0)$, or both.

Note that for all $z_0 \in (x_0, y_0)$, the following inequalities hold:

$$\frac{M - y_0}{n - 1} < \frac{M - z_0}{n - 1} < \frac{M - x_0}{n - 1} \leq \frac{M}{n}. \tag{3.1}$$

⁷We often abuse language by using utility representation terminology to refer to properties of preference relations.

Now fix $z_0 \in (x_0, y_0)$ and let $\bar{R} \in \mathcal{R}_s$ be such that $p(\bar{R}) = \frac{M-z_0}{n-1}$ and $(\frac{M-y_0}{n-1})\bar{P}(\frac{M-x_0}{n-1})$. The existence of such a preference \bar{R} follows from Eq. (3.1).

Let $\hat{R} \in \mathcal{R}_s$ be any preference such that $p(\hat{R}) = x_0$. By Remark 1, $\Phi(\hat{R}, \bar{R}, \dots, \bar{R}) = U(\hat{R}, \bar{R}, \dots, \bar{R})$, and since

$$x_0 + (n-1) \cdot \frac{M-z_0}{n-1} < M,$$

we have that $\Phi_1(\hat{R}, \bar{R}, \dots, \bar{R}) = x_0$. By strategy proofness of Φ ,

$$\Phi_1(R_0, \bar{R}, \dots, \bar{R})R_0x_0. \quad (3.2)$$

Again, by Remark 1, $\Phi_1(R^M, \bar{R}, \dots, \bar{R}) = z_0$, and by strategy proofness of Φ , $z_0R^M\Phi_1(R_0, \bar{R}, \dots, \bar{R})$, implying that

$$\Phi_1(R_0, \bar{R}, \dots, \bar{R}) \leq z_0. \quad (3.3)$$

Finally, by Remark 1, $\Phi_1(R_0, \bar{R}, \dots, \bar{R}) = M/n$ and by strategy proofness of Φ , $M/nR^0\Phi_1(R_0, \bar{R}, \dots, \bar{R})$, implying that

$$\Phi_1(R_0, \bar{R}, \dots, \bar{R}) \geq \frac{M}{n}. \quad (3.4)$$

Then, by Eqs. (3.2), (3.3), and (3.4),

$$\Phi(R_0, \bar{R}, \dots, \bar{R}) = \left(x_1, \frac{M-x_1}{n-1}, \dots, \frac{M-x_1}{n-1} \right), \quad (3.5)$$

with $M/n \leq x_1 \leq x_0$ and $x_1I_0x_0$. But the existence of the allocation $(y_0, \frac{M-y_0}{n-1}, \dots, \frac{M-y_0}{n-1})$ and Eq. (3.5) imply that $\Phi(R_0, \bar{R}, \dots, \bar{R}) \notin E(R_0, \bar{R}, \dots, \bar{R})$, contradicting the efficiency of Φ .

Case 2: The proof is omitted, since it follows an argument which is symmetric to the one used to prove Case 1. ■

LEMMA 2. Let $R_0 \in \mathcal{R}_m$ and $x \in [0, M]$ be arbitrary.

Case 1: $x < M/n \leq \bar{p}(R_0)$; then M/nR_0x .

Case 2: $\underline{p}(R_0) \leq M/n < x$; then M/nR_0x .

Proof. *Case 1:* Suppose otherwise; that is, there exist $R_0 \in \mathcal{R}_m$ and $x_0 < M/n \leq \bar{p}(R_0)$ such that x_0P_0M/n . First, assume that M/n is a minimal element on $[x_0, M/n]$ relative to R_0 ; that is,

$$yR_0\frac{M}{n} \text{ for all } y \in \left[x_0, \frac{M}{n} \right]. \quad (3.6)$$

Since Φ is strongly symmetric,

$$\Phi(R_0, \dots, R_0) = (M/n, \dots, M/n). \quad (3.7)$$

By Eq. (3.6) and Lemma 1, we have that for all $\varepsilon \in (0, \min\{\frac{M}{n} - x_0, \bar{p}(R_0) - \frac{M}{n}\})$,

$$\left(\frac{M}{n} - \varepsilon\right)R_0 \frac{M}{n} \quad \text{and} \quad \left(\frac{M}{n} + \varepsilon\right)R_0 \frac{M}{n}.$$

Let $\bar{\varepsilon} = \min\{\frac{M}{n} - x_0, \bar{p}(R_0) - \frac{M}{n}\}$. Then, either

$$\left(\frac{M}{n} - \bar{\varepsilon}\right)P_0 \frac{M}{n} \quad \text{or} \quad \left(\frac{M}{n} + \bar{\varepsilon}\right)P_0 \frac{M}{n},$$

depending on whether $\bar{\varepsilon}$ is equal to $\frac{M}{n} - x_0$ or to $\bar{p}(R_0) - \frac{M}{n}$, respectively. Then the allocation $((\frac{M}{n} + \bar{\varepsilon}), (\frac{M}{n} - \bar{\varepsilon}), M/n, \dots, M/n)$ and Eq. (3.7) imply that $\Phi(R_0, \dots, R_0) \notin E(R_0, \dots, R_0)$, contradicting the efficiency of Φ .

Second, assume that there exists $y_0 \in (x_0, M/n)$ such that $M/n P_0 y_0$. Then there exist x_1, y_1 , and z_1 such that

- (a.1') $0 \leq x_1 < z_1 < y_1 \leq M/n$,
- (a.2') $x_1 I_0 y_1 I_0 M/n$,
- (a.3') $x_1 P_0 x$ for all $x \in (x_1, y_1)$, and
- (a.4') $y_1 I_0 x$ for all $x \in [y_1, M/n]$.

Note that

$$\frac{M}{n} \leq \frac{M - y_1}{n - 1} < \frac{M - z_1}{n - 1} < \frac{M - x_1}{n - 1}.$$

Now let $\bar{R} \in \mathcal{R}_s$ be any single-peaked preference such that $p(\bar{R}) = \frac{M - z_1}{n - 1}$ and $\frac{M - x_1}{n - 1} \bar{P} \frac{M - y_1}{n - 1}$. By Remark 1, $\Phi_1(R^M, \bar{R}, \dots, \bar{R}) = U_1(R^M, \bar{R}, \dots, \bar{R}) = M/n$, the uniform allocation. By strategy proofness of Φ ,

$$\Phi_1(R_0, \bar{R}, \dots, \bar{R}) R_0 \frac{M}{n}. \tag{3.8}$$

Again, by Remark 1, $\Phi_1(R^0, \bar{R}, \dots, \bar{R}) = z_1$, and by strategy proofness of Φ , $z_1 R^0 \Phi_1(R_0, \bar{R}, \dots, \bar{R})$, implying that

$$\Phi_1(R_0, \bar{R}, \dots, \bar{R}) \geq z_1. \tag{3.9}$$

Then, by Eqs. (3.8) and (3.9),

$$\Phi_1(R_0, \bar{R}, \dots, \bar{R}) \geq y_1. \tag{3.10}$$

Finally, by Remark 1, $\Phi_1(R^M, \bar{R}, \dots, \bar{R}) = M/n$, and by strategy proofness of Φ , $M/n R^M \Phi_1(R_0, \bar{R}, \dots, \bar{R})$, implying that

$$\Phi_1(R_0, \bar{R}, \dots, \bar{R}) \leq \frac{M}{n}. \tag{3.11}$$

Then, by Eqs. (3.10) and (3.11),

$$\Phi(R_0, \bar{R}, \dots, \bar{R}) = \left(x_2, \frac{M - x_2}{n - 1}, \dots, \frac{M - x_2}{n - 1} \right), \quad (3.12)$$

with $y_1 \leq x_2 \leq M/n$ and $x_2 I_0 M/n$ (by construction). But then, since $\frac{M - x_2}{n - 1} \leq \frac{M - y_1}{n - 1}$, $\bar{R} \in \mathcal{R}_s$, and all preference orderings are transitive, the allocation $(x_1, \frac{M - x_1}{n - 1}, \dots, \frac{M - x_1}{n - 1})$ and (3.12) imply that $\Phi(R_0, \bar{R}, \dots, \bar{R}) \notin E(R_0, \bar{R}, \dots, \bar{R})$, contradicting the efficiency of Φ .

Case 2: The proof is omitted, since it follows an argument which is symmetric to the one used to prove Case 1. ■

LEMMA 3. *Let $R_0 \in \mathcal{R}_m$ and $x \in [0, M]$ be arbitrary.*

Case 1: $x < M/n \leq \bar{p}(R_0)$ and $x I_0 M/n$; then $M/n I_0 x'$ for all $x' \in [x, M/n]$.

Case 2: $\underline{p}(R_0) \leq M/n < x$ and $x I_0 M/n$; then $M/n I_0 x'$ for all $x' \in [M/n, x]$.

Proof. *Case 1:* Suppose otherwise; that is, there exist $R_0 \in \mathcal{R}_m$ and $x_1 < M/n \leq \bar{p}(R_0)$ such that $x_1 I_0 M/n$ and $M/n P_0 z_1$ for at least one $z_1 \in (x_1, M/n)$. Notice that by Lemma 2, we already know that $M/n R_0 z_1$. Without loss of generality we can assume that there exists $y_1 \in [x_1, M/n]$ such that $M/n I_0 y$ for all $y \in [y_1, M/n]$, $M/n P_0 y$ for all $y \in (x_1, y_1)$, and $z_1 \in (x_1, y_1)$. Note that

$$\frac{M}{n} \leq \frac{M - y_1}{n - 1} < \frac{M - z_1}{n - 1} < \frac{M - x_1}{n - 1}.$$

Now let $\bar{R} \in \mathcal{R}_s$ be any single-peaked preference such that $p(\bar{R}) = \frac{M - z_1}{n - 1}$ and $\frac{M - x_1}{n - 1} \bar{P} \frac{M - y_1}{n - 1}$.

By Remark 1, $\Phi(R^M, \bar{R}, \dots, \bar{R}) = U(R^M, \bar{R}, \dots, \bar{R})$; therefore, $\Phi_1(R^M, \bar{R}, \dots, \bar{R}) = M/n$. By strategy proofness of Φ ,

$$\Phi_1(R_0, \bar{R}, \dots, \bar{R}) R_0 \frac{M}{n}. \quad (3.13)$$

Again, by Remark 1, $\Phi_1(R^0, \bar{R}, \dots, \bar{R}) = z_1$, and by strategy proofness of Φ , $z_1 R^0 \Phi_1(R_0, \bar{R}, \dots, \bar{R})$, implying that

$$\Phi_1(R_0, \bar{R}, \dots, \bar{R}) \geq z_1. \quad (3.14)$$

Then, by Eqs. (3.13) and (3.14),

$$\Phi_1(R_0, \bar{R}, \dots, \bar{R}) \geq y_1. \quad (3.15)$$

Finally, since $\Phi_1(R^M, \bar{R}, \dots, \bar{R}) = M/n$, by strategy proofness of Φ , $M/nR^M\Phi_1(R_0, \bar{R}, \dots, \bar{R})$, implying that

$$\Phi_1(R_0, \bar{R}, \dots, \bar{R}) \leq \frac{M}{n}. \tag{3.16}$$

Then, by Eqs. (3.15) and (3.16),

$$\Phi(R_0, \bar{R}, \dots, \bar{R}) = \left(x_2, \frac{M - x_2}{n - 1}, \dots, \frac{M - x_2}{n - 1} \right), \tag{3.17}$$

with $y_1 \leq x_2 \leq M/n$ and $\frac{M-x_2}{n-1} \leq \frac{M-y_1}{n-1}$. Because $\frac{M-x_1}{n-1} \bar{P}^{\frac{M-y_1}{n-1}} \bar{P}^{\frac{M-x_2}{n-1}}$ and $x_1 I_0 x_2$, we have that the allocation $(x_1, \frac{M-x_1}{n-1}, \dots, \frac{M-x_1}{n-1})$ and Eq. (3.17) imply that $\Phi(R_0, \bar{R}, \dots, \bar{R}) \notin E(R_0, \bar{R}, \dots, \bar{R})$, contradicting the efficiency of Φ .

Case 2: The proof is omitted since it follows an argument which is symmetric to the one used to prove Case 1. ■

LEMMA 4. Let $R_0 \in \mathcal{R}_m$ and $x, y \in [0, M]$ be arbitrary.

Case 1: $M/n \leq x < y \leq \underline{p}(R_0)$ and $x I_0 y$; then there exists an interval $[x_0, y_0] \supseteq [x, y]$ such that $x_0 + y_0 > M$ and $x' I_0 y_0$ for all $x' \in [x_0, y_0]$.

Case 2: $\bar{p}(R_0) \leq x < y \leq M/n$ and $x I_0 y$; then there exists an interval $[x_0, y_0] \supseteq [x, y]$ such that $x_0 + y_0 < M$ and $x' I_0 y_0$ for all $x' \in [x_0, y_0]$.

To prove Lemma 4, we need the following definition.

DEFINITION 10. Given a preference $R_0 \in \mathcal{R}$, we say that the interval $[x_0, y_0]$ is a *maximal interval of indifference* for R_0 if $x' I_0 x_0$ for all $x' \in [x_0, y_0]$ and if $[x_1, y_1] \supseteq [x_0, y_0]$ is such that $x I_0 x_0$ for all $x \in [x_1, y_1]$, then $[x_0, y_0] = [x_1, y_1]$.

Proof. *Case 1:* Let $R_0 \in \mathcal{R}_m$, and suppose that x and y are such that $M/n \leq x < y \leq \underline{p}(R_0)$ and $x I_0 y$. By Lemmas 1, 2, and 3, there exists a maximal interval of indifference for R_0 , $[x_0, y_0]$, containing $[x, y]$. Notice that $x' I_0 y_0$ for all $x' \in [x_0, y_0]$ and $M/n < y_0$.

To obtain a contradiction, assume that $x_0 + y_0 \leq M$. Let $z_0 \in (x_0, y_0)$ be any share such that $M/n \leq z_0$ and

$$(z_0 - x_0) > (y_0 - z_0).$$

Subcase 1.1: $n \geq 3$, and there exists an integer n' such that $n \geq n' \geq 3$ and

$$(n' - 1)z_0 \leq M \leq n'z_0.$$

Notice that the latter condition is possible only if $x_0 + y_0 \leq M$.

Let $\bar{R} \in \mathcal{R}_s$ be such that

$$p(\bar{R}) = M - (n' - 1)z_0 = z_1 \quad \text{and} \quad \frac{M}{n'}\bar{P}y_1 = M - (n' - 1)y_0.$$

Notice that $M/n' \leq z_0$ implies that $z_1 = M - (n' - 1)z_0 \leq M/n'$. Therefore,

$$y_1 = M - (n' - 1)y_0 < M - (n' - 1)z_0 = z_1 \leq \frac{M}{n'}.$$

Define $\mathbf{R}_0 = (\underbrace{R_0, \dots, R_0}_{(n'-1)\text{-times}}, R^0, \dots, R^0, \bar{R}) \in \mathcal{R}_m^n$. To show that $\Phi(\mathbf{R}_0) = (\underbrace{z_0, \dots, z_0}_{(n'-1)\text{-times}}, 0, \dots, 0, z_1)$, suppose first that

$$\Phi(\mathbf{R}_0) = (t_1, \dots, t_1, t_2, \dots, t_2, t_3), \tag{3.18}$$

with $t_2 > 0$: Since

$$\Phi(R_0, \dots, R_0, R^0, \dots, R^0, R_0) = (M/n', \dots, M/n', 0, \dots, 0, M/n'), \tag{3.19}$$

we have that $\Phi_n(\mathbf{R}_0) = t_3\bar{R}M/n'$, which implies

$$M - (n' - 1)y_0 < t_3 \leq \frac{M}{n'}. \tag{3.20}$$

But the existence of the allocation $(t'_1, \dots, t'_1, 0, \dots, 0, t_3)$ and Eq. (3.18) imply that $\Phi(\mathbf{R}_0) \notin E(\mathbf{R}_0)$. To see this, first note that $0P^0t_2$. Moreover, Eq. (3.20) implies $M/n' \leq t'_1 \leq y_0$. Therefore, since $t_1 < t'_1 \leq y_0$, Lemmas 1 and 2 imply that $t'_1R_0t_1$, contradicting the efficiency of Φ .

Now assume that

$$\Phi(\mathbf{R}_0) = (\hat{t}_1, \dots, \hat{t}_1, 0, \dots, 0, \hat{t}_3) \tag{3.21}$$

and $\hat{t}_3 \neq z_1 = M - (n' - 1)z_0$. Because of Eq. (3.19), $\Phi_n(\mathbf{R}_0) = \hat{t}_3\bar{R}M/n'$, which implies

$$M - (n' - 1)y_0 < \hat{t}_3 \leq \frac{M}{n'}. \tag{3.22}$$

But the existence of the allocation $(z_0, \dots, z_0, 0, \dots, 0, z_1)$ and Eq. (3.21) imply that $\Phi(\mathbf{R}_0) \notin E(\mathbf{R}_0)$. To see this, first notice that $z_1\bar{P}\hat{t}_3$ since $p(\bar{R}) = z_1$ and $z_1 \neq \hat{t}_3$. Moreover, Eq. (3.22) implies $M/n' \leq \hat{t}_1 \leq y_0$. Therefore, since $\hat{t}_1 \leq y_0$, we have that $z_0I_0y_0R_0\hat{t}_1$. Hence, $z_0R_0\hat{t}_1$, contradicting the efficiency of Φ . Therefore,

$$\Phi(\mathbf{R}_0) = (\underbrace{z_0, \dots, z_0}_{(n'-1)\text{-times}}, 0, \dots, 0, z_1). \tag{3.23}$$

To finish with Subcase 1.1, suppose first that $y_0 < M$. Let $\varepsilon > 0$ be such that $(z_0 - x_0) > \varepsilon > (y_0 - z_0)$. Because $(z_0 - \varepsilon) \in [x_0, z_0]$ and $(z_0 + \varepsilon) > y_0$, and by Lemma 1, we have that $(z_0 - \varepsilon)I_0z_0$ and $(z_0 + \varepsilon)P_0z_0$, since $[x_0, y_0]$ is a maximal interval of indifference for R_0 . Therefore, the existence of the allocation

$$((z_0 - \varepsilon), (z_0 + \varepsilon), \underbrace{z_0, \dots, z_0}_{(n'-3)\text{-times}}, 0, \dots, 0, z_1)$$

and Eq. (3.23) imply that $\Phi(\mathbf{R}_0) \notin E(\mathbf{R}_0)$, contradicting the efficiency of Φ . Now assume that the extreme case $y_0 = M$ holds. Then $x_0 = 0$, because our contradiction hypothesis says that $x_0 + y_0 \leq M$. In this case R_0 is such that xI_0y for all $x, y \in [0, M]$. But then, Lemma 4 follows, since for any $x'_0 \in (0, M/n)$ we have that $[x'_0, y_0] \supseteq [x, y]$, $x'_0 + y_0 > M$, and $x'I_0y_0$ for all $x' \in [x'_0, y_0]$.

Subcase 1.2: $n \geq 3$ and z_0 satisfies the following inequalities: $z_0 < M < 2z_0$. Using arguments similar to the ones used in Subcase 1.1, it is possible to show that

$$\Phi(R_0, R_0, R^0, \dots, R^0) = (M/2, M/2, 0, \dots, 0). \tag{3.24}$$

Since $x_0 + y_0 \leq M$ and $y_0 > z_0 > \frac{M}{2}$, we have that $0 < y_0 - \frac{M}{2} \leq \frac{M}{2} - x_0$, which implies that we can find an $\varepsilon > 0$ such that $\frac{M}{2} + \varepsilon > y_0$ and $\frac{M}{2} - \varepsilon > x_0$. As before, we can assume that $\frac{M}{2} + \varepsilon \leq M$ because if $y_0 = M$, the statement follows trivially as in Subcase 1.1. By Lemma 1, $(\frac{M}{2} - \varepsilon)I_0M/2$ and $(\frac{M}{2} + \varepsilon)P_0M/2$ hold since $[x_0, y_0]$ is a maximal interval of indifference for R_0 . Therefore, the existence of $\varepsilon > 0$ such that $(\frac{M}{2} - \varepsilon, \frac{M}{2} + \varepsilon, 0, \dots, 0) \in Z$ and Eq. (3.24) imply that $\Phi(R_0, R_0, R^0, \dots, R^0) \notin E(R_0, R_0, R^0, \dots, R^0)$, contradicting the efficiency of Φ .

Subcase 1.3: $n = 2$. Remember, we can suppose that $M/n < y_0 < M$. By strong symmetry,

$$\Phi(R_0, R_0) = (M/2, M/2). \tag{3.25}$$

We can also find $\varepsilon > 0$ such that $y_0 < z_0 + \varepsilon$, $x_0 < z_0 - \varepsilon$, $(z_0 + \varepsilon)P_0M/2$, and $(z_0 - \varepsilon)I_0M/2$. Therefore, the existence of $\varepsilon > 0$ such that $(z_0 - \varepsilon, z_0 + \varepsilon) \in Z$ and Eq. (3.25) imply that $\Phi(R_0, R_0) \notin E(R_0, R_0)$, contradicting the efficiency of Φ .

Case 2: The proof is omitted, since it follows an argument which is symmetric to the one used to prove Case 1. ■

Proof of Theorem 1. Let $R_0 \in \mathcal{R}_m$ be arbitrary. We have to show that R_0 is feebly single-plateaued. Consider the following cases.

Case A: Assume that $M/n \leq \underline{p}(R_0)$. Then, $\Theta(R_0) = [M/n, \bar{p}(R_0)]$. To show that property (a) of Definition 8 holds, suppose first that $M/n \leq x < y \leq \underline{p}(R_0)$. Then, by Lemma 1(Case 1), yR_0x . If yI_0x , then, by Lemma 4

(Case 1), there exists an interval $[x_0, y_0] \supseteq [x, y]$ such that $x_0 + y_0 > M$ and $x'I_0y_0$ for all $x' \in [x_0, y_0]$. Assume now that $x < M/n \leq y \leq \underline{p}(R_0)$. Then, by Lemma 2 (Case 1), M/nR_0x . Moreover, by Lemma 1 (Case 1), yR_0M/n . Therefore, since R_0 is transitive, yR_0x . If yI_0x , then, by Lemma 4 (Case 1), there exists an interval $[x_0, y_0] \supseteq [x, y]$ such that $x_0 + y_0 > M$ and $x'I_0y_0$ for all $x' \in [x_0, y_0]$. To show that property (c) of Definition 8 holds, suppose that $x \in (\underline{p}(R_0), \bar{p}(R_0))$. Then, $M/n \leq \underline{p}(R_0) < x < \bar{p}(R_0)$, which implies, by Lemma 1 (Case 1), that $xR_0\underline{p}(R_0)$, and hence $xI_0\bar{p}(R_0)$.

Case B: Assume that $\underline{p}(R_0) \leq M/n \leq \bar{p}(R_0)$. Then, $\Theta(R_0) = [\underline{p}(R_0), \bar{p}(R_0)]$. To show that property (c) of Definition 8 holds, first assume that $\underline{p}(R_0) = M/n$, and let x be any share such that $\underline{p}(R_0) < x \leq \bar{p}(R_0)$. By Lemma 1 (Case 1), $xR_0\underline{p}(R_0)$, which implies that $xI_0\bar{p}(R_0)$. Then assume that $\underline{p}(R_0) < M/n \leq \bar{p}(R_0)$. By Lemma 2 (Case 1),

$$\frac{M}{n}R_0\underline{p}(R_0). \tag{3.26}$$

First, let x be any share such that $\underline{p}(R_0) < x < M/n \leq \bar{p}(R_0)$. By Lemma 1 (Case 2), xR_0M/n and by Eq. (3.26), $xI_0\bar{p}(R_0)$. Second, let x be any share such that $\underline{p}(R_0) < M/n < x \leq \bar{p}(R_0)$. By Lemma 1 (Case 1), xR_0M/n , and by Eq. (3.26), $xI_0\bar{p}(R_0)$.

Case C: Assume that $\bar{p}(R_0) \leq M/n$. Then, $\Theta(R_0) = [\underline{p}(R_0), M/n]$. The proof that properties (b) and (c) of Definition 8 hold is symmetrical to that of Case A, using Case 2 of Lemmas 1, 2 and 4.

The proof of Theorem 1 is completed by exhibiting a rule on the set of feebly single-plateaued preferences, $(\mathcal{R}_{fsp})^n$, that satisfies the properties of strategy proofness, efficiency, and strong symmetry. We obtain such a rule by extending the uniform allocation rule, ψ , on the domain of single-plateaued preferences, \mathcal{R}_{sp} , to this larger domain.

The *extended uniform rule on $(\mathcal{R}_{fsp})^n$* , Ψ , is defined by the following algorithm: Let $\mathbf{R} = (R_1, \dots, R_n) \in (\mathcal{R}_{fsp})^n$ be any profile of feebly single-plateaued preferences.

Stage 0. Let $\bar{\mathbf{R}} = (\bar{R}_1, \dots, \bar{R}_n) \in \mathcal{R}_{sp}^n$ be any profile of single-plateaued preferences such that $[\underline{p}(R_i), \bar{p}(R_i)] = [\underline{p}(\bar{R}_i), \bar{p}(\bar{R}_i)]$ for all $i \in N$. Compute $\psi(\bar{\mathbf{R}})$ and let S^0 be the set of agents receiving an amount in the interior of a maximal interval of indifference for R_i (the original preference), denoted by $[x_i^0, y_i^0]$, such that $[x_i^0, y_i^0] \neq [\underline{p}(R_i), \bar{p}(R_i)]$; that is,

$$S^0 = \left\{ i \in N \mid \begin{array}{l} \psi_i(\bar{\mathbf{R}}) \in (x_i^0, y_i^0), \text{ where } [x_i^0, y_i^0] \text{ is a maximal interval} \\ \text{of indifference for } R_i \text{ and } \underline{p}(R_i)P_i x \text{ for all } x \in [x_i^0, y_i^0] \end{array} \right\}.$$

If $S^0 = \emptyset$, then define $\Psi(\mathbf{R}) = \psi(\bar{\mathbf{R}})$ and stop. If $S^0 \neq \emptyset$, then select any profile $\mathbf{R}^1 = (R_1^1, \dots, R_n^1) \in (\mathcal{R}_{fsp})^n$ such that $R_i^1 = R_i$ for all $i \notin S^0$ and

$$R_i^1 = \begin{cases} R_i \text{ on } [0, y_i^0] \text{ and } y_i^0 P_i^1 x \text{ for all } x > y_i^0 & \text{if } M \leq \sum \underline{p}(R_j) \\ R_i \text{ on } [x_i^0, M] \text{ and } x_i^0 P_i^1 x \text{ for all } x < x_i^0 & \text{if } \sum \bar{p}(R_j) \leq M \end{cases}$$

for all $i \in S^0$.⁸ Go to stage 1.

Now, for $k \geq 1$, and given that the algorithm has not stopped yet at stage $k - 1$, stage k is as follows.

Stage k . Given the preference profile $\mathbf{R}^k = (R_1^k, \dots, R_n^k) \in (\mathcal{R}_{fsp})^n$, the outcome of stage $k - 1$, let $\bar{\mathbf{R}}^k = (\bar{R}_1^k, \dots, \bar{R}_n^k) \in \mathcal{R}_{sp}^n$ be any profile of single-plateaued preferences such that $[p(R_i^k), \bar{p}(R_i^k)] = [\underline{p}(\bar{R}_i^k), \bar{p}(\bar{R}_i^k)]$ for all $i \in N$. Compute $\psi(\bar{\mathbf{R}}^k)$. If $\psi(\bar{\mathbf{R}}^k) = \psi(\bar{\mathbf{R}}^{k-1})$, then define $\Psi(\mathbf{R}) = \psi(\bar{\mathbf{R}}^k)$ and stop. Otherwise, let S^k be the set of agents receiving an amount in the interior of a maximal interval of indifference for R_i^k , denoted by $[x_i^k, y_i^k]$, such that $[x_i^k, y_i^k] \neq [\underline{p}(R_i^k), \bar{p}(R_i^k)]$; that is,

$$S^k = \left\{ i \in N \mid \begin{array}{l} \psi_i(\bar{\mathbf{R}}^k) \in (x_i^k, y_i^k), \text{ where } [x_i^k, y_i^k] \text{ is a maximal interval} \\ \text{of indifference for } R_i^k \text{ and } \underline{p}(R_i^k) P_i^k x \text{ for all } x \in [x_i^k, y_i^k] \end{array} \right\}.$$

If $S^k = \emptyset$, then define $\Psi(\mathbf{R}) = \psi(\bar{\mathbf{R}}^k)$ and stop. If $S^k \neq \emptyset$, then select any profile $\mathbf{R}^{k+1} = (R_1^{k+1}, \dots, R_n^{k+1}) \in (\mathcal{R}_{fsp})^n$ such that $R_i^{k+1} = R_i^k$ for all $i \notin S^k$ and

$$R_i^{k+1} = \begin{cases} R_i^k \text{ on } [0, y_i^k] \text{ and } y_i^k P_i^{k+1} x \text{ for all } x > y_i^k & \text{if } M \leq \sum \underline{p}(R_j^k) \\ R_i^k \text{ on } [x_i^k, M] \text{ and } x_i^k P_i^{k+1} x \text{ for all } x < x_i^k & \text{if } \sum \bar{p}(R_j^k) \leq M \end{cases}$$

for all $i \in S^k$. Go to state $k + 1$.

The algorithm stops after at most n stages. This is because the sets S^k contain only players whose stage- k proposed shares are not maximal. Hence, for all $K \geq 2$,

$$S^K \cap \left(\bigcup_{k=0}^{K-1} S^k \right) = \emptyset.$$

Note that the rule Ψ satisfies strategy proofness and strong symmetry. To show that it satisfies efficiency, let $\mathbf{R} = (R_1, \dots, R_n) \in (\mathcal{R}_{fsp})^n$ be arbitrary and consider the following cases:

Case 1: $\sum \underline{p}(R_j) \leq M \leq \sum \bar{p}(R_j)$. Then, efficiency is clearly satisfied because $\psi_i(\bar{\mathbf{R}}^0) \in [\underline{p}(R_i), \bar{p}(R_i)]$ for all $i \in N$ implies that $S^0 = \emptyset$,

⁸Notice that the efficiency of ψ implies that if $M \leq \sum \underline{p}(R_j)$, then $\psi_i(\mathbf{R}) \leq \underline{p}(R_i)$ and thus $y_i^0 < \underline{p}(R_i)$. Symmetrically, if $\sum \bar{p}(R_j) \leq M$, then $\bar{p}(R_i) \leq \psi_i(\mathbf{R})$ and thus $x_i^0 > \bar{p}(R_i)$. The same argument will also apply in all stages.

and the process stops at stage 0 after setting $\Psi(\mathbf{R}) = \psi(\bar{\mathbf{R}}^0)$. Therefore, $\bar{p}(R_i)I_i\Psi_i(\mathbf{R})$ for all $i \in N$, which means that $\Psi(\mathbf{R}) \in E(\mathbf{R})$.

Case 2: $M \leq \sum \underline{p}(R_j)$. Then, it is easy to show that $\Psi_i(\mathbf{R}) \leq \underline{p}(R_i)$ for all $i \in N$. Let S be the subset of agents who are rationed; that is,

$$S = \{i \in N \mid \Psi_i(\mathbf{R}) < \underline{p}(R_i)\}.$$

If $S = \emptyset$, then $\sum \underline{p}(R_j) = M$ and $\Psi_i(\mathbf{R}) = \underline{p}(R_i)$ for all $i \in N$, in which case $\Psi(\mathbf{R}) \in E(\mathbf{R})$. Therefore, suppose $S \neq \emptyset$ and assume that $\Psi(\mathbf{R}) \notin E(\mathbf{R})$; that is, there exist a feasible allocation $r = (r_1, \dots, r_n) \in Z$ and $j \in N$ such that

$$r_i R_i \Psi_i(\mathbf{R}) \quad \text{for all } i \in N$$

and

$$r_j P_j \Psi_j(\mathbf{R}). \quad (3.27)$$

However, Eq. (3.27) and the definition of Ψ imply that $j \in S$ and $\Psi_j(\mathbf{R}) < r_j$. Denote by $[x_j, y_j]$ the maximal interval of indifference containing $\Psi_j(\mathbf{R})$. By definition of Ψ , for all $i \in S$,

$$\Psi_i(\mathbf{R}) = \Psi_j(\mathbf{R}).$$

Consider the preference profile $\bar{\mathbf{R}} \in (\mathcal{R}_{fsp})^n$, where $\bar{\mathbf{R}}_i = \mathbf{R}_i$ if $i \notin S$ and $\bar{\mathbf{R}}_i = \bar{\mathbf{R}}_j$ if $i \in S$. By definition of Ψ ,

$$\Psi(\bar{\mathbf{R}}) = \Psi(\mathbf{R}).$$

For all $i \notin S$, $\Psi_i(\mathbf{R}) = \underline{p}(R_i)$ hold; hence $r_i \geq \Psi_i(\bar{\mathbf{R}})$, implying that $\sum_{i \notin S} r_i \geq \sum_{i \notin S} \Psi_i(\bar{\mathbf{R}})$. Since $\Psi_j(\bar{\mathbf{R}}) < r_j$, there exists $k \in N$ such that $\Psi_k(\bar{\mathbf{R}}) > r_k$, because $\Psi(\bar{\mathbf{R}}) \in Z$. Then

$$\Psi_k(\bar{\mathbf{R}}) \bar{I}_k r_k.$$

Because $\Psi_k(\bar{\mathbf{R}}) \in [x_j, y_j]$, $r_k \in [x_j, y_j]$. Therefore,

$$M \geq \sum_{\substack{i \in S \\ i \neq j}} r_i + r_j + \sum_{i \notin S} \Psi_i(\bar{\mathbf{R}}) > \sum_{\substack{i \in S \\ i \neq j}} r_i + y_j \geq x_j + y_j,$$

a contradiction with the fact that $\bar{\mathbf{R}}$ satisfies Definition 8.

Case 3: Assume that $\sum \bar{p}(R_j) \leq M$. Then, an argument symmetric to the one used in Case (2) proves that $\Psi(\mathbf{R}) \in E(\mathbf{R})$. ■

4. CONCLUDING REMARKS

We close with two remarks. First, we show how to derive a slightly weaker version of the result of Ching and Serizawa (1998) as an implication of our Theorem 1. While we have considered M as exogenous data, they formulate the division problem for all possible values of M by letting rules depend not only on preferences profiles, but also on all possible amounts of the good to be allocated. This distinction has important consequences for the maximality problem, since their approach implies that preferences must be defined over all positive shares, and consequently the same domain of preferences must be maximal for *all* values of M , while we search for a maximal domain of preferences (on $[0, M]$) for *each* value M . To formulate the division problem in their setting, assume now that every agent $i \in N$ has a continuous preference ordering over the interval \mathbb{R}_+ , and denote by $\mathcal{R}(\infty)$ the set of all of these preference orderings.

A rule on $\mathcal{V}^n \subseteq \mathcal{R}(\infty)^n$ and \mathbb{R}_{++} is a function $\Phi^\infty : \mathcal{V}^n \times \mathbb{R}_{++} \rightarrow \mathbb{R}_+^n$ such that $\sum \Phi_i^\infty(\mathbf{R}, M) = M$ for all $(\mathbf{R}, M) \in \mathcal{V}^n \times \mathbb{R}_{++}$.

Consider the natural extensions of strategy proofness, efficiency, symmetry, and strong symmetry to this new setting, where rules are defined on \mathcal{V}^n and \mathbb{R}_{++} .⁹ Denote them by $sp(\infty)$, $eff(\infty)$, $sy(\infty)$, and $ssy(\infty)$.

The following definition adapts our concept of maximal domain of preferences to their setting.

DEFINITION 11. A set $\mathcal{R}_m(\infty)$ of preferences is a *maximal (infinite) domain for a list of properties* if (1) $\mathcal{R}_m(\infty) \subseteq \mathcal{R}(\infty)$, (2) there exists a rule on $\mathcal{R}_m(\infty)^n$ and \mathbb{R}_{++} satisfying the properties, and (3) there is no rule on $\mathcal{Q}(\infty)^n$ and \mathbb{R}_{++} satisfying the same properties and such that $\mathcal{R}_m(\infty) \subsetneq \mathcal{Q}(\infty) \subseteq \mathcal{R}(\infty)$.

Ching and Serizawa (1998) prove that the set of single-plateaued preferences is the unique maximal (infinite) domain including single-peaked preferences for $sp(\infty)$, $eff(\infty)$, and $sy(\infty)$. Theorem 2 identifies the single-plateaued domain using the strong version of symmetry.¹⁰

THEOREM 2. *The set of single-plateaued preferences, $\mathcal{R}_{sp}(\infty)$, is the unique maximal (infinite) domain including single-peaked preferences for $sp(\infty)$, $eff(\infty)$, and $ssy(\infty)$.*

Proof. Let $\mathcal{R}_a(\infty)$ be a domain on which there is a rule Φ^∞ on $\mathcal{R}_a(\infty)^n$ and \mathbb{R}_{++} satisfying $sp(\infty)$, $eff(\infty)$, and $ssy(\infty)$. Assume also

⁹This means that in Definitions 1, 2, and 3 we have to replace the expression “for all $\mathbf{R} \in \mathcal{V}^n$ ” with the expression “for all $(\mathbf{R}, M) \in \mathcal{V}^n \times \mathbb{R}_{++}$.”

¹⁰It is an open question whether the maximal domain identified in Theorem 1 becomes larger if we substitute strong symmetry for symmetry.

that $\mathcal{R}_s(\infty) \subseteq \mathcal{R}_a(\infty)$. Given M , denote by $\mathcal{R}_{fsp}(M)$ the set of feebly single-plateaued preferences and by $Z(M)$ the set of allocations. Then, for each $M \in \mathbb{R}_{++}$, the rule $\Phi^M : \mathcal{R}_a(M)^n \rightarrow Z(M)$ satisfies strategy proofness, efficiency, and strong symmetry (where $\mathcal{R}_a(M)$ is the set of preferences on $[0, M]$ obtained by restricting to $[0, M]$ all preferences in $\mathcal{R}_a(\infty)$) after setting $\Phi^M(\mathbf{R}) = \Phi^\infty(\mathbf{R}, M)$. Then, by Theorem 1, $\mathcal{R}_a(M) = \mathcal{R}_{fsp}(M)$ for every $M \in \mathbb{R}_{++}$. Since this is true for every M , it follows that $\mathcal{R}_a(\infty) = \bigcap_{M>0} \mathcal{R}_{fsp}(M)$. Finally, one sees immediately that $\mathcal{R}_{sp}(\infty) = \bigcap_{M>0} \mathcal{R}_{fsp}(M)$. Hence $\mathcal{R}_a(\infty) = \mathcal{R}_{sp}(\infty)$. ■

Second, the interval $\Theta(R_i)$ is intimately related with “option” sets, where given a rule Φ on \mathcal{V}^n and a preference $R_i \in \mathcal{V}$, we define the *set of options* left open to the other agents by i declaring R_i at Φ as

$$\sigma^\Phi(R_i) = \{x \in [0, M] \mid \exists R_{-i} \in \mathcal{V}^{n-1} \text{ such that } \Phi_i(R_i, R_{-i}) = x\}.$$

This is not surprising, since option sets also play a fundamental role in describing maximal domains in voting environments. The main two ideas are the following. Given a preference R_i , alternatives at the left (right) of the top plateau and outside the option set have to be worse than the smallest (largest) alternative in the option set. Moreover, the preference R_i has to be single-plateaued on the option set.

It is easy to show here that, given a preference $R_i \in \mathcal{R}_{fsp}$ and a strategy-proof, efficient, and strongly symmetric rule on $(\mathcal{R}_{fsp})^n$, the relationship between $\Theta(R_i)$ and $\sigma^\Phi(R_i)$ is as follows. Suppose that R_i is such that M/n does not belong to an indifference interval; then $\Theta(R_i) = \sigma^\Phi(R_i)$. However, if M/n belongs to an indifference interval, then $\sigma^\Phi(R_i) = \Theta(R_i) \cup [x_0, y_0]$, where $[x_0, y_0]$ is the maximal interval of indifference for R_i that contains M/n .

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