

## Solution to Problem Set One - Preferences

*Lecture Notes in Microeconomic Theory* by Ariel Rubinstein

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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  $\succeq$ ,<sup>1</sup> 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  $\sim$ <sup>2</sup> 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:

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

<sup>2</sup>Transitivity of  $\sim$  follows directly from the transitivity of  $\succeq$ ; try proving this as an exercise.

# Solutions To Problem Set Rubinstein Manual

**Jianjun Gao**



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