

Solution to Problem Set One - Preferences

Lecture Notes in Microeconomic Theory by Ariel Rubinstein

Last Update: Sept 11, 2007

1. Let \succeq be a preference relation on a set X . Define $I(x)$ to be the set of all $y \in X$ for which $y \sim x$. Show that the set (of sets!) $\{I(x) | x \in X\}$ is a partition of X , i.e.,

(a) $\forall x \in X, I(x) \neq \emptyset$.

(b) $\forall x \in X, \exists y \in X$ such that $x \in I(y)$.

(c) $\forall x, y \in X$, either $I(x) = I(y)$ or $I(x) \cap I(y) = \emptyset$.

Proof of (a) and (b) Choose any $x \in X$. By the reflexivity of \succeq ,¹ it follows $x \sim x \Rightarrow x \in I(x)$. \square

Proof of (c) Choose any $x, y \in X$, and assume that $I(x) \cap I(y) \neq \emptyset$, i.e. $\exists z \in I(x) \cap I(y)$. Choose any $a \in I(x) \Rightarrow a \sim x$. Moreover, since $x \sim z$, the transitivity of \sim ² implies that $a \sim z$.

In addition, note that $z \in I(y) \Rightarrow z \sim y \Rightarrow a \sim y$, again by transitivity. Therefore, $I(x) \subseteq I(y)$. A symmetric argument can be used to show that $I(y) \subseteq I(x)$. Consequently, if $I(x) \cap I(y) \neq \emptyset$, then $I(x) = I(y)$. \blacksquare

2. Kreps (1990) introduces another formal definition for preferences. His primitive is a binary relation P interpreted as "strictly preferred." He requires P to satisfy:

Asymmetry For no x, y do we have both xPy and yPx .

Negative-Transitivity $\forall x, y, z \in X$, if xPy , then either xPz or zPy (or both).

Explain the sense in which Kreps' formalization is equivalent to the traditional definition.

Kreps' formalization and the traditional formalization are equivalent. This proof will closely follow the one presented on pages 6–8 of the lecture notes. The following steps are required to complete the proof:

¹Reflexivity of \succeq is implied by definition: By the completeness of \succeq , we know $x \succeq x \Rightarrow x \sim x$.

²Transitivity of \sim follows directly from the transitivity of \succeq ; try proving this as an exercise.

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