# Exact bounds of the Möbius inverse of monotone set functions 

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#### Abstract

We give the exact upper and lower bounds of the Möbius inverse of monotone and normalized set functions (a.k.a. normalized capacities) on a finite set of $n$ elements. We find that the absolute value of the bounds tend to $\frac{4^{n / 2}}{\sqrt{\pi n / 2}}$ when $n$ is large. We establish also the exact bounds of the interaction transform and Banzhaf interaction transform, as well as the exact bounds of the Möbius inverse for the subfamilies of $k$-additive normalized capacities and $p$-symmetric normalized capacities.


Keywords: Möbius inverse, monotone set function, interaction
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## 1 Introduction

The Möbius function is a well-known tool in combinatorics and partially ordered sets (see, e.g., [?, ?, ?]). In the field of decision theory, the Möbius inverse of a monotone set function (called a capacity) is a fundamental concept permitting to derive simple expressions of nonadditive integrals and to analyze the core of capacities (set of probability measures dominating a capacity) [?]. Set functions can also be seen as pseudo-Boolean functions, and it is well known that the Möbius inverse corresponds to the coefficients of the polynomial representation of a pseudo-Boolean function. In particular, monotone and normalized pseudo-Boolean functions correspond to semicoherent structure functions in reliability theory (see, e.g., Marichal and Mathonet [?], Marichal [?]).

Consider $N=\{1, \ldots, n\}$ and a monotone set function $\mu: 2^{N} \rightarrow[0,1]$ with the property $\mu(\varnothing)=0$ and $\mu(N)=1$ (normalized capacity). In optimization problems involving capacities or monotone pseudo-Boolean functions (as in reliability) it is often useful to know the bounds of the Möbius inverse to use algorithmic methods (see Crama and Hammer [?], Chapter 13). This is the case for example when dealing with $k$-additive

[^0]measures, which are best represented through their Möbius inverse (see below); then, when solving optimization problems like model fitting, algorithms usually need to fix an interval where the searched values lay, and the upper and lower bounds are the natural limits of these intervals. Surprisingly, although $\mu$ takes values in $[0,1]$, the exact bounds of its Möbius inverse grow rapidly with $n$, approximately in $\frac{4^{n / 2}}{\sqrt{\pi n / 2}}$ when $n$ is large. The aim of the paper is to establish this result, correcting wrong bounds obtained in a previous paper by the authors [?], and providing a complete proof of the result. We extend this result to the interaction transform, another useful linear invertible transform of set functions, and we consider also specific subclasses of capacities, like $k$-additive and $p$-symmetric capacities.

## 2 Preliminaries

Let $N=\{1, \ldots, n\}$. A capacity on $N$ is a set function $\mu: 2^{N} \rightarrow \mathbb{R}$ satisfying $\mu(\varnothing)=0$ and monotonicity: $A \subseteq B \subseteq N$ implies $\mu(A) \leqslant \mu(B)$. A capacity is normalized if in addition $\mu(N)=1$. We denote respectively by $\mathcal{C}(N)$ and $\mathcal{N C}(N)$ the set of capacities and normalized capacities on $N$. The set $\mathcal{N e}(N)$ is a convex closed polytope, whose extreme points are all $\{0,1\}$-valued normalized capacities (as the polytope of normalized capacities is an order polytope, this result has been shown by Stanley [?]. For a direct proof, see [?]). We denote by $\mathcal{N e}_{0,1}(N)$ the set of all $\{0,1\}$-valued normalized capacities.

Consider a set function $\xi$ on $N$ such that $\xi(\varnothing)=0$. The monotonic cover of $\xi$ is the smallest capacity $\mu$ such that $\mu \geqslant \xi$. We denote it by $\widehat{\xi}$, and it is given by

$$
\begin{equation*}
\widehat{\xi}(A)=\max _{B \subseteq A} \xi(B) \quad(A \subseteq N) . \tag{1}
\end{equation*}
$$

Consider now a set function $\xi: 2^{N} \rightarrow \mathbb{R}$. The linear system

$$
\begin{equation*}
\xi(A)=\sum_{B \subseteq A} m(B) \quad\left(A \in 2^{N}\right) \tag{2}
\end{equation*}
$$

has always a unique solution, known as the Möbius inverse [?], and is given by

$$
\begin{equation*}
m(A)=\sum_{B \subseteq A}(-1)^{|A \backslash B|} \xi(B) \quad\left(A \in 2^{N}\right) \tag{3}
\end{equation*}
$$

Since $m$ is also a set function, we view now the Möbius inverse as a transform on the set of set functions:

$$
m: \mathbb{R}^{\left(2^{N}\right)} \rightarrow \mathbb{R}^{\left(2^{N}\right)} ; \xi \mapsto m^{\xi} \text { given by (3). }
$$

We call $m$ the Möbius transform of $\xi$. Remark that it is a linear invertible transform.
We introduce another linear invertible transform, which is useful in decision making, called the interaction transform. To this end we introduce the derivative of a set function $\xi$. Let $i \in N$ and $A \subseteq N \backslash\{i\}$. The derivative of $\xi$ w.r.t. $i$ at $A$ is defined by $\Delta_{i} \xi(A)=\xi(A \cup\{i\})-\xi(A)$. Derivatives w.r.t. sets are defined recursively by

$$
\Delta_{K} \xi(A)=\Delta_{K \backslash\{i\}}\left(\Delta_{\{i\}} \xi(A)\right) \quad(|K| \geqslant 1)
$$

with $i \in K, \Delta_{\{i\}} \xi=\Delta_{i} \xi$, and $\Delta_{\varnothing} \xi=\xi$. For $A \subseteq N \backslash K$, we obtain

$$
\Delta_{K} \xi(A)=\sum_{L \subseteq K}(-1)^{|K \backslash L|} \xi(A \cup L)
$$

Also, observe that

$$
\begin{equation*}
m^{\xi}(A)=\Delta_{A} \xi(\varnothing) \quad\left(A \in 2^{N}\right) \tag{4}
\end{equation*}
$$

The interaction transform $I: \mathbb{R}^{\left(2^{N}\right)} \rightarrow \mathbb{R}^{\left(2^{N}\right)}$ computes a weighted average of the derivatives:

$$
\begin{equation*}
I^{\xi}(A)=\sum_{B \subseteq N \backslash A} \frac{(n-b-a)!b!}{(n-a+1)!} \Delta_{A} \xi(B) \quad\left(A \in 2^{N}\right) \tag{5}
\end{equation*}
$$

where $a=|A|, b=|B|$. Its expression through the Möbius transform is much simpler:

$$
\begin{equation*}
I^{\xi}(A)=\sum_{B \supseteq A} \frac{1}{b-a+1} m^{\xi}(B), \tag{6}
\end{equation*}
$$

while the inverse relation uses the Bernoulli numbers $B_{k}$ :

$$
m^{\xi}(A)=\sum_{B \supseteq A} B_{a-b} I^{\xi}(B)
$$

(see [?, ?] for details). Another related transform is the Banzhaf interaction transform $I_{\mathrm{B}}$, which is the (unweighted) average of the derivatives:

$$
\begin{equation*}
I_{\mathrm{B}}^{\xi}(A)=\frac{1}{2^{n-a}} \sum_{B \subseteq N \backslash A} \Delta_{A} \xi(B) \quad\left(A \in 2^{N}\right) \tag{7}
\end{equation*}
$$

Lastly, we introduce two specific families of normalized capacities. A normalized capacity $\mu$ is said to be at most $k$-additive $(1 \leqslant k \leqslant n)$ if $m^{\mu}(A)=0$ for every set $A \in 2^{N}$ such that $|A|>k[?]$. 1-additive capacities are ordinary additive capacities, i.e., satisfying $\mu(A \cup B)=\mu(A)+\mu(B)$ for disjoint sets $A, B$. Note that by (6), $m^{\mu}$ can be replaced by $I^{\mu}$ in the above definition.

We denote by $\mathcal{N} C^{\leqslant k}(N)$ the set of at most $k$-additive capacities on $N$. It is a convex closed polytope (see [?] for a study of its properties).

Another family of interest is the family of $p$-symmetric capacities [?]. A capacity $\mu$ is symmetric if $\mu(A)=\mu(B)$ whenever $|A|=|B|$. We denote by $\operatorname{SNC}(N)$ the set of symmetric normalized capacities. This notion can be generalized as follows. A nonempty subset $A \subseteq N$ is a subset of indifference for $\mu$ if for all $B_{1}, B_{2} \subset A$ with $\left|B_{1}\right|=\left|B_{2}\right|$, we have $\mu\left(C \cup B_{1}\right)=\mu\left(C \cup B_{2}\right)$ for every $C \subseteq N \backslash A$. The basis of the capacity is the coarsest partition of $N$ into subsets of indifference. It always exists and is unique [?]. Now, $\mu$ is $p$-symmetric with respect to the partition $\left\{A_{1}, \ldots, A_{p}\right\}$ if this partition is its basis. Symmetric games are therefore 1-symmetric games (with respect to the basis $\{N\}$ ). We denote by $\mathcal{S N}{ }^{\leqslant p}\left(A_{1}, \ldots, A_{p}\right)$ the set of normalized capacities such that $A_{1}, \ldots, A_{p}$ are subsets of indifference. It is a convex closed polytope (again, see [?] for a study of its properties).

Lastly, we mention a combinatorial result on the binomial coefficients:

$$
\begin{equation*}
\sum_{\ell=0}^{k}(-1)^{\ell}\binom{n}{\ell}=(-1)^{k}\binom{n-1}{k} \quad(k<n) \tag{8}
\end{equation*}
$$

for any positive integer $n$.

## 3 Exact bounds of the Möbius inverse

We present in this section the main result of the paper.
Theorem 1. For any normalized capacity $\mu$, its Möbius transform satisfies for any $A \subseteq$ $N,|A|>1$ :

$$
-\binom{|A|-1}{l_{|A|}^{\prime}} \leqslant m^{\mu}(A) \leqslant\binom{|A|-1}{l_{|A|}}
$$

with

$$
\begin{equation*}
l_{|A|}=2\left\lfloor\frac{|A|}{4}\right\rfloor, \quad l_{|A|}^{\prime}=2\left\lfloor\frac{|A|-1}{4}\right\rfloor+1 \tag{9}
\end{equation*}
$$

and for $|A|=1<n$ :

$$
0 \leqslant m^{\mu}(A) \leqslant 1
$$

and $m^{\mu}(A)=1$ if $|A|=n=1$. These upper and lower bounds are attained by the normalized capacities $\mu_{A}^{*}, \mu_{A *}$, respectively:
$\mu_{A}^{*}(B)=\left\{\begin{array}{ll}1, & \text { if }|A|-l_{|A|} \leqslant|B \cap A| \leqslant|A| \\ 0, & \text { otherwise }\end{array}, \quad \mu_{A *}(B)= \begin{cases}1, & \text { if }|A|-l_{|A|}^{\prime} \leqslant|B \cap A| \leqslant|A| \\ 0, & \text { otherwise }\end{cases}\right.$
for any $B \subseteq N$.
We give in Table 1 the first values of the bounds. Using the well-known Stirling's

| $\|A\|$ | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 |
| :--- | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| u.b. of $m^{\mu}(A)$ | 1 | 1 | 1 | 3 | 6 | 10 | 15 | 35 | 70 | 126 | 210 | 462 |
| l.b. of $m^{\mu}(A)$ | $1(0)$ | -1 | -2 | -3 | -4 | -10 | -20 | -35 | -56 | -126 | -252 | -462 |

Table 1: Lower and upper bounds for the Möbius transform of a normalized capacity approximation $\binom{2 n}{n} \simeq \frac{4^{n}}{\sqrt{\pi n}}$ for $n \rightarrow \infty$, we deduce that

$$
-\frac{4^{\frac{n}{2}}}{\sqrt{\frac{\pi n}{2}}} \leqslant m^{\mu}(N) \leqslant \frac{4^{\frac{n}{2}}}{\sqrt{\frac{\pi n}{2}}}
$$

when $n$ tends to infinity.
Proof. Let us prove the result for the upper bound when $A=N$. We consider the group $S_{n}$ of permutations on $N$. For any $\sigma \in S_{n}$ and any capacity $\mu \in \mathcal{N e}(N)$, we define the capacity $\sigma(\mu) \in \mathcal{N e}(N)$ by $\sigma(\mu)(B)=\mu\left(\sigma^{-1}(B)\right)$ for any $B \subseteq N$.

We observe that the target function $m^{\mu}(N)$ is invariant under permutation. Indeed,

$$
\begin{aligned}
m^{\sigma(\mu)}(N) & =\sum_{B \subseteq N}(-1)^{n-|B|} \mu\left(\sigma^{-1}(B)\right) \\
& \left.=\sum_{B^{\prime} \subseteq N}(-1)^{n-\left|B^{\prime}\right|} \mu\left(B^{\prime}\right) \quad \text { (letting } B^{\prime}=\sigma^{-1}(B)\right) \\
& =m^{\mu}(N) .
\end{aligned}
$$

For every set function $\mu$ on $N$, define its symmetric part $\mu^{s}=\frac{1}{n!} \sum_{\sigma \in S_{n}} \sigma(\mu)$, which is a symmetric function. By convexity of $\mathcal{N e}(N)$, if $\mu \in \mathcal{N} \mathcal{C}(N)$, then so is $\mu^{s}$, and by linearity of the Möbius inverse, we have

$$
m^{\mu^{s}}(N)=\frac{1}{n!} \sum_{\sigma \in S_{n}} m^{\sigma(\mu)}(N)=\frac{1}{n!} \sum_{\sigma \in S_{n}} m^{\mu}(N)=m^{\mu}(N) .
$$

It is therefore sufficient to maximize $m^{\mu}(N)$ on the set of symmetric normalized capacities $\mathcal{S N E}(N)$. But this set is also a convex polytope, whose extreme points are the following $\{0,1\}$-valued capacities $\mu_{k}$ defined by

$$
\mu_{k}(B)=1 \text { iff }|B| \geqslant n-k \quad(k=0, \ldots, n-1) .
$$

Indeed, if $\mu$ is symmetric, it can be written as a convex combination of these capacities:

$$
\mu=\mu(\{1\}) \mu_{n-1}+\sum_{k=2}^{n}(\mu(\{1, \ldots, k\})-\mu(\{1, \ldots, k-1\})) \mu_{n-k}
$$

It follows that the maximum of $m^{\mu}(N)$ is attained on one of these capacities, say $\mu_{k}$. We compute

$$
\begin{align*}
m^{\mu_{k}}(N) & =\sum_{B \subseteq N}(-1)^{|N \backslash B|} \mu(B)=\sum_{i=n-k}^{n}(-1)^{n-i}\binom{n}{i} \\
& =\sum_{i^{\prime}=0}^{k}(-1)^{i^{\prime}}\binom{n}{n-i^{\prime}}=(-1)^{k}\binom{n-1}{k}, \tag{10}
\end{align*}
$$

where the third equality is obtained by letting $i^{\prime}=n-i$ and the last one follows from (8). Therefore $k$ must be even. If $n-1$ is even, the maximum of $\binom{n-1}{k}$ for $k$ even is attained for $k=\frac{n-1}{2}$ if this is an even number, otherwise $k=\frac{n-3}{2}$. If $n-1$ is odd, the maximum of $\binom{n-1}{k}$ is reached for $k=\left\lceil\frac{n-1}{2}\right\rceil$ and $k-1=\left\lfloor\frac{n-1}{2}\right\rfloor$, among which the even one must be chosen. As it can be checked (see Table 2 below), this amounts to taking

$$
k=2\left\lfloor\frac{n}{4}\right\rfloor
$$

that is, $k=l_{n}$ as defined in (9), and we have defined the capacity

$$
\mu^{*}(B)=1 \text { if } n-l_{n} \leqslant|B| \leqslant n,
$$

which is $\mu_{N}^{*}$ as defined in the theorem.
For establishing the upper bound of $m^{\mu}(A)$ for any $A \subset N$, remark that the value of $m^{\mu}(A)$ depends only on the subsets of $A$. It follows that applying the above result to the sublattice $2^{A}$, the set function $\xi_{A}^{*}$ defined on $2^{N}$ by

$$
\xi_{A}^{*}(B)=1 \text { if } B \subseteq A \text { and }|A|-l_{|A|} \leqslant|B| \leqslant|A| \text {, and } 0 \text { otherwise, }
$$

yields an optimal value for $m^{\mu}(A)$. It remains to turn this set function into a capacity on $N$, without destroying optimality. This can be done since $\xi_{A}^{*}$ is monotone on $2^{A}$, so that taking the monotonic cover of $\xi_{A}^{*}$ by (1) yields an optimal capacity, given by

$$
\widehat{\xi_{A}^{*}}(B)=\max _{C \subseteq B} \xi_{A}^{*}(C)=1 \text { if }|A|-l_{|A|} \leqslant|B \cap A| \leqslant|A| \text {, and } 0 \text { otherwise, }
$$

which is exactly $\mu_{A}^{*}$ as desired. Note however that this is not the only optimal solution in general, since values of the capacty on the sublattice $2^{N \backslash A}$ are irrelevant.

One can proceed in a similar way for the lower bound. In this case however, as it can be checked, the capacity must be equal to 1 on the $l_{n}^{\prime}+1$ first lines of the lattice $2^{N}$, with $l_{n}^{\prime}=2\left\lfloor\frac{n-1}{4}\right\rfloor+1$ (see Table 2).

| $n / k$ | 0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
| :---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| $n=1$ | 1 |  |  |  |  |  |  |  |  |  |  |  |
| $n=2$ | 1 | -1 |  |  |  |  |  |  |  |  |  |  |
| $n=3$ | 1 | -2 | 1 |  |  |  |  |  |  |  |  |  |
| $n=4$ | 1 | -3 | 3 | -1 |  |  |  |  |  |  |  |  |
| $n=5$ | 1 | -4 | 6 | -4 | 1 |  |  |  |  |  |  |  |
| $n=6$ | 1 | -5 | 10 | -10 | 5 | -1 |  |  |  |  |  |  |
| $n=7$ | 1 | -6 | 15 | -20 | 15 | -6 | 1 |  |  |  |  |  |
| $n=8$ | 1 | -7 | 21 | -35 | 35 | -21 | 7 | -1 |  |  |  |  |
| $n=9$ | 1 | -8 | 28 | -56 | 70 | -56 | 28 | -8 | 1 |  |  |  |
| $n=10$ | 1 | -9 | 36 | -84 | 126 | -126 | 84 | -36 | 9 | -1 |  |  |
| $n=11$ | 1 | -10 | 45 | -120 | 210 | -252 | 210 | -120 | 45 | -10 | 1 |  |
| $n=12$ | 1 | -11 | 55 | -105 | 330 | -462 | 462 | -330 | 165 | -55 | 11 | -1 |

Table 2: Computation of the upper (red) and lower (blue) bounds. The value of the capacity $\mu$ is 1 for the $k+1$ first lines of the lattice $2^{N}$. Each entry $(n, k)$ equals $m^{\mu}(N)$, as given by (10).

## 4 Exact bounds of the interaction transforms

We begin by establishing a technical lemma which will permit to get the results easily from Theorem 1.

Lemma 1. Let $A, B \subset N, A \neq \varnothing$, be disjoint sets. Then

$$
\begin{equation*}
\max _{\mu \in \operatorname{Ne}(N)} \sum_{C \subseteq A}(-1)^{a-c} \mu(B \cup C)=\max _{\mu \in \operatorname{Ne}(N)} m^{\mu}(A), \tag{11}
\end{equation*}
$$

and the maximum is attained for $\mu=\mu_{A}^{*}$.
Proof. The function we have to maximize is simply the derivative $\Delta_{A} \mu(B)$. As this is a linear function in $\mu$ and $\mathcal{N C}(N)$ is a polytope, its maximum is attained on a vertex, i.e. a $\{0,1\}$-valued capacity. If $\mu(B \cup A)=\mu(B)$, then by monotonicity of $\mu$ we get $\Delta_{A} \mu(B)=0$. Since this is clearly not the maximum of the derivative, we can discard such capacities $\mu$ from the analysis. Assuming then $\mu(B \cup A)>\mu(B)$, we define a capacity $\mu_{B} \in \mathcal{C}(A)$ by

$$
\begin{equation*}
\mu_{B}(C)=\mu(B \cup C)-\mu(B) \quad(C \subseteq A) \tag{12}
\end{equation*}
$$

Observe that if $\mu$ is $\{0,1\}$-valued, then necessarily $\mu(B \cup A)=1$ and $\mu(B)=0$, hence (12) collapses to $\mu_{B}(C)=\mu(B \cup C)$, for any $C \subseteq A$, and $\mu_{B}$ is $\{0,1\}$-valued and normalized
too. Moreover, any $\{0,1\}$-valued normalized capacity on $A$ can be obtained from a $\{0,1\}$ valued normalized capacity on $N$ by the latter equality. On the other hand, remark that for any $\mu \in \mathcal{N C}(N)$

$$
m^{\mu_{B}}(A)=\sum_{C \subseteq A}(-1)^{a-c} \mu_{B}(C)=\sum_{C \subseteq A}(-1)^{a-c} \mu(B \cup C)
$$

since $\sum_{C \subseteq A}(-1)^{a-c}=0$. In summary, we have

$$
\max _{\mu \in \operatorname{Ne}(N)} \Delta_{A} \mu(B)=\max _{\mu \in \operatorname{Ne} C_{0,1}(N)} \Delta_{A} \mu(B)=\max _{\mu \in \operatorname{Ne} C_{0,1}(A)} m^{\mu}(A)=\max _{\mu \in \operatorname{Ne}(A)} m^{\mu}(A)=\max _{\mu \in \operatorname{Ne}(N)} m^{\mu}(A),
$$

the last equality coming from Theorem [1. Hence (11) is established, the value of the maximum is given by Theorem [1, as well as the capacity attaining the maximum.

A similar result can be established for the lower bound.
Corollary 1. Consider $A \subseteq N$. The upper and lower bounds for the interaction transform $I(A)$ are the same as for $m(A)$, and they are obtained for the capacities $\mu_{A}^{*}$ and $\mu_{A *}$ of Theorem 1.

Proof. We will obtain the upper bound, the proof for the lower bound being similar. From Lemma 1 , we see that the maximum of $\Delta_{A} \mu(B)$ does not depend on $B$. Thus, from (5), letting $m^{*}(A)=\max _{\mu \in \operatorname{Ne}(N)} m^{\mu}(A)$ we obtain

$$
\max _{\mu \in \operatorname{Ne}(N)} I^{\mu}(A)=\sum_{B \subseteq N \backslash A} \frac{(n-a-b)!b!}{(n-a+1)!} m^{*}(A)=m^{*}(A) \sum_{b=0}^{n-a} \frac{(n-a-b)!b!}{(n-a+1)!}\binom{n-a}{b}=m^{*}(A) .
$$

Similarly, we obtain the exact bounds for the Banzhaf interaction index.
Corollary 2. Consider $A \subseteq N$. The upper and lower bounds for $I_{B}(A)$ are the same as for $m(A)$. These upper and lower bounds are obtained for the capacities $\mu_{A}^{*}$ and $\mu_{A *}$ of Theorem 1.

Proof. Proceeding as for Corollary 1, the result follows from the identity $\sum_{b=0}^{n-a}\binom{n-a}{b}=$ $2^{n-a}$.

## 5 Exact bounds for $k$-additive and $p$-symmetric capacities

We show in this section that the results established for the bounds of the Möbius and interaction transforms on the set of normalized capacities are still valid when one restricts to $k$-additive capacities and $p$-symmetric capacities.

Proposition 1. For any nonempty $A \subseteq N$, the normalized capacities $\mu_{A}^{*}, \mu_{A *}$ given in Theorem 1 are at most $k$-additive for any $|A| \leqslant k \leqslant n$. Therefore, the upper and lower bounds for the Möbius transform, the interaction transform and the Banzhaf interaction transform, are valid:

$$
\max _{\mu \in \operatorname{Ne}(N)} m^{\mu}(A)=\max _{\mu \in \operatorname{Ne} \leqslant k}{ }^{(N)} m^{\mu}(A), \min _{\mu \in \operatorname{Ne}(N)} m^{\mu}(A)=\min _{\mu \in \operatorname{Ne} \leqslant k}(N)
$$

for $|A| \leqslant k \leqslant n, \varnothing \neq A \subseteq N$, and similarly for $I^{\mu}(A), I_{\mathrm{B}}^{\mu}(A)$.
Proof. Given a nonempty $A \subseteq N$, it suffices to show that $\mu_{A}^{*}, \mu_{A *}$ are at most $k$-additive for $k=|A|$. Take $B \subseteq N$ such that $k<|B| \leqslant n$. Then, $B \backslash A \neq \varnothing$. On the other hand, observe that for any $i \notin A$,

$$
\Delta_{i} \mu_{A}^{*}(K)=\mu_{A}^{*}(K \cup i)-\mu_{A}^{*}(K)=0
$$

for any $K \not \supset i$. It follows that $\Delta_{B} \mu_{A}^{*}(K)=0$ for any $K$ as soon as $B \backslash A \neq \varnothing$. Taking $K=\varnothing$, by (4), we conclude that $m^{\mu_{A}^{*}}(B)=0$ if $k<|B| \leqslant n$, as desired.

Remark 1. Proposition 1 tells us what is the maximum achieved by $m^{\mu}(A)$ for the set of $k$-additive capacities when $|A| \leqslant k \leqslant n$, but says nothing when $k<|A|$. The question appears to be very complex, because in general $\mu_{A}^{*}$ will not be $k$-additive, and the vertices of the polytope of $k$-additive capacities are not known, except for $k=1$ and 2 . In particular, it is known that many vertices are not $\{0,1\}$-valued as soon as $k>2$ (see [?]).
Proposition 2. For any $1 \leqslant p \leqslant n$ and any partition $\left\{A_{1}, \ldots, A_{p}\right\}$ of $N$,

$$
\begin{aligned}
\max _{\mu \in \operatorname{Ne}(N)} m^{\mu}(A) & =\max _{\mu \in \operatorname{SN} \leqslant p}\left(A_{1}, \ldots, A_{p}\right) \\
\min _{\mu \in \operatorname{Ne}(N)} m^{\mu}(A), & (\varnothing \neq A \subseteq N), \\
m^{\mu}\left(A \in \operatorname{SNE} \min _{\left(A_{1}, \ldots, A_{p}\right)} m^{\mu}(A),\right. & (\varnothing \neq A \subseteq N),
\end{aligned}
$$

and similarly for $I^{\mu}(A), I_{\mathrm{B}}^{\mu}(A)$.
Proof. Consider the capacities defined by

$$
\mu_{A}^{* *}(B):=\left\{\begin{array}{cc}
1 & \text { if }|B| \geq l_{|A|}+1 \\
0 & \text { otherwise }
\end{array}, \quad \mu_{A * *}(B):=\left\{\begin{array}{cc}
1 & \text { if }|B| \geq l_{|A|} \\
0 & \text { otherwise }
\end{array}\right.\right.
$$

Observe that $\mu_{A}^{* *}(C)=\mu_{A}^{*}(C), \mu_{A * *}(C)=\mu_{A *}(C)$ for any $C \subseteq A$.
Therefore $m^{\mu_{A}^{* *}}(A)=m^{\mu_{A}^{*}}(A), m^{\mu_{A * *}}(A)=m^{\mu_{A *}}(A)$. On the other hand, $\mu_{A}^{* *}$ and $\mu_{A * *}$ are symmetric capacities, whence they are $p$-symmetric for any $p$ and any partition of indifference.

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## References


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