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### Distance-based consensus models for fuzzy and multiplicative 3 preference relations

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2 **Distance-based consensus models for fuzzy and multiplicative**  
3 **preference relations**  
4

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10  
11  
12 **Abstract**

13 This paper proposes a distance-based consensus model for fuzzy preference relations where the  
14 weights of fuzzy preference relations are automatically determined. Two indices, an individual to  
15 group consensus index (ICI) and a group consensus index (GCI), are introduced. An iterative  
16 consensus reaching algorithm is presented and the process terminates until both the ICI and GCI are  
17 controlled within predefined thresholds. The model and algorithm are then extended to handle  
18 multiplicative preference relations. Finally, two examples are illustrated and comparative analyses  
19 demonstrate the effectiveness of the proposed methods.  
20

21 *Keywords:* Group decision-making; consensus; fuzzy preference relations; multiplicative preference  
22 relations; distance.

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23  
24  
25 **1. Introduction**

26 Group decision making (GDM) is concerned with deriving a solution from a group of  
27 independent decision-makers' (DMs') heterogeneous preferences over a set of alternatives.  
28 Before the final choice is identified, two processes are usually carried out: (1) a consensus  
29 process and (2) a selection process. The first process addresses how to obtain a maximum  
30 degree of consensus or agreement among the DMs over the alternative set, while the  
31 second process handles the derivation of the alternative set based on the DMs' individual  
32 judgment on alternatives [24].

33 Numerous approaches have been put forward for consensus measures based on  
34 different types of preference relations, including consensus models for ordinal preference  
35 [14-16,19], linguistic preference relations [3,4,7-10,17,26-28,58], multi-attribute GDM  
36 problems [5,20,21,37,50,59], intuitionistic multiplicative preference relations [29], and  
37 other preference relations [1,24,35,38].

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38 The consensus reaching process has been widely studied for multiplicative preference  
39 relations (MPRs). Van den Honert [45] proposed a model to represent a consensus-  
40 seeking GDM process based on the analytic hierarchy process (AHP) framework, where  
41 group preference intensity judgments are expressed as random variables with associated  
42 probability distributions. Dong et al. [18] developed AHP consensus models by using a  
43 row geometric mean prioritization method. Wu and Xu [48] presented a consistency and  
44 consensus-based model for GDM with MPRs. Gong et al. [22] developed a group  
45 consensus deviation degree optimization model for MPRs that minimizes the weighted  
46 arithmetic mean of individual consistency deviation degrees. Xu [60] put forward a  
47 consensus reaching process for GDM with incomplete MPRs.

48 For fuzzy preference relations (FPRs), Kacprzyk and Fedrizzi [30] devised a ‘soft’  
49 measure of consensus. Chiclana et al. [12] furnished a framework for integrating  
50 individual consistency into a consensus model. The paradigm consists of two processes:  
51 an individual consistency control process and a consensus reaching process. Based on this  
52 work, Zhang et al. [67] proposed a set of linear optimization models to address certain  
53 consistency issues on FPRs, such as individual consistency construction, consensus  
54 modeling and management of incomplete fuzzy preference relations. Herrera-Viedma et  
55 al. [23] presented a new consensus model for GDM problems with incomplete fuzzy  
56 preference relations. The key feature is to introduce a feedback mechanism for advising  
57 DMs to change or complete their preferences so that a solution with high consensus and  
58 consistency degrees can be reached. Parreiras et al. [36] proposed a dynamical consensus  
59 scheme based on a nonreciprocal fuzzy preference relation modeling. Wu and Xu [46]  
60 developed a consistency consensus based decision support model for GDM. Recently, Xu  
61 and Cai [62] put forth a number of goal programming and quadratic programming models  
62 to maximize group consensus. The main purpose is to determine importance weights for  
63 FPRs and MPRs. However, as pointed out in Section 2, a significant drawback exists for  
64 their quadratic programming models as the derived weight is always the same for each  
65 expert. Furthermore, for existing consensus models for improving consensus indices, it is  
66 often the case that the final improved preference relations significantly differ from the  
67 DMs’ original judgment information, as testified by examples in [1,3-10,12,17,18,20-  
68 23,26-28,46-50,59,60,62,67,68]. It is the authors’ belief that GDM should utilize the DMs’  
69 opinions on the alternatives to find a solution. If DMs’ opinions are significantly distorted,  
70 the derived solution is likely questionable. In order to obtain a reliable solution, the  
71 decision model should retain the DMs’ opinions as much as possible. To address these  
72 deficiencies, a new consensus measure should be designed to make use of group  
73 judgments.

74 This paper first puts forward a distance-based consensus model for FPRs to derive each  
75 DM’s individual weight vector, then an aggregation operator is developed to obtain a  
76 collective FPR. An individual to group consensus index (*ICI*) and a group consensus  
77 index (*GCI*) are subsequently introduced, followed by an iterative algorithm for

78 consensus reaching with a stoppage condition when both *ICI* and *GCI* are lower than  
 79 predefined thresholds. The model and algorithm are then extended to MPRs.

80 The remainder of this paper is organized as follows. Section 2 briefly reviews group  
 81 consensus models introduced by Xu and Cai [62] for FPRs with comments on their  
 82 drawbacks. Section 3 develops a distance-based model to determine DMs' weights for  
 83 GDM with FPRs, and puts forward an algorithm for the consensus reaching process.  
 84 Section 4 extends the model and algorithm to solve consensus problems with MPRs. In  
 85 Section 5, two illustrative examples are developed and the results are compared with  
 86 those obtained with existing approaches. Concluding remarks are furnished in Section 6.

87

88

## 89 2. A review of group consensus based on fuzzy preference relations

90 For a GDM problem, let  $X = \{x_1, x_2, \dots, x_n\}$  ( $n \geq 2$ ) be a finite set of alternatives and  
 91  $E = \{e_1, e_2, \dots, e_m\}$  ( $m \geq 2$ ) be a finite set of DMs. In a multi-criteria decision making  
 92 problem, a DM  $e_k$  often compares each pair of alternatives in  $X$  and provides his/her  
 93 preference degree  $p_{ij,k}$  of alternative  $x_i$  over  $x_j$  on a 0-1 scale, where  $0 \leq p_{ij,k} \leq 1$ ,  
 94  $p_{ij,k} = 0.5$  denotes  $e_k$ 's indifference between  $x_i$  and  $x_j$ ,  $p_{ij,k} = 1$  denotes that  $x_i$  is  
 95 definitely preferred to  $x_j$  by  $e_k$ , and  $0.5 < p_{ijk} < 1$  (or  $0 < p_{jik} < 0.5$ ) denotes that  $x_i$  is  
 96 preferred to  $x_j$  by  $e_k$  with a varying degree of likelihood. All preference values  $p_{ij,k}$   
 97 ( $i, j = 1, 2, \dots, n$ ) provided by DM  $e_k$  are denoted as an FPR  $P_k = (p_{ij,k})_{n \times n}$  [11,25,31,33,40-  
 98 44,46,51-57]

$$99 \quad 0 \leq p_{ij,k} \leq 1, \quad p_{ii,k} = 0.5, \quad p_{ij,k} + p_{ji,k} = 1, \quad i, j = 1, 2, \dots, n \quad (1)$$

100 In a GDM problem, let  $w = (w_1, w_2, \dots, w_m)^T$  be the unknown weight vector for FPRs  
 101  $P_k = (p_{ij,k})_{n \times n}$  ( $k = 1, 2, \dots, m$ ), where

$$102 \quad \sum_{k=1}^m w_k = 1, \quad w_k \geq 0, \quad k = 1, 2, \dots, m \quad (2)$$

103 To obtain a collective judgment for the group, Xu and Cai [62] employed the Weighted  
 104 Arithmetic Averaging (WAA) operator:

$$105 \quad p_{ij} = \sum_{k=1}^m w_k p_{ij,k}, \quad i, j = 1, 2, \dots, n \quad (3)$$

106 to aggregate individual FPRs  $P_k = (p_{ij,k})_{n \times n}$  ( $k = 1, 2, \dots, m$ ) into a collective preference  
 107 relation  $P = (p_{ij})_{n \times n}$ . It can be easily shown that  $P$  satisfies condition (1), and is thus also  
 108 an FPR.

109 Clearly, a key issue in applying the WAA operator is to determine the weight vector  $w$ .  
 110 If an individual FPR  $P_k$  is consistent with the collective FPR  $P$ , then  $P_k = P$ , i.e.,  
 111  $p_{ij,k} = p_{ij}$ , for all  $i, j = 1, 2, \dots, n$ . Using (3), we have

$$112 \quad p_{ij,k} = \sum_{l=1}^m w_l p_{ij,l}, \text{ for all } i, j = 1, 2, \dots, n \quad (4)$$

113 However, generally speaking, Eq.(4) does not always hold. Let

$$114 \quad \varepsilon_{ij,k} = \left| p_{ij,k} - \sum_{l=1}^m w_l p_{ij,l} \right|, \text{ for all } i, j = 1, 2, \dots, n, k = 1, 2, \dots, m \quad (5)$$

115 It follows from (1) that (5) is equivalent to the following:

$$116 \quad \varepsilon_{ij,k} = \left| p_{ij,k} - \sum_{l=1}^m w_l p_{ij,l} \right|, \text{ for all } i = 1, 2, \dots, n-1, j = i+1, \dots, n, k = 1, 2, \dots, m \quad (6)$$

117 where  $\varepsilon_{ij,k}$  ( $i = 1, 2, \dots, n-1, j = i+1, \dots, n; k = 1, 2, \dots, m$ ) are the absolute deviation  
 118 between individual and collective FPRs. To reach a consensus among the group, these  
 119 values should be kept as small as possible. Thus, Xu and Cai [62] constructed the  
 120 following quadratic programming model:

$$121 \quad (\mathbf{M-1}) \quad \min F_1 = \sum_{k=1}^m \sum_{i=1}^n \sum_{j=1}^n \varepsilon_{ij,k}^2 = \sum_{k=1}^m \sum_{i=1}^n \sum_{j=1}^n \left( p_{ij,k} - \sum_{l=1}^m w_l p_{ij,l} \right)^2$$

$$122 \quad \text{s.t.} \quad \sum_{k=1}^m w_k = 1, w_k \geq 0, k = 1, 2, \dots, m$$

123 The solution to this model yields a weight vector for all DMs  $e_k$  ( $k = 1, 2, \dots, m$ ) and can  
 124 be derived as follows [62]:

$$125 \quad w = \frac{D^{-1}e(1 - e^T D^{-1}p)}{e^T D^{-1}e} + D^{-1}p \quad (7)$$

126 where

$$127 \quad p = \left( \sum_{i=1}^n \sum_{j=1}^n \sum_{k=1}^m p_{ij,k} p_{ij,1}, \sum_{i=1}^n \sum_{j=1}^n \sum_{k=1}^m p_{ij,k} p_{ij,2}, \dots, \sum_{i=1}^n \sum_{j=1}^n \sum_{k=1}^m p_{ij,k} p_{ij,m} \right)^T, e = (1, 1, \dots, 1)^T \quad (8)$$

128 and

$$129 \quad D = \begin{pmatrix} \sum_{i=1}^n \sum_{j=1}^n m p_{ij,1}^2 & \sum_{i=1}^n \sum_{j=1}^n m p_{ij,1} p_{ij,2} & \dots & \sum_{i=1}^n \sum_{j=1}^n m p_{ij,1} p_{ij,m} \\ \sum_{i=1}^n \sum_{j=1}^n m p_{ij,1} p_{ij,2} & \sum_{i=1}^n \sum_{j=1}^n m p_{ij,2}^2 & \dots & \sum_{i=1}^n \sum_{j=1}^n m p_{ij,2} p_{ij,m} \\ \dots & \dots & \dots & \dots \\ \sum_{i=1}^n \sum_{j=1}^n m p_{ij,1} p_{ij,m} & \sum_{i=1}^n \sum_{j=1}^n m p_{ij,2} p_{ij,m} & \dots & \sum_{i=1}^n \sum_{j=1}^n m p_{ij,m}^2 \end{pmatrix}_{m \times m} \quad (9)$$

130 Xu and Cai [62] employed the aforesaid model (Eqs.(7)-(9)) to derive an optimal  
 131 weight vector  $w = (w_1, w_2, \dots, w_m)^T$  for the FPRs  $P_k = (p_{ij,k})_{n \times n}$  ( $k = 1, 2, \dots, m$ ).

132 Subsequently, by using (3), Xu and Cai [62] obtained a collective FPR  $P$ . In addition,  
 133 based on Eq. (6) and the optimal weight vector  $w$ , Xu and Cai [62] calculated the  
 134 deviation (referred to as an individual to group consensus index  $ICI$  in this paper)  
 135 between the individual FPR  $P_k$  and the collective FPR  $P$  by

$$136 \quad ICI(P_k) = d(P_k, P) = \frac{2}{n(n-1)} \sum_{i=1}^{n-1} \sum_{j=i+1}^n \varepsilon_{ij,k} = \frac{2}{n(n-1)} \sum_{i=1}^{n-1} \sum_{j=i+1}^n \left| p_{ij,k} - \sum_{l=1}^m w_l p_{ij,l} \right| \quad (10)$$

137 Accordingly, the weighted sum of all the deviations  $d(P_k, P)$  ( $k = 1, 2, \dots, m$ ) (referred to  
 138 as a group consensus index  $GCI$  hereafter) can be defined as

$$139 \quad GCI = \Delta_1 = \sum_{k=1}^m w_k d(P_k, P) \quad (11)$$

140 From Eqs. (10) and (11), one can see that if  $d(P_k, P) = 0$ , then the individual FPR  $P_k$  is  
 141 consistent with the collective fuzzy preference relation  $P$ . If  $\Delta_1 = 0$ , then the group  
 142 reaches complete consensus. In addition, Xu and Cai [62] assumed that if  $\Delta_1 \leq \lambda_1$ , then  
 143 the group reaches an acceptable level of consensus, where  $\lambda_1$  is a pre-specified acceptable  
 144 threshold of group consensus.

145 Xu and Cai [62] then developed algorithms for GDM with FPRs based on the quadratic  
 146 programming model (M-1).

147

148 In the following, a further analysis is furnished for the model (M-1).

149

150 **Theorem 1.** For FPRs  $P_k = (p_{ij,k})_{n \times n}$  ( $k = 1, 2, \dots, m$ ), the optimal solution to (M-1) model  
 151 is

$$152 \quad w = (1/m, 1/m, \dots, 1/m)^T \quad (12)$$

153 **Proof.** From Eqs. (8) and (9), the relationship between  $p$  and  $D$  can be expressed as  
 154 follows:

$$155 \quad p = \frac{De}{m} \quad (13)$$

156 Plugging (13) into (7), one has

$$157 \quad w = \frac{D^{-1}e(1 - e^T D^{-1}p)}{e^T D^{-1}e} + D^{-1}p$$

$$158 \quad = \frac{D^{-1}e(1 - \frac{e^T D^{-1}De}{m})}{e^T D^{-1}e} + \frac{D^{-1}De}{m}$$

$$159 \quad = \frac{D^{-1}e(1 - \frac{e^T e}{m})}{e^T D^{-1}e} + \frac{e}{m}$$

$$\begin{aligned}
160 \quad &= \frac{D^{-1}e(1-1)}{e^T D^{-1}e} + \frac{e}{m} \\
161 \quad &= \begin{pmatrix} \frac{1}{m} \\ \frac{1}{m} \\ \vdots \\ \frac{1}{m} \end{pmatrix} \tag{14}
\end{aligned}$$

162 This result indicates that (M-1) always yields an equal weight of  $1/m$  for each DM as  
163 long as there does not exist complete consensus among the group. This theorem also  
164 explains why the numerical examples in [61,62] always give an equal weight of  $1/m$  for  
165 all DMs.

166 The aforesaid analysis reveals the following limitations for the algorithms in Xu and  
167 Cai [62]:

168 (1) Xu and Cai [62] applied the quadratic programming model (M-1) to determine an  
169 optimal weight vector  $w^{(t)} = (w_1^{(t)}, w_2^{(t)}, \dots, w_m^{(t)})^T$ . Theorem 1 shows that the optimal  
170 weight vector is always  $w^{(t)} = (1/m, 1/m, \dots, 1/m)^T$ . The implication is that all the  
171 DMs' fuzzy preference relations play an equal role in the aggregated fuzzy  
172 preference relations. The unexpected constant weight vector resulting from (M-1)  
173 does not serve the original modeling idea of determining the weight vector  $w$  in  
174 the WAA operator [62] and makes this model redundant.

175 (2) As per Xu and Cai's Algorithm 1, if the group does not reach an acceptable level of  
176 consensus, some DMs need to reassess their preferences over the alternatives. As  
177 Xu and Cai [62] pointed out, this trial-and-error process can be time-consuming, or  
178 DMs are unable or unwilling to reevaluate the alternatives. Algorithm 2 is then  
179 developed to address these cases. New FPRs  $P_k^{(t+1)}$  ( $k=1, 2, \dots, m$ ) are obtained by  
180 the following equation automatically without the DMs' direct intervention (except  
181 for the parameter  $\eta$ ) at each iteration.:

$$182 \quad p_{ij,k}^{(t+1)} = \eta p_{ij,k}^{(t)} + (1-\eta) p_{ij}^{(t)}, \quad i, j = 1, 2, \dots, n, \quad k = 1, 2, \dots, m, \quad 0 < \eta < 1 \tag{15}$$

183 It is apparent that the revised FPRs  $P_k^{(t+1)}$  ( $k=1, 2, \dots, m$ ) are different from the  
184 original ones  $P_k$  ( $k=1, 2, \dots, m$ ), all elements  $p_{ij,k}^{(t+1)}$  (except for diagonal elements  
185  $p_{ii,k}^{(t+1)}$ , which are always equal to 0.5) are modified. These changes inevitably  
186 distort the DMs' original judgment as reflected in their fuzzy preference values  
187 (This distortion is illustrated in the example in Xu and Cai [62]). In addition, for the  
188 key parameter  $\eta$  in Eq.(15)), no guideline is furnished by Xu and Cai [62] about  
189 how to set its value except for its range  $[0,1]$ .

190 (3) Xu and Cai [62] employed Eq.(11) to measure the overall deviation, which is then  
191 used to measure the group consensus degree. Without explicitly considering

192 individual deviations, this treatment may lead to undesirable situations. For  
 193 instance, if some DMs' deviations (determined by Eq.(10)) are negligible, say  
 194  $d(P_k, P) = 0$  ( $k = 1, 2, \dots, l$ ,  $l < m$ ), but remaining DMs' deviations are very high as  
 195 reflected in large values of  $d(P_k, P)$  ( $k = l+1, \dots, m$ ). In this case, as long as the  
 196 weighted sum of all the deviations  $d(P_k, P)$  is small enough such that  $\Delta_1 < \lambda_1$ , Xu  
 197 and Cai [62] still considered the group reaches an acceptable consensus. However,  
 198 those large deviation variables  $d(P_k, P)$  ( $k = l+1, \dots, m$ ) indicate that some DMs  
 199  $e_{l+1}, \dots, e_m$  still hold preferences far away from the group consensus. Therefore, it is  
 200 reasonable to impose a threshold for individual deviations as well.

201

202 To address the aforesaid deficiencies, new models and algorithms will be developed  
 203 below for reaching acceptable levels of consensus in GDM with FPRs.

204

### 205 3. Distance-based group consensus models for fuzzy preference relations

206 To reach a group consensus, the approach in Xu and Cai's [62] adjusts FPRs  $P_k$  to  
 207 make them as close to the collective FPR  $P$  as possible. Instead of modifying decision  
 208 input, the proposed method takes a different angle and examines decision output. It is  
 209 highly likely that individual FPRs are largely dispersed if their weights are not considered.  
 210 Therefore, the weighs should be incorporated into each FPR. In order to achieve  
 211 maximum consensus, the weighted FPRs should come closer to each other. This is the  
 212 basic principle for generating an aggregated decision result. Built upon this idea, a  
 213 distance-based least-square aggregation optimization model is proposed to integrate  
 214 different DMs' decision input.

215 The general modeling idea is to minimize the sum of the squared distance from one  
 216 decision input to another, thereby achieving maximum agreement. Define the squared  
 217 distance between each pair of individual FPRs  $(P_k, P_l)$  as

$$\begin{aligned}
 218 \quad d^2(w_k P_k, w_l P_l) &= \left( \sqrt{(w_k P_k - w_l P_l)^2} \right)^2 \\
 219 \quad &= \sum_{i=1}^n \sum_{j=1}^n (w_k p_{ij,k} - w_l p_{ij,l})^2 \quad (16)
 \end{aligned}$$

220 Based on this definition, the following optimization model is constructed to minimize  
 221 the sum of squared distances between all pairs of weighted fuzzy preference judgments:

$$222 \quad (\mathbf{M-2}) \quad \min J_1 = \sum_{k=1}^m \sum_{l=1, l \neq k}^m \sum_{i=1}^n \sum_{j=1}^n (w_k p_{ij,k} - w_l p_{ij,l})^2 \quad (17)$$

$$223 \quad \text{s. t.} \quad \sum_{l=1}^m w_l = 1 \quad (18)$$

$$224 \quad w_l \geq 0, \quad l = 1, 2, \dots, m \quad (19)$$



225

226 **Theorem 2.** Model (M-2) is equivalent to (M-3) below in a matrix form

$$227 \quad (\mathbf{M-3}) \quad \min \quad J_1 = w^T G w \quad (20)$$

$$228 \quad \text{s.t.} \quad e^T w = 1 \quad (21)$$

$$229 \quad w \geq 0 \quad (22)$$

230 where  $w = (w_1, w_2, \dots, w_m)^T$ ,  $e = (1, 1, \dots, 1)^T$ ,

$$231 \quad G = (g_{kl})_{m \times m} = 2 \begin{bmatrix} (m-1) \left( \sum_{i=1}^n \sum_{j=1}^n p_{ij,1}^2 \right) & -\sum_{i=1}^n \sum_{j=1}^n p_{ij,1} p_{ij,2} & \dots & -\sum_{i=1}^n \sum_{j=1}^n p_{ij,1} p_{ij,m} \\ -\sum_{i=1}^n \sum_{j=1}^n p_{ij,2} p_{ij,1} & (m-1) \left( \sum_{i=1}^n \sum_{j=1}^n p_{ij,2}^2 \right) & \dots & -\sum_{i=1}^n \sum_{j=1}^n p_{ij,2} p_{ij,m} \\ \dots & \dots & \dots & \dots \\ -\sum_{i=1}^n \sum_{j=1}^n p_{ij,m} p_{ij,1} & -\sum_{i=1}^n \sum_{j=1}^n p_{ij,m} p_{ij,2} & \dots & (m-1) \left( \sum_{i=1}^n \sum_{j=1}^n p_{ij,m}^2 \right) \end{bmatrix} \quad (23)$$

232 **Proof.**

$$233 \quad J_1 = \sum_{k=1}^m \sum_{l=1, l \neq k}^m \sum_{i=1}^n \sum_{j=1}^n (w_k p_{ij,k} - w_l p_{ij,l})^2$$

$$234 \quad = \sum_{k=1}^m \sum_{l=1, l \neq k}^m \sum_{i=1}^n \sum_{j=1}^n (w_k^2 p_{ij,k}^2 + w_l^2 p_{ij,l}^2) - 2 \sum_{k=1}^m \sum_{l=1, l \neq k}^m \sum_{i=1}^n \sum_{j=1}^n w_k w_l p_{ij,k} p_{ij,l}$$

$$235 \quad = \sum_{k=1}^m \left[ 2(m-1) \sum_{i=1}^n \sum_{j=1}^n p_{ij,k}^2 \right] w_k^2 + \sum_{k=1}^m \sum_{l=1, l \neq k}^m \sum_{i=1}^n \sum_{j=1}^n (-2 p_{ij,k} p_{ij,l}) w_k w_l \quad (24)$$

236 As for  $J_1$  represented by (20), we have

$$237 \quad J_1 = w^T G w$$

$$238 \quad = \sum_{k=1}^m \sum_{l=1}^m g_{kl} w_k w_l$$

$$239 \quad = \sum_{k=1}^m g_{kk} w_k^2 + \sum_{k=1}^m \sum_{l=1, l \neq k}^m g_{kl} w_k w_l \quad (25)$$

240 Comparing (24) and (25), we obtain (23).

241

242

243 **Theorem 3.** For the model (M-3), if for any  $i, j, k$  and  $l$ , there exists at least one  
 244 inequality  $p_{ij,k} \neq p_{ij,l}$ , then matrix  $G$  determined by (23) is positive definite and, hence,  
 245 non-singular and invertible.

246 **Proof.** Obviously,  $J_1 = w^T G w \geq 0$ . Now, we prove that  $J_1 \neq 0$  if there exists at least one  
 247 inequality  $p_{ij,k} \neq p_{ij,l}$ .

248 Assume that there exists a weight vector  $w$ , for all  $i, j, k$  and  $l$ , such that  $J_1 = 0$ . Then,

249  $w_k p_{ij,k} = w_l p_{ij,l}$ , and  $w_k p_{ji,k} = w_l p_{ji,l}$

250 thus, by Eq.(1), one can obtain

251 
$$\frac{w_k}{w_l} = \frac{p_{ij,l}}{p_{ij,k}} = \frac{p_{ji,l}}{p_{ji,k}} = \frac{1-p_{ij,l}}{1-p_{ij,k}}$$

252 yielding

253  $p_{ij,k} = p_{ij,l}$ , for all  $i, j, k$  and  $l$

254 This contradicts with the assumption that there exists at least one inequality  $p_{ijk} \neq p_{ijl}$ .

255 Therefore,  $J_1 > 0$  and the symmetry of matrix  $G$  and the definition of positive  
256 definiteness confirm that  $G$  is positive definite, and, hence, nonsingular and invertible,  
257 i.e.,  $G^{-1}$  exists. This completes the proof of Theorem 3.

258

259 **Remark 1.** Theorem 3 shows that  $G$  is positive definite as long as not all FPRs are  
260 identical. If all DMs' pairwise comparison judgments are the same, a complete consensus  
261 is reached and the optimal weight vector to (M-3) is obtained as  $(1/m, 1/m, \dots, 1/m)^T$ . In  
262 reality, this complete consensus rarely happens. If it does happen, the consensus building  
263 process automatically terminates. In the following, the general case of non-identical FPRs  
264 is considered, and it is always assumed that there exists at least one inequality  $p_{ij,k} \neq p_{ij,l}$ .

265

266 Let  $\Omega$  be the feasible set of (M-3). The following result can be established.

267 **Lemma 1.** The convex set  $\Omega$  of (M-3) is closed, and (M-3) is a convex quadratic  
268 program.

269 **Proof.** According to the definition of convex set [2], obviously,  $\Omega$  is a closed convex set.  
270 As  $G$  is positive definite,  $J_1$  is strictly convex. Since the constraints of (M-3) are linear,  
271 (M-3) is a convex quadratic programming. The proof of Lemma 1 is thus completed.

272

273 To solve (M-3), the following Lagrangian function is constructed by ignoring the non-  
274 negativity constraint (22):

275 
$$L(w, \lambda) = w^T G w + 2\lambda(e^T w - 1) \tag{26}$$

276 where  $\lambda$  is the Lagrangian multiplier. Let  $\partial L / \partial w = 0$  and  $\partial L / \partial \lambda = 0$ , then

277 
$$G w + \lambda e = 0 \tag{27}$$

278 
$$e^T w = 1 \tag{28}$$

279 By Theorem 3, matrix  $G$  is invertible. Thus, solutions to (27) and (28) are given as

280 
$$w^* = \frac{G^{-1} e}{e^T G^{-1} e} \tag{29}$$

281 
$$\lambda^* = -\frac{1}{e^T G^{-1} e} \tag{30}$$

282

283 **Lemma 2** [32]. Let  $F = (f_{ij})_{m \times m}$  be an  $m \times m$  symmetric matrix such that  $f_{ij} \leq 0$  for  $i \neq j$   
284 and  $f_{ii} > 0$ . Then,  $F^{-1} \geq [0]_{m \times m}$  (i.e.,  $F^{-1}$  is a nonnegative matrix) if and only if  $F$  is  
285 positive definite.

286

287 **Theorem 4.** For model (M-3), if for any  $i, j, k$  and  $l$ , there exists at least one inequality  
288  $p_{ij,k} \neq p_{ij,l}$ , then  $G^{-1} \geq (0)_{m \times m}$ , i.e.,  $G^{-1}$  is a nonnegative matrix.

289 **Proof.** According to Theorem 3,  $G$  is a positive definite matrix such that  $g_{kl} \leq 0$  ( $k \neq l$ )  
290 and  $g_{kk} > 0$ . By Lemma 2, it follows that  $G^{-1} \geq (0)_{m \times m}$ , i.e.,  $G^{-1}$  is a nonnegative matrix.

291 As per Theorems 3 and 4,  $G$  is a positive definite and non-singular matrix, and  $G^{-1}$  is  
292 nonnegative. Therefore,  $w^* \geq 0$ , implying that the weight vector (29) satisfies the non-  
293 negativity constraint (22).

294

295 Section 2 comments on the limitations of Xu and Cai's methods. To address these  
296 issues, an improved method is put forward and its key features are depicted as follows: (1)  
297 The proposed method entertains both group consensus and individual consensus degrees  
298 as opposed to Xu and Cai's methods where only the group consensus degree (see Eq.(11))  
299 is considered. The purpose is to handle cases where the group consensus degree is  
300 satisfactory, but some individual consensus degrees significantly differ from the group  
301 consensus. This is accomplished by setting a separate threshold  $\alpha_1$  for the individual  
302 consensus degree  $d(P_k, P) \leq \alpha_1$  in addition to a group consensus level  $\lambda_1$ . (2) The  
303 proposed method modifies only each DM's fuzzy preference values that differs the most  
304 from the corresponding group preference at each iteration. The conception aims to retain  
305 DMs' original preference information. But in Xu and Cai's methods, when the group does  
306 not reach an acceptable level of consensus, the adjustment process (by returning the  
307 original FPRs to DMs to reevaluate) often results in significantly different FPRs than the  
308 original judgments. (3) In contrast to Xu and Cai's methods that always yield the same  
309 weight vector for all DMs, the proposed method is able to obtain an optimal weight vector  
310 defined by Eq. (29).

311 The improved consensus process for GDM problems is detailed in Algorithm 1.

312

313 **Algorithm 1.**

314 **Input:**  $P_k = (p_{ij,k})_{n \times n}$  ( $k = 1, 2, \dots, m$ ), the maximum number of iterations  $t^*$ , the thresholds  
315  $\alpha_1, \lambda_1$  for individual and group consensus indices, respectively.

316 **Output:** Improved FPRs  $\bar{P}_k$  ( $k = 1, 2, \dots, m$ ), the iteration step  $t$ , individual consensus  
317 index  $ICI(\bar{P}_k)$  ( $k = 1, 2, \dots, m$ ) and group consensus degree  $GCI$ .

318 **Step 1.** Let  $t = 0$ ,  $P_k^{(0)} = P_k$  ( $k = 1, 2, \dots, m$ ).

319 **Step 2.** Apply the quadratic program (M-3) to determine the optimal weight vector  
320  $w^{(t)} = (w_1^{(t)}, w_2^{(t)}, \dots, w_m^{(t)})^T$  as per Eq. (29) for  $P_k^{(t)} = (p_{ij,k}^{(t)})_{n \times n}$  ( $k = 1, 2, \dots, m$ ).

321 **Step 3.** Utilize the WAA operator Eq. (3) to aggregate individual FPRs  $P_k^{(t)} = (p_{ij,k}^{(t)})_{n \times n}$   
322 ( $k = 1, 2, \dots, m$ ) into a collective FPR  $P^{(t)} = (p_{ij}^{(t)})_{n \times n}$ .

323 **Step 4.** Calculate individual consensus indices  $ICI(P_k^{(t)}) = d(P_k^{(t)}, P^{(t)})$  ( $k = 1, 2, \dots, m$ )  
324 and the group consensus index  $\Delta_1(t)$  using Eqs.(10) and (11), respectively. If  
325  $\Delta_1(t) \leq \lambda_1$  and  $ICI(P_k^{(t)}) \leq \alpha_1$  (for all  $k = 1, 2, \dots, m$ ) or  $t = t^*$ , go to Step 6.  
326 Otherwise, find the FPR  $P_k^{(t)}$  such that  $ICI(P_k^{(t)}) > \lambda_1$ . Go to Step 5.

327 **Step 5.** Find the position of the elements  $d_{i_r, j_r, k}^{(t)}$  for DM  $e_k$  such that  $ICI(P_k^{(t)}) > \lambda_1$ , where  
328  $d_{i_r, j_r, k}^{(t)} = \max_{i, j} |p_{ij,k}^{(t)} - p_{ij}^{(t)}|$ , modify DM  $e_k$ 's FPR. Let  $P_k^{(t+1)} = (p_{ij,k}^{(t+1)})_{n \times n}$ , where

329 
$$p_{ij,k}^{(t+1)} = \begin{cases} p_{ij}^{(t)}, & \text{if } i = i_r, j = j_r \\ p_{ij,k}^{(t)}, & \text{otherwise} \end{cases} \quad (31)$$

330 and  $t = t + 1$ . Then, go to Step 2.

331 **Step 6.** Let  $\bar{P}_k = P_k^{(t)}$ . Output the modified FPRs  $\bar{P}_k$  ( $k = 1, 2, \dots, m$ ), the individual  
332 consensus index  $ICI(P_k^{(t)})$  ( $k = 1, 2, \dots, m$ ), the group consensus index  $GCI$ , and  
333 the number of iterations  $t$ .

334

335 **Remark 2.** Generally, for the two thresholds  $\alpha_1$  and  $\lambda_1$ , it is sensible to set  $\alpha_1 > \lambda_1$ .

336 Otherwise, if  $\alpha_1 \leq \lambda_1$ , and  $ICI(P_k) \leq \alpha_1 \leq \lambda_1$ , it follows that  $GCI = \Delta_1 = \sum_{k=1}^m w_k ICI(P_k) \leq$   
337  $\sum_{k=1}^m w_k \alpha_1 = \alpha_1 \leq \lambda_1$ . By setting  $\alpha_1 > \lambda_1$ , the individual to group consensus index ( $ICI(P_k)$ )  
338 is allowed to be somewhat larger than the group consensus index ( $GCI$ ), giving each  
339 expert room for deviating from the group judgment. Furthermore, the two thresholds  $\alpha_1$   
340 and  $\lambda_1$  in the algorithm have to be carefully chosen to avoid an excessive number of  
341 iterations. A survey of the literature showed that these parameters are often subjectively  
342 determined by the experts in the group or by a super expert [26]. While there is no  
343 specific rule to determine the threshold values, they can generally be specified by a trial-  
344 and-error process. If the decision problem is urgent and has to be resolved expeditiously,  
345 less restrictive values can be adopted, otherwise, more restrictive values can be introduced.  
346 The two thresholds thus provide a flexible choice for the group to control the decision  
347 process. Once these thresholds are specified, Step 4 furnishes the condition for the expert  
348 to adjust his/her opinion as reflected in his/her fuzzy preference relation (i.e., when

349 his/her  $ICI$  exceeds the specified threshold) and Step 5 gives a specific scheme to make  
350 the adjustment. After the expert opinion  $P_k^{(t)}$  is modified, the quadratic program (M-3) is  
351 reapplied to determine a new optimal weight vector with this updated information. By  
352 iteratively updating the expert opinion and weights, the consensus level is gradually  
353 increased.

354 **Remark 3.** Wu and Xu [46] adopted Eq. (10) to measure the group consensus assuming  
355 that a consensus is reached if all DMs' preference relations are sufficiently close to the  
356 group preference (deviations are smaller than a given threshold). As commented in  
357 Remark 2, this treatment is equivalent to setting  $\alpha_1 \leq \lambda_1$ , and, hence, can be viewed as a  
358 special case of the proposed method. On the other hand, Xu and Cai [62] employed Eq.  
359 (11) to gauge the consensus level. As long as the weighted sum of group consensus  
360 indices for all DMs is less than a given consensus threshold  $\lambda$ , the consensus level is  
361 deemed acceptable without considering the individual to group consensus index defined  
362 by Eq. (10). This method may treat the consensus level of a group decision situation as  
363 acceptable where the majority of the DMs possess fairly close judgments to the group's,  
364 but a small number of DMs significantly differ from the group preference judgment. By  
365 considering both Eqs. (10) and (11), the proposed method extends the relevant research  
366 reported by Wu and Xu [46] and Xu and Cai [62]. In this research, the WAA operator is  
367 adopted to aggregate ICIs to GCI as the weights of individual FPRs are determined by the  
368 model M-2. On the other hand, an ordered weighted averaging (OWA) [63] operator  
369 proves to be an effective way to aggregate ICIs to a GCI. If an OWA operator is used here,  
370 the aggregated values have to be ordered and Eq. (3) has to be updated by using an OWA  
371 operator to aggregate individual preference relations into a group one. To this end, the  
372 parameterized attitude-OWA operator proposed by Palomares et al.[35] can be potentially  
373 applied to the proposed consensus models in this article. In addition,  $t$ -norms such as  
374 minimum  $t$ -norm, product  $t$ -norm, Łukasiewicz  $t$ -norm are also possible ways to  
375 aggregate the arguments. If minimum and maximum  $t$ -norm operations are employed to  
376 carry out the aggregation process, a key challenge is how to handle the consequent loss of  
377 information.

378 **Remark 4.** This algorithm automatically updates the experts' preference values in order  
379 to reach a group consensus. This treatment helps to relieve the experts from the burden of  
380 constantly adjusting their judgments. On the other hand, if the experts are willing to  
381 reevaluate their preferences, the algorithm can serve as an invaluable aid to the expert in  
382 identifying which preferences values to change so that the highest degree of consensus  
383 can be reached expeditiously.

#### 384 **4. Group consensus models for multiplicative preference relations**

385 If DM  $e_k$  compares each pair of alternatives in  $X$  and provides his/her preference  
386 degree  $a_{ij,k}$  of  $x_i$  over  $x_j$  on a 1-9 scale, where  $1/9 \leq a_{ij,k} \leq 9$ ,  $a_{ij,k} = 1$  denotes  $e_k$ 's

387 indifference between  $x_i$  and  $x_j$ ,  $a_{ij,k} = 9$  denotes that  $x_i$  is definitely preferred to  $x_j$ ,  
 388 and  $1 < a_{ij,k} < 9$  (or  $1/9 < a_{ji,k} < 1$ ) denotes that  $x_i$  is preferred to  $x_j$  to a varying degree.  
 389 All preference values  $a_{ij,k}$  ( $i, j = 1, 2, \dots, n$ ) provided by DM  $e_k$  constitute a multiplicative  
 390 preference relation (MPR)  $A_k = (a_{ij,k})_{n \times n}$ , if [39]

$$391 \quad a_{ijk} > 0, \quad a_{iik} = 1, \quad a_{ijk} \cdot a_{jik} = 1, \quad i, j = 1, 2, \dots, n \quad (32)$$

392 Let  $v = (v_1, v_2, \dots, v_m)^T$  be the implied weight vector of MPRs  $A_k = (a_{ij,k})_{n \times n}$  ( $k = 1, 2, \dots, m$ ),  
 393 where  $v_k \geq 0$ ,  $k = 1, 2, \dots, m$ , and  $\sum_{k=1}^m v_k = 1$ . To obtain a collective opinion, Xu and Cai  
 394 [62] adopted the Weighted Geometric Average (WGA) operator:

$$395 \quad a_{ij} = \prod_{k=1}^m (a_{ij,k})^{v_k}, \quad i, j = 1, 2, \dots, n \quad (33)$$

396 to aggregate individual MPRs  $A_k = (a_{ij,k})_{n \times n}$  ( $k = 1, 2, \dots, m$ ) into a collective preference  
 397 relation  $A = (a_{ij})_{n \times n}$ . It is easy to verify that  $A$  satisfies (32), and is thus an MPR as well.

398 If an individual MPR  $A_k$  is perfectly consistent with the collective MPR  $A$ , then  
 399  $A_k = A$ , i.e.,  $a_{ij,k} = a_{ij}$ , for all  $i, j = 1, 2, \dots, n$ . Using (33), we have

$$400 \quad a_{ij,k} = \prod_{l=1}^m (a_{ij,l})^{v_l}, \quad \text{for all } i, j = 1, 2, \dots, n \quad (34)$$

401 If Eq. (34) holds for all  $k = 1, 2, \dots, m$ , then the group reaches a complete consensus. In  
 402 this case, by taking natural logarithms on both sides of Eq. (34), Xu and Cai [62]  
 403 transformed it into the following form:

$$404 \quad \lg a_{ij,k} = \lg \prod_{l=1}^m (a_{ij,l})^{v_l} = \sum_{l=1}^m v_l \lg a_{ij,l}, \quad \text{for all } i, j = 1, 2, \dots, n \quad (35)$$

405 However, generally speaking, Eq. (35) does not always hold. Define the absolute  
 406 deviation variables as

$$407 \quad f_{ij,k} = \left| \lg a_{ij,k} - \sum_{l=1}^m v_l \lg a_{ij,l} \right|, \quad \text{for all } i, j = 1, 2, \dots, n, \quad k = 1, 2, \dots, m \quad (36)$$

408 According to Eq. (32), it is only necessary to check the upper diagonal deviations:

$$409 \quad f_{ij,k} = \left| \lg a_{ij,k} - \sum_{l=1}^m v_l \lg a_{ij,l} \right|, \quad \text{for all } i = 1, 2, \dots, n-1, \quad j = i+1, \dots, n, \quad k = 1, 2, \dots, m \quad (37)$$

410 It is understandable that these absolute deviations should be kept as small as possible.  
 411 Similar to model (M-1), Xu and Cai [62] constructed the following quadratic program:

$$412 \quad (\mathbf{M-4}) \quad \min \quad J_2 = \sum_{k=1}^m \sum_{i=1}^n \sum_{j=1}^n f_{ij,k}^2 = \sum_{k=1}^m \sum_{i=1}^n \sum_{j=1}^n \left( \lg a_{ij,k} - \sum_{l=1}^m v_l \lg a_{ij,l} \right)^2$$

$$413 \quad \text{s.t.} \quad \sum_{l=1}^m v_l = 1, \quad v_l \geq 0, \quad l = 1, 2, \dots, m$$

414 Solving the model yields the DMs' optimal weight vector  $v = (v_1, v_2, \dots, v_m)^T$  [62]:

$$415 \quad v = \frac{Q^{-1}e(1 - e^T Q^{-1}\theta)}{e^T Q^{-1}e} + Q^{-1}\theta \quad (38)$$

416 where

$$417 \quad \theta = \left( \sum_{i=1}^n \sum_{j=1}^n \sum_{k=1}^m \lg a_{ij,k} \lg a_{ij,1}, \sum_{i=1}^n \sum_{j=1}^n \sum_{k=1}^m \lg a_{ij,k} \lg a_{ij,2}, \dots, \sum_{i=1}^n \sum_{j=1}^n \sum_{k=1}^m \lg a_{ij,k} \lg a_{ij,m} \right)^T,$$

$$418 \quad e = (1, 1, \dots, 1)^T \quad (39)$$

419 and

$$420 \quad Q = \begin{pmatrix} \sum_{i=1}^n \sum_{j=1}^n m(\lg a_{ij,1})^2 & \sum_{i=1}^n \sum_{j=1}^n m \lg a_{ij,1} \lg a_{ij,2} & \dots & \sum_{i=1}^n \sum_{j=1}^n m \lg a_{ij,1} \lg a_{ij,m} \\ \sum_{i=1}^n \sum_{j=1}^n m \lg a_{ij,1} \ln a_{ij,2} & \sum_{i=1}^n \sum_{j=1}^n m(\lg a_{ij,2})^2 & \dots & \sum_{i=1}^n \sum_{j=1}^n m \lg a_{ij,2} \lg a_{ij,m} \\ \dots & \dots & \dots & \dots \\ \sum_{i=1}^n \sum_{j=1}^n m \lg a_{ij,1} \lg a_{ij,m} & \sum_{i=1}^n \sum_{j=1}^n m \lg a_{ij,2} \lg a_{ij,m} & \dots & \sum_{i=1}^n \sum_{j=1}^n m(\lg a_{ij,m})^2 \end{pmatrix}_{m \times m} \quad (40)$$

421 By plugging the optimal weight vector into Eq. (33), Xu and Cai [62] obtained a  
 422 collective MPR  $A$ . Subsequently, Xu and Cai [62] calculated the sum of absolute  
 423 deviations (here referred to as the individual to group consensus index  $ICI$ ) between the  
 424 individual MPR  $A_k$  and the collective MPR  $A$  by

$$425 \quad ICI(A_k) = d(A_k, A) = \frac{2}{n(n-1)} \sum_{i=1}^{n-1} \sum_{j=i+1}^n f_{ij,k} = \frac{2}{n(n-1)} \sum_{i=1}^{n-1} \sum_{j=i+1}^n \left| \lg a_{ij,k} - \sum_{l=1}^n v_l \lg a_{ij,l} \right| \quad (41)$$

426 Accordingly, the weighted sum of deviations  $d(A_k, A)$  ( $k = 1, 2, \dots, m$ ) (hereafter,  
 427 referred to as the group consensus index  $GCI$ ) is defined as

$$428 \quad GCI = \Delta_2 = \sum_{k=1}^m v_k d(A_k, A) \quad (42)$$

429 From Eqs. (41) and (42), it is apparent that if  $d(A_k, A) = 0$ , the individual MPR  $A_k$  is  
 430 perfectly consistent with the collective MPR  $A$ . If  $\Delta_2 = 0$ , the group reaches a complete  
 431 consensus. Once again, Xu and Cai [62] assumed that, for a pre-defined threshold  $\lambda_2$ , if  
 432  $\Delta_2 \leq \lambda_2$ , the group is deemed to reach an acceptable level of consensus. If  $\Delta_2 > \lambda_2$ , the  
 433 same idea to that of Algorithms 1 and 2 in Xu and Cai [62] is utilized to improve the  
 434 group consensus.

435 Similar to the case of FPRs in Theorem 1, the following result is established for MPRs.

436

437 **Theorem 5.** For MPRs  $A_k = (a_{ijk})_{n \times n}$  ( $k = 1, 2, \dots, m$ ), if for any  $i, j$  and  $k$ , there exists at

438 least one inequality  $\lg a_{ij,k} \neq \sum_{l=1}^m v_l \lg a_{ij,l}$ , then the optimal solution to (M-4) is

$$439 \quad v = (1/m, 1/m, \dots, 1/m)^T \quad (43)$$

440 **Proof.** The proof is similar to that of Theorem 1 and, hence, is omitted.

441

442 As per Proposition 2.1 in [25], an MPR can be transformed into an FPR by the  
443 following formula :

$$444 \quad p_{ij} = \frac{1}{2}(1 + \log_9 a_{ij}) \quad (44)$$

445 Analogous to model (M-2), a squared weighted distance between a pair of individual  
446 MPRs  $(A_k, A_l)$  can be defined as

$$447 \quad d^2(v_k A_k, v_l A_l) = \left( \sqrt{(v_k \cdot \frac{1}{2}(1 + \log_9 A_k) - v_l \cdot \frac{1}{2}(1 + \log_9 A_l))^2} \right)^2$$

$$448 \quad = \frac{1}{4} \sum_{i=1}^n \sum_{j=1}^n (v_k (1 + \log_9 a_{ij,k}) - v_l (1 + \log_9 a_{ij,l}))^2 \quad (45)$$

449 Following this definition, an optimization model is constructed to minimize the sum of  
450 squared weighted distances between all pairs of MPRs:

$$451 \quad (\mathbf{M-5}) \quad \min J_2 = \frac{1}{4} \sum_{k=1}^m \sum_{l=1, l \neq k}^m \sum_{i=1}^n \sum_{j=1}^n (v_k (1 + \log_9 a_{ij,k}) - v_l (1 + \log_9 a_{ij,l}))^2 \quad (46)$$

$$452 \quad \text{s. t.} \quad \sum_{l=1}^m v_l = 1 \quad (47)$$

$$453 \quad v_l \geq 0, \quad l = 1, 2, \dots, m \quad (48)$$

454 Similar to the case of FPRs, (M-5) can be rewritten in a matrix form.

455 **Theorem 6.** Model (M-5) is equivalent to (M-6) below in a matrix form

$$456 \quad (\mathbf{M-6}) \quad \min J_2 = v^T B v \quad (49)$$

$$457 \quad \text{s. t.} \quad e^T v = 1 \quad (50)$$

$$458 \quad v \geq 0 \quad (51)$$

459 where  $v = (v_1, v_2, \dots, v_m)^T$ ,  $e = (1, 1, \dots, 1)^T$ , and  $B = (b_{kl})_{m \times m}$ . The elements in matrix  $B$  are

$$460 \quad b_{kk} = \frac{(m-1)}{2} \sum_{i=1}^n \sum_{j=1}^n (1 + \log_9 a_{ij,k})^2, \quad k = 1, 2, \dots, m \quad (52)$$

$$461 \quad b_{kl} = -\frac{1}{2} \sum_{i=1}^n \sum_{j=1}^n (1 + \log_9 a_{ij,k})(1 + \log_9 a_{ij,l}), \quad k, l = 1, 2, \dots, m, \quad k \neq l. \quad (53)$$

462 Similar to Theorem 3, the following result is obtained for MPRs.

463 **Theorem 7.** For model (M-6), if for any  $i, j, k$  and  $l$ , there exists at least one inequality

464  $a_{ijk} \neq a_{ijl}$ , then matrix  $B$  determined by (52) and (53) is positive definite and, hence, non-

465 singular and invertible.



466 **Proof.** Obviously,  $J_2 = v^T B v \geq 0$ . Now, we prove that  $J_2 \neq 0$  if there exists at least one  
 467 inequality  $a_{ij,k} \neq a_{ij,l}$ .

468 Assume that there exists a weight vector  $v$ , for all  $i, j, k$  and  $l$ , such that  $J_2 = 0$ . Then,

469 
$$v_k (1 + \log_9 a_{ij,k}) = v_l (1 + \log_9 a_{ij,l}), \text{ and } v_k (1 + \log_9 a_{ji,k}) = v_l (1 + \log_9 a_{ji,l})$$

470 thus, by Eq. (32), one can obtain

471 
$$\frac{v_k}{v_l} = \frac{1 + \log_9 a_{ij,l}}{1 + \log_9 a_{ij,k}} = \frac{1 + \log_9 a_{ji,l}}{1 + \log_9 a_{ji,k}} = \frac{1 - \log_9 a_{ij,l}}{1 - \log_9 a_{ij,k}}$$

472 which yields

473 
$$a_{ij,k} = a_{ij,l}, \text{ for all } i, j, k \text{ and } l$$

474 This contradicts with the assumption that there exists at least one inequality  $a_{ij,k} \neq a_{ij,l}$ .

475 Therefore,  $J_2 > 0$ , implying that  $B$  is positive definite and, hence, nonsingular and  
 476 invertible, i.e.,  $B^{-1}$  exists. This completes the proof of Theorem 7.

477

478 **Remark 5.** Theorem 7 indicates that  $B$  is positive definite as long as  $A_k$  is not identical for  
 479 all DMs. If all the judgment matrices are the same, then  $|B| = 0$ , and the weight vector for  
 480 (M-6) is  $(1/m, 1/m, \dots, 1/m)^T$ . In this case, a complete consensus is reached and no  
 481 further process is needed. As such, only the general case is considered where there exists at  
 482 least one inequality  $p_{ij,k} \neq p_{ij,l}$ .

483

484 Similarly, the Lagrangian multiplier method is employed to solve (M-6) as follows

485 
$$v^* = \frac{B^{-1}e}{e^T B^{-1}e} \tag{54}$$

486 
$$\lambda^* = -\frac{1}{e^T B^{-1}e} \tag{55}$$

487 It is trivial to verify that Theorems 3 and 4 hold for model (M-6) where  $G$  is replaced  
 488 with  $B$ . As such,  $B$  is positive definite,  $B^{-1}$  is non-negative. Therefore,  $v^* \geq 0$ .

489

490 Based on the aforesaid models, similar to Algorithm 1, a consensus algorithm is devised  
 491 for GDM with MPRs.

492 **Algorithm 2.**

493 **Input:** Each DM  $e_k$ 's MPR  $A_k = (a_{ij,k})_{n \times n}$  ( $k = 1, 2, \dots, m$ ), the maximum number of  
 494 iterations  $t^*$ , the thresholds  $\alpha_2, \lambda_2$  for individual and group consensus indices,  
 495 respectively. Generally,  $\alpha_2 > \lambda_2$ .

496 **Output:** Improved MPRs  $\bar{A}_k$  ( $k = 1, 2, \dots, m$ ), terminal iterative step  $t$ , individual  
 497 consensus index  $ICI(\bar{A}_k)$  ( $k = 1, 2, \dots, m$ ) and group consensus degree  $GCI$ .

498 **Step 1.** Let  $t = 0$ ,  $A_k^{(0)} = A_k$  ( $k = 1, 2, \dots, m$ ).

499 **Step 2.** Apply the quadratic program (M-6) to determine the optimal weight vector  
500  $v^{(t)} = (v_1^{(t)}, v_2^{(t)}, \dots, v_m^{(t)})^T$  as per Eq. (54) for  $A_k^{(t)} = (a_{ij,k}^{(t)})_{n \times n}$  ( $k = 1, 2, \dots, m$ ).

501 **Step 3.** Utilize the WGA operator Eq. (33) to aggregate individual MPRs  $A_k^{(t)} = (a_{ij,k}^{(t)})_{n \times n}$   
502 ( $k = 1, 2, \dots, m$ ) into a collective MPR  $A^{(t)} = (a_{ij}^{(t)})_{n \times n}$ .

503 **Step 4.** Calculate individual consensus index  $ICI(A_k^{(t)})$  by the following formula:

$$\begin{aligned}
504 \quad ICI(A_k) &= d(A_k, A) = \frac{2}{n(n-1)} \sum_{i=1}^{n-1} \sum_{j=i+1}^n \left| \frac{1}{2}(1 + \log_9 a_{ij,k}) - \sum_{l=1}^n v_l \cdot \frac{1}{2}(1 + \log_9 a_{ij,l}) \right| \\
505 \quad &= \frac{1}{n(n-1)} \sum_{i=1}^{n-1} \sum_{j=i+1}^n \left| \log_9 a_{ij,k} - \sum_{l=1}^n v_l \log_9 a_{ij,l} \right| \quad (56)
\end{aligned}$$

506 and

$$507 \quad GCI = \Delta_2 = \sum_{k=1}^m v_k d(A_k, A) \quad (57)$$

508 respectively. If  $\Delta_2 \leq \lambda_2$  and  $ICI(A_k^{(t)}) \leq \alpha_2$  (for all  $k = 1, 2, \dots, m$ ) or  $t = t^*$ , then go to Step  
509 6. Otherwise, find MPRs  $A_k^{(t)}$  such that  $ICI(A_k^{(t)}) > \lambda_2$ . Go to Step 5.

510 **Step 5.** Find the position  $i_\tau$  and  $j_\tau$  of the maximum elements  $d_{i_\tau, j_\tau, k}^{(t)}$  ( $k = 1, 2, \dots, m$ ), such  
511 that  $ICI(A_k^{(t)}) > \lambda_2$ , where  $d_{i_\tau, j_\tau, k}^{(t)} = \max_{i,j} |\log_9 a_{ij,k}^{(t)} - \log_9 a_{ij}^{(t)}|$  for each DM  $e_k$ , and  
512 adjust the corresponding preference value as per

$$513 \quad a_{ij,k}^{(t+1)} = \begin{cases} a_{ij}^{(t)}, & \text{if } i = i_\tau, j = j_\tau \\ a_{ij,k}^{(t)}, & \text{otherwise} \end{cases} \quad (58)$$

514 and  $t = t + 1$ . Then, go to Step 2.

515 **Step 6.** Let  $\bar{A}_k = A_k^{(t)}$ . Output the modified MPRs  $\bar{A}_k$  ( $k = 1, 2, \dots, m$ ), the terminal  
516 iteration step  $t$ , individual consensus index  $ICI(A_k^{(t)})$  ( $k = 1, 2, \dots, m$ ), and group  
517 consensus index  $GCI$ .

## 518 **5. Illustrative examples**

519 **Example 1.** Consider a GDM problem that is concerned with evaluating and selecting  
520 suitable locations for a shopping center as shown in [62] and [46]. Five experts  $e_k$   
521 ( $k = 1, 2, \dots, 5$ ) are commissioned to assess six potential locations (adapted from [34]),  
522 denoted by  $x_i$  ( $i = 1, 2, \dots, 6$ ). After carrying out pairwise comparisons, the experts  $e_k$   
523 ( $k = 1, 2, \dots, 5$ ) furnish their assessments as the following FPRs  $P_k = P_k^{(0)} = (p_{ij,k})_{6 \times 6}$   
524 ( $k = 1, 2, \dots, 5$ ):

$$\begin{aligned}
525 \quad P_1 = P_1^{(0)} &= \begin{bmatrix} 0.5 & 0.4 & 0.2 & 0.6 & 0.7 & 0.6 \\ 0.6 & 0.5 & 0.4 & 0.6 & 0.9 & 0.7 \\ 0.8 & 0.6 & 0.5 & 0.6 & 0.8 & 1.0 \\ 0.4 & 0.4 & 0.4 & 0.5 & 0.7 & 0.6 \\ 0.3 & 0.1 & 0.2 & 0.3 & 0.5 & 0.3 \\ 0.4 & 0.3 & 0.0 & 0.4 & 0.7 & 0.5 \end{bmatrix}, \quad P_2 = P_2^{(0)} = \begin{bmatrix} 0.5 & 0.3 & 0.3 & 0.5 & 0.8 & 0.7 \\ 0.7 & 0.5 & 0.4 & 0.7 & 1.0 & 0.8 \\ 0.7 & 0.6 & 0.5 & 0.5 & 0.9 & 0.9 \\ 0.5 & 0.3 & 0.5 & 0.5 & 0.6 & 0.7 \\ 0.2 & 0.0 & 0.1 & 0.4 & 0.5 & 0.4 \\ 0.3 & 0.2 & 0.1 & 0.3 & 0.6 & 0.5 \end{bmatrix}, \\
526 \quad P_3 = P_3^{(0)} &= \begin{bmatrix} 0.5 & 0.5 & 0.6 & 0.6 & 0.7 & 0.9 \\ 0.5 & 0.5 & 0.3 & 0.8 & 0.7 & 0.8 \\ 0.4 & 0.7 & 0.5 & 0.7 & 0.7 & 0.8 \\ 0.4 & 0.2 & 0.3 & 0.5 & 0.8 & 0.6 \\ 0.3 & 0.3 & 0.3 & 0.2 & 0.5 & 0.2 \\ 0.1 & 0.2 & 0.2 & 0.4 & 0.8 & 0.5 \end{bmatrix}, \quad P_4 = P_4^{(0)} = \begin{bmatrix} 0.5 & 0.2 & 0.1 & 0.5 & 0.8 & 0.9 \\ 0.8 & 0.5 & 0.2 & 0.9 & 0.6 & 1.0 \\ 0.9 & 0.8 & 0.5 & 0.8 & 0.6 & 0.6 \\ 0.5 & 0.1 & 0.2 & 0.5 & 1.0 & 0.8 \\ 0.2 & 0.4 & 0.4 & 0.0 & 0.5 & 0.4 \\ 0.1 & 0.0 & 0.4 & 0.2 & 0.6 & 0.5 \end{bmatrix}, \\
527 \quad P_5 = P_5^{(0)} &= \begin{bmatrix} 0.5 & 0.3 & 0.3 & 0.7 & 0.8 & 0.5 \\ 0.7 & 0.5 & 0.2 & 0.7 & 0.8 & 0.6 \\ 0.7 & 0.8 & 0.5 & 0.7 & 0.7 & 0.8 \\ 0.3 & 0.3 & 0.3 & 0.5 & 0.9 & 0.7 \\ 0.2 & 0.2 & 0.3 & 0.1 & 0.5 & 0.4 \\ 0.5 & 0.4 & 0.2 & 0.3 & 0.6 & 0.5 \end{bmatrix}.
\end{aligned}$$

528 Algorithm 1 is employed to obtain a solution to the GDM problem. Assume that the  
529 maximum number of iterations  $t^* = 10$ , the individual consensus degree threshold  
530  $\alpha_1 = 0.065$ . To facilitate a comparison with the results in [46] and [62], the group  
531 consensus degree threshold is set at  $\lambda_1 = 0.05$ .

532 **Step 1.** Applying the quadratic program (M-3) to determine the optimal weight vector  
533  $w^{(0)} = (w_1^{(0)}, w_2^{(0)}, \dots, w_5^{(0)})^T$  for  $P_k^{(0)} = (P_{ij,k}^{(0)})_{6 \times 6}$  ( $k = 1, 2, \dots, 5$ ) as per Eq. (29):

534  $w^{(0)} = (0.2041, 0.2005, 0.2025, 0.1886, 0.2042)^T$

535 **Step 2.** Using Eq. (3) to obtain the collective FPR:

$$536 \quad P^{(0)} = \begin{bmatrix} 0.5 & 0.3421 & 0.3026 & 0.5815 & 0.7593 & 0.7170 \\ 0.6579 & 0.5 & 0.3012 & 0.7376 & 0.8025 & 0.7765 \\ 0.6974 & 0.6988 & 0.5 & 0.6583 & 0.7417 & 0.8232 \\ 0.4185 & 0.2624 & 0.3417 & 0.5 & 0.7976 & 0.6782 \\ 0.2407 & 0.1975 & 0.2583 & 0.2024 & 0.5 & 0.3391 \\ 0.2830 & 0.2235 & 0.1768 & 0.3218 & 0.6609 & 0.5 \end{bmatrix}$$

537 **Step 3.** Calculating  $ICI(P_k^{(0)})$  ( $k = 1, 2, \dots, 5$ ) and  $GCI(0)$  based on Eqs. (10) and (11):

538  $ICI(P_1^{(0)}) = 0.0849$ ,  $ICI(P_2^{(0)}) = 0.0810$ ,  $ICI(P_3^{(0)}) = 0.0821$ ,  $ICI(P_4^{(0)}) = 0.1487$ ,

539  $ICI(P_5^{(0)}) = 0.0687$ ,  $GCI(0) = 0.0923$ .

540 **Step 4.** Since  $GCI(0) = 0.0923 > 0.05$ , and  $ICI(P_k^{(0)}) > 0.065$  ( $k = 1, 2, \dots, 5$ ), we need to

541 find the position of elements  $d_{i_t, j_t, k}^{(0)}$  ( $k = 1, 2, \dots, 5$ ), where  $d_{i_t, j_t, k}^{(0)} = \max_{i, j} |p_{ij, k}^{(0)} - p_{ij}^{(0)}|$ .

542 For  $P_1^{(0)}$ , since  $d_{36, 1}^{(0)} = d_{63, 1}^{(0)} = \max_{i, j} |p_{ij, 1}^{(0)} - p_{ij}^{(0)}| = 0.1768$ , replacing these two

543 preference values with the corresponding elements in the collective FPR  $P^{(0)}$ ,

544  $p_{36, 1}^{(0)} = p_{36}^{(0)} = 0.8232$ ,  $p_{63, 1}^{(0)} = p_{63}^{(0)} = 0.1768$ . Similarly, the same procedure is used

545 to update the other four DMs' FPRs.

546  $p_{25, 2}^{(0)} = p_{25}^{(0)} = 0.8025$ ,  $p_{52, 2}^{(0)} = p_{52}^{(0)} = 0.1975$ ,

547  $p_{13, 3}^{(0)} = p_{13}^{(0)} = 0.3026$ ,  $p_{31, 3}^{(0)} = p_{31}^{(0)} = 0.6974$ ,

548  $p_{26, 4}^{(0)} = p_{26}^{(0)} = 0.7765$ ,  $p_{62, 4}^{(0)} = p_{62}^{(0)} = 0.2235$ ,

549  $p_{16, 5}^{(0)} = p_{16}^{(0)} = 0.7170$ ,  $p_{61, 5}^{(0)} = p_{61}^{(0)} = 0.2830$ .

550 Let  $t = 1$ , then go to Step 1.

551 This procedure terminates after 6 iterations, and the detailed iterative processes are  
552 depicted in Table 1.

553 The final improved individual fuzzy preference relations  $\bar{P}_k$  ( $k = 1, 2, \dots, 5$ ) and group

554 fuzzy preference relation  $\bar{P}$  are

555 
$$\bar{P}_1 = \begin{bmatrix} 0.5 & 0.4 & 0.2 & 0.6 & 0.7 & 0.7616 \\ 0.6 & 0.5 & 0.3010 & 0.7379 & 0.8005 & 0.7 \\ 0.8 & 0.6990 & 0.5 & 0.6 & 0.8 & 0.8232 \\ 0.4 & 0.2621 & 0.4 & 0.5 & 0.8374 & 0.6 \\ 0.3 & 0.1995 & 0.2 & 0.1626 & 0.5 & 0.3 \\ 0.2384 & 0.3 & 0.1768 & 0.4 & 0.7 & 0.5 \end{bmatrix},$$

556 
$$\bar{P}_2 = \begin{bmatrix} 0.5 & 0.3 & 0.3 & 0.5 & 0.8 & 0.7 \\ 0.7 & 0.5 & 0.4 & 0.7 & 0.8016 & 0.8 \\ 0.7 & 0.6 & 0.5 & 0.6581 & 0.7415 & 0.9 \\ 0.5 & 0.3 & 0.3419 & 0.5 & 0.7976 & 0.7 \\ 0.2 & 0.1984 & 0.2585 & 0.2024 & 0.5 & 0.4 \\ 0.3 & 0.2 & 0.1 & 0.3 & 0.6 & 0.5 \end{bmatrix},$$

$$557 \quad \bar{P}_3 = \begin{bmatrix} 0.5 & 0.3418 & 0.3026 & 0.6 & 0.7 & 0.9 \\ 0.6582 & 0.5 & 0.3 & 0.8 & 0.7 & 0.8 \\ 0.6974 & 0.7 & 0.5 & 0.7 & 0.7 & 0.8 \\ 0.4 & 0.2 & 0.3 & 0.5 & 0.8 & 0.6 \\ 0.3 & 0.3 & 0.3 & 0.2 & 0.5 & 0.3392 \\ 0.1 & 0.2 & 0.2 & 0.4 & 0.6608 & 0.5 \end{bmatrix},$$

$$558 \quad \bar{P}_4 = \begin{bmatrix} 0.5 & 0.2 & 0.2418 & 0.5 & 0.8 & 0.9 \\ 0.8 & 0.5 & 0.2 & 0.7666 & 0.8016 & 0.7765 \\ 0.7582 & 0.8 & 0.5 & 0.8 & 0.6 & 0.7866 \\ 0.5 & 0.2334 & 0.2 & 0.5 & 0.8374 & 0.8 \\ 0.2 & 0.1984 & 0.4 & 0.1626 & 0.5 & 0.4 \\ 0.1 & 0.2235 & 0.2134 & 0.2 & 0.6 & 0.5 \end{bmatrix},$$

$$559 \quad \bar{P}_5 = \begin{bmatrix} 0.5 & 0.3 & 0.3 & 0.7 & 0.8 & 0.7170 \\ 0.7 & 0.5 & 0.2 & 0.7 & 0.8 & 0.7344 \\ 0.7 & 0.8 & 0.5 & 0.7 & 0.7 & 0.8 \\ 0.3 & 0.3 & 0.3 & 0.5 & 0.9 & 0.7 \\ 0.2 & 0.2 & 0.3 & 0.1 & 0.5 & 0.4 \\ 0.2830 & 0.2656 & 0.2 & 0.3 & 0.6 & 0.5 \end{bmatrix},$$

$$560 \quad \bar{P} = \begin{bmatrix} 0.5 & 0.3091 & 0.2690 & 0.5803 & 0.7597 & 0.7952 \\ 0.6909 & 0.5 & 0.2808 & 0.7408 & 0.7806 & 0.7621 \\ 0.7310 & 0.7192 & 0.5 & 0.6909 & 0.7090 & 0.8222 \\ 0.4197 & 0.2592 & 0.3091 & 0.5 & 0.8344 & 0.6792 \\ 0.2403 & 0.2194 & 0.2910 & 0.1656 & 0.5 & 0.3676 \\ 0.2048 & 0.2379 & 0.1778 & 0.3208 & 0.6324 & 0.5 \end{bmatrix}.$$

561

562 The corresponding  $ICI(P_k)$  ( $k=1,2,\dots,5$ ) for the final modified FPRs and  $GCI(t)$  are:

563  $ICI(P_1^{(6)})=0.0474$ ,  $ICI(P_2^{(6)})=0.0472$ ,  $ICI(P_3^{(6)})=0.0420$ ,  $ICI(P_4^{(6)})=0.0609$ ,

564  $ICI(P_5^{(6)})=0.0404$ ,  $GCI(6)=0.0475$ ,  $t=6$ .

565

566 Table 1 shows that after two iterations (i.e.,  $t=2$ ),  $ICI(P_5^{(2)})=0.0476 < 0.05$ ,

567 indicating that DM  $e_5$ 's modified FPR has reached an acceptable level of consensus with

568 the collective FPR at this step. Therefore,  $P_5^{(2)}$  will not be further updated so that the

569 DM's original judgments can be by and large retained. Similarly, at  $t=3$ ,  $ICI(P_3^{(3)})=$

570  $0.0446 < 0.05$ , the updating of  $P_3$  will be stopped at this step. When  $t=6$ , the group

571 consensus index  $GCI(6) = 0.0475 < 0.05$ , and all individual to group consensus indices  
 572 are less than the threshold 0.065, so the iteration process terminates. The updated FPRs  $\bar{P}_1$ ,  
 573  $\bar{P}_2$ ,  $\bar{P}_3$ ,  $\bar{P}_4$  and  $\bar{P}_5$  are deemed to reach an acceptable consensus level, and an appropriate  
 574 selection method can be applied to come up with a recommendation for the group  
 575 decision problem. As an illustration, the normalizing rank aggregation method [53]

$$576 \quad \omega_i = \frac{2}{n^2} \sum_{j=1}^n \bar{p}_{ij}$$

577 is adopted to derive a priority vector for the collective FPR  $\bar{P}$  as follows

$$578 \quad \omega = (0.1785, 0.2086, 0.2318, 0.1668, 0.0991, 0.1152)^T$$

579 As commented earlier, the method in Wu and Xu [46] is equivalent to setting  $\alpha_1 = \lambda_1$   
 580  $= 0.05$ . Based on their approach, a slightly different priority weight vector is obtained as  
 581  $\omega = (0.1772, 0.2111, 0.2289, 0.1672, 0.0956, 0.1200)^T$ . In both cases,  $x_3$  arises as the best  
 582 option for the group DMs.

583 Compared with the approaches proposed in [46] and [62], the study here differs in  
 584 several aspects. Firstly, separate thresholds  $\alpha_1$ ,  $\lambda_1$  are set for individual and group  
 585 consensus indices. In doing so, each expert is allowed to express his/her judgments  
 586 slightly different from the group opinion, making it sensible to model consensus reaching  
 587 processes in reality. Secondly, at each iteration, only one pair of judgments, if any, in  
 588 each DM's individual FPR that deviate the most from the corresponding elements in the  
 589 collective FPR are adjusted in the proposed consensus reaching process. The rationale is  
 590 to retain each DM's original preference information. On the other hand, Wu and Xu [46]  
 591 and Xu and Cai [62] employ Eq. (15) to modify all preference values for all DMs by  
 592 setting a parameter  $\eta$ . The implication is that the final modified FPRs often significantly  
 593 differ from the original judgments furnished by the DMs. Thirdly, the proposed quadratic  
 594 programming models can be used to determine expert weights automatically. Although  
 595 Xu and Cai [62] aimed to incorporate this idea in their quadratic programs, our theoretic  
 596 analysis and their illustrative examples demonstrate that the resulting expert weights are  
 597 always  $1/m$  for every DM ( $m$  is the number of DMs in the GDM problem). As for Wu  
 598 and Xu [46], expert weights are arbitrarily set without sufficiently considering each DM's  
 599 judgment information.

**Table 1.** The iterative process for Example 1.

$t$	$w^{(t)}$	$P^{(t)}$	$ICI(P_k^{(t)}), GCI(t)$	$P_{ij,k}^{(t)}$
0	0.2041	$\begin{bmatrix} 0.5 & 0.3421 & 0.3026 & 0.5815 & 0.7593 & 0.7170 \\ 0.6579 & 0.5 & 0.3012 & 0.7376 & 0.8025 & 0.7765 \\ 0.6974 & 0.6988 & 0.5 & 0.6583 & 0.7417 & 0.8232 \\ 0.4185 & 0.2624 & 0.3417 & 0.5 & 0.7976 & 0.6782 \\ 0.2407 & 0.1975 & 0.2583 & 0.2024 & 0.5 & 0.3391 \\ 0.2830 & 0.2235 & 0.1768 & 0.3218 & 0.6609 & 0.5 \end{bmatrix}$	$ICI(P_1^{(0)}) = 0.0849,$ $ICI(P_2^{(0)}) = 0.0810,$ $ICI(P_3^{(0)}) = 0.0821,$ $ICI(P_4^{(0)}) = 0.1487,$ $ICI(P_5^{(0)}) = 0.0687,$ $GCI(0) = 0.0923$	$p_{36,1}^{(0)} \rightarrow 0.8232,$ $p_{63,1}^{(0)} \rightarrow 0.1768,$ $p_{45,2}^{(0)} \rightarrow 0.7976,$ $p_{54,2}^{(0)} \rightarrow 0.2024,$ $p_{13,3}^{(0)} \rightarrow 0.3026,$ $p_{31,3}^{(0)} \rightarrow 0.6974,$ $p_{26,4}^{(0)} \rightarrow 0.7765,$ $p_{62,4}^{(0)} \rightarrow 0.2235,$ $p_{16,5}^{(0)} \rightarrow 0.7170,$ $p_{61,5}^{(0)} \rightarrow 0.2830.$
	0.2005			
	0.2025			
	0.1886			
	0.2042			
1	0.2057	$\begin{bmatrix} 0.5 & 0.3418 & 0.2416 & 0.5813 & 0.7592 & 0.7616 \\ 0.6582 & 0.5 & 0.3009 & 0.7380 & 0.8016 & 0.7344 \\ 0.7584 & 0.6991 & 0.5 & 0.6590 & 0.7410 & 0.7862 \\ 0.4187 & 0.2620 & 0.3410 & 0.5 & 0.8376 & 0.6784 \\ 0.2408 & 0.1984 & 0.2590 & 0.1624 & 0.5 & 0.3390 \\ 0.2384 & 0.2656 & 0.2138 & 0.3216 & 0.6610 & 0.5 \end{bmatrix}$	$ICI(P_1^{(1)}) = 0.0746,$ $ICI(P_2^{(1)}) = 0.0826,$ $ICI(P_3^{(1)}) = 0.0678,$ $ICI(P_4^{(1)}) = 0.1243,$ $ICI(P_5^{(1)}) = 0.0547,$ $GCI(1) = 0.0803$	$p_{16,1}^{(1)} \rightarrow 0.7616,$ $p_{61,1}^{(1)} \rightarrow 0.2384,$ $p_{25,2}^{(1)} \rightarrow 0.8016,$ $p_{52,2}^{(1)} \rightarrow 0.1984,$ $p_{12,3}^{(1)} \rightarrow 0.3418,$ $p_{21,3}^{(1)} \rightarrow 0.6582,$ $p_{25,4}^{(1)} \rightarrow 0.8016,$ $p_{52,4}^{(1)} \rightarrow 0.1984,$ $p_{26,5}^{(1)} \rightarrow 0.7344,$ $p_{62,5}^{(1)} \rightarrow 0.2656.$
	0.1978			
	0.2020			
	0.1917			
	0.2028			
2	0.2044	$\begin{bmatrix} 0.5 & 0.3098 & 0.2419 & 0.5810 & 0.7594 & 0.7946 \\ 0.6902 & 0.5 & 0.3013 & 0.7379 & 0.8009 & 0.7618 \\ 0.7581 & 0.6987 & 0.5 & 0.6585 & 0.7415 & 0.7866 \\ 0.4190 & 0.2621 & 0.3415 & 0.5 & 0.8375 & 0.6785 \\ 0.2406 & 0.1991 & 0.2585 & 0.1625 & 0.5 & 0.3392 \\ 0.2054 & 0.2382 & 0.2134 & 0.3215 & 0.6608 & 0.5 \end{bmatrix}$	$ICI(P_1^{(2)}) = 0.0700,$ $ICI(P_2^{(2)}) = 0.0675,$ $ICI(P_3^{(2)}) = 0.0554,$ $ICI(P_4^{(2)}) = 0.1048,$ $ICI(P_5^{(2)}) = 0.0476,$ $GCI(2) = 0.0687$	$p_{24,1}^{(2)} \rightarrow 0.7379,$ $p_{42,1}^{(2)} \rightarrow 0.2621,$ $p_{35,2}^{(2)} \rightarrow 0.7415,$ $p_{53,2}^{(2)} \rightarrow 0.2585,$ $p_{56,3}^{(2)} \rightarrow 0.3392,$ $p_{65,3}^{(2)} \rightarrow 0.6608,$ $p_{36,4}^{(2)} \rightarrow 0.7866,$ $p_{63,4}^{(2)} \rightarrow 0.2134.$
	0.2010			
	0.2018			
	0.1910			
	0.2018			

**Table 1.** (Continued)

$t$	$w^{(t)}$	$P^{(t)}$	$ICI(P_k^{(t)}), GCI(t)$	$P_{ij,k}^{(t)}$
3	0.2031	$\begin{bmatrix} 0.5 & 0.3098 & 0.2422 & 0.5808 & 0.7594 & 0.7945 \\ 0.6902 & 0.5 & 0.3015 & 0.7660 & 0.8007 & 0.7620 \\ 0.7578 & 0.6985 & 0.5 & 0.6581 & 0.7097 & 0.8224 \\ 0.4192 & 0.2340 & 0.3419 & 0.5 & 0.8374 & 0.6784 \\ 0.2406 & 0.1993 & 0.2903 & 0.1626 & 0.5 & 0.3674 \\ 0.2055 & 0.2380 & 0.1776 & 0.3216 & 0.6326 & 0.5 \end{bmatrix}$	$ICI(P_1^{(3)}) = 0.0643,$	$p_{45,1}^{(3)} \rightarrow 0.8374, p_{54,1}^{(3)} \rightarrow 0.1626,$
	0.2029		$ICI(P_2^{(3)}) = 0.0566,$	$p_{34,2}^{(3)} \rightarrow 0.6581, p_{43,2}^{(3)} \rightarrow 0.3419,$
	0.2028		$ICI(P_3^{(3)}) = 0.0446,$	$p_{45,4}^{(3)} \rightarrow 0.8374, p_{54,4}^{(3)} \rightarrow 0.1984.$
	0.1902		$ICI(P_4^{(3)}) = 0.0889,$	
	0.2011		$ICI(P_5^{(3)}) = 0.0461,$	
			$GCI(3) = 0.0598.$	
4	0.2016	$\begin{bmatrix} 0.5 & 0.3094 & 0.2418 & 0.5806 & 0.7596 & 0.7948 \\ 0.6906 & 0.5 & 0.3011 & 0.7664 & 0.8005 & 0.7621 \\ 0.7582 & 0.6989 & 0.5 & 0.6906 & 0.7093 & 0.8223 \\ 0.4194 & 0.2336 & 0.3094 & 0.5 & 0.8343 & 0.6789 \\ 0.2404 & 0.1995 & 0.2907 & 0.1657 & 0.5 & 0.3675 \\ 0.2052 & 0.2379 & 0.1777 & 0.3211 & 0.6325 & 0.5 \end{bmatrix}$	$ICI(P_1^{(4)}) = 0.0577,$	$p_{25,1}^{(4)} \rightarrow 0.8005, p_{52,1}^{(4)} \rightarrow 0.1995,$
	0.2025		$ICI(P_2^{(4)}) = 0.0480,$	$p_{13,4}^{(5)} \rightarrow 0.2418, p_{31,4}^{(5)} \rightarrow 0.7582.$
	0.2025		$ICI(P_3^{(4)}) = 0.0422,$	
	0.1926		$ICI(P_4^{(4)}) = 0.0759,$	
	0.2008		$ICI(P_5^{(4)}) = 0.0441,$	
			$GCI(4) = 0.0534.$	
5	0.2023	$\begin{bmatrix} 0.5 & 0.3093 & 0.2690 & 0.5805 & 0.7596 & 0.7950 \\ 0.6907 & 0.5 & 0.3010 & 0.7666 & 0.7805 & 0.7621 \\ 0.7310 & 0.6990 & 0.5 & 0.6907 & 0.7092 & 0.8223 \\ 0.4195 & 0.2334 & 0.3093 & 0.5 & 0.8343 & 0.6790 \\ 0.2404 & 0.2195 & 0.2908 & 0.1657 & 0.5 & 0.3675 \\ 0.2050 & 0.2379 & 0.1777 & 0.3210 & 0.6325 & 0.5 \end{bmatrix}$	$ICI(P_1^{(5)}) = 0.0543,$	$p_{23,1}^{(5)} \rightarrow 0.3010, p_{32,1}^{(5)} \rightarrow 0.6990,$
	0.2018		$ICI(P_2^{(5)}) = 0.0476,$	$p_{24,4}^{(5)} \rightarrow 0.7666, p_{42,4}^{(5)} \rightarrow 0.2334.$
	0.2019		$ICI(P_3^{(5)}) = 0.0390,$	
	0.1938		$ICI(P_4^{(5)}) = 0.0695,$	
	0.2002		$ICI(P_5^{(5)}) = 0.0435,$	
			$GCI(5) = 0.0507.$	
6	0.2016	$\begin{bmatrix} 0.5 & 0.3091 & 0.2690 & 0.5803 & 0.7597 & 0.7952 \\ 0.6909 & 0.5 & 0.2808 & 0.7408 & 0.7806 & 0.7621 \\ 0.7310 & 0.7192 & 0.5 & 0.6909 & 0.7090 & 0.8222 \\ 0.4197 & 0.2592 & 0.3091 & 0.5 & 0.8344 & 0.6792 \\ 0.2403 & 0.2194 & 0.2910 & 0.1656 & 0.5 & 0.3676 \\ 0.2048 & 0.2379 & 0.1778 & 0.3208 & 0.6324 & 0.5 \end{bmatrix}$	$ICI(P_1^{(6)}) = 0.0474,$	
	0.2015		$ICI(P_2^{(6)}) = 0.0472,$	
	0.2015		$ICI(P_3^{(6)}) = 0.0420,$	
	0.1954		$ICI(P_4^{(6)}) = 0.0609,$	
	0.2		$ICI(P_5^{(6)}) = 0.0404,$	
			$GCI(6) = 0.0475.$	



**Example 2.** The following numerical example was first developed by Yeh et al. [64], and further discussed by Wu and Xu [48]. Suppose that three managers from the design, manufacturing and marketing departments in a firm participate in a group decision to formulate their new product development strategy. Five decision criteria for the new product are identified as cost ( $c_1$ ), manufacturability ( $c_2$ ), quality ( $c_3$ ), technological improvement ( $c_4$ ) and market share ( $c_5$ ). The three managers provide their preferences as MPRs  $A_k$  ( $k = 1, 2, 3$ ) given below.

$$A_1 = \begin{bmatrix} 1 & 5 & 7 & 3 & 1/3 \\ 1/5 & 1 & 3 & 1/3 & 1/5 \\ 1/7 & 1/3 & 1 & 1/7 & 1/9 \\ 1/3 & 3 & 7 & 1 & 1/3 \\ 3 & 5 & 9 & 3 & 1 \end{bmatrix}, \quad A_2 = \begin{bmatrix} 1 & 1/3 & 7 & 1/2 & 3 \\ 3 & 1 & 3 & 1 & 5 \\ 1 & 1/3 & 1 & 1/3 & 3 \\ 2 & 1 & 3 & 1 & 5 \\ 1/3 & 1/5 & 1/3 & 1/5 & 1 \end{bmatrix},$$

$$A_3 = \begin{bmatrix} 1 & 7 & 5 & 4 & 3 \\ 1/7 & 1 & 1/3 & 1/4 & 1/5 \\ 1/5 & 3 & 1 & 1/3 & 1/4 \\ 1/4 & 4 & 3 & 1 & 1 \\ 1/3 & 5 & 4 & 1 & 1 \end{bmatrix}.$$

Now, Algorithm 2 is applied to solve the problem. Assume that the maximum number of iterations  $t^* = 10$ , the individual consensus degree threshold  $\alpha_2 = 0.055$ , and the group consensus degree threshold  $\lambda_2 = 0.05$ . The iterations terminate after 6 steps. Table 2 lists the iteration time  $t$  along with the weight vector  $w^{(t)}$ , the individual to group consensus degree  $ICI(A_k^{(t)})$  and the group consensus index  $GCI(t)$  at each iteration.

The terminal improved individual MPRs  $\bar{A}_k$  ( $k = 1, 2, 3$ ) and group MPR  $\bar{A}$  are

Table 2.  $t$ ,  $w^{(t)}$ ,  $ICI(A_k^{(t)})$ ,  $GCI(t)$  for Example 2.

$t$	$w^{(t)}$			$ICI(A_k^{(t)})$			$GCI(t)$
0	0.3292	0.3259	0.3449	0.1841	0.2622	0.1556	0.1997
1	0.3270	0.3305	0.3425	0.1355	0.2052	0.1083	0.1492
2	0.3270	0.3317	0.3413	0.1176	0.1567	0.0875	0.1203
3	0.3267	0.3351	0.3382	0.0929	0.1170	0.0799	0.0966
4	0.3274	0.3368	0.3358	0.0821	0.0910	0.0691	0.0807
5	0.3292	0.3342	0.3365	0.0698	0.0697	0.0573	0.0656
6	0.3272	0.3388	0.3340	0.0535	0.0485	0.0484	0.0500

$$\bar{A}_1 = \begin{bmatrix} 1 & 2.5995 & 7 & 1.3916 & 1.4554 \\ 0.3847 & 1 & 3 & 1/3 & 1/5 \\ 1/7 & 1/3 & 1 & 1/7 & 0.4360 \\ 0.7186 & 3 & 7 & 1 & 2.2169 \\ 0.6871 & 5 & 2.2935 & 0.4511 & 1 \end{bmatrix},$$

$$\bar{A}_2 = \begin{bmatrix} 1 & 1.5606 & 7 & 1.3916 & 3 \\ 0.6408 & 1 & 3 & 0.4381 & 0.5710 \\ 1/7 & 1/3 & 1 & 1/3 & 0.4360 \\ 0.7186 & 2.2825 & 3 & 1 & 2.2169 \\ 1/3 & 1.7513 & 2.2935 & 0.4511 & 1 \end{bmatrix},$$

$$\bar{A}_3 = \begin{bmatrix} 1 & 2.2921 & 5 & 1.8268 & 3 \\ 0.4363 & 1 & 2.3250 & 0.4381 & 1/5 \\ 1/5 & 0.4301 & 1 & 1/3 & 1/4 \\ 0.5474 & 2.2825 & 3 & 1 & 1.8155 \\ 1/3 & 5 & 4 & 0.5508 & 1 \end{bmatrix},$$

$$\bar{A} = \begin{bmatrix} 1 & 2.0968 & 6.2560 & 1.5240 & 2.3677 \\ 0.4769 & 1 & 2.7552 & 0.4006 & 0.2854 \\ 0.1598 & 0.3629 & 1 & 0.2526 & 0.3621 \\ 0.6562 & 2.4961 & 3.9585 & 1 & 2.0738 \\ 0.4223 & 3.5043 & 2.7617 & 0.4822 & 1 \end{bmatrix}.$$

In order to compare with the results obtained in [48] and [64], we continue the selection process with the eigenvector method to derive a weight vector of  $\bar{A}$  as follows:

$$\xi = (0.3525, 0.1162, 0.0568, 0.2745, 0.1999)^T$$

Thus, the ranking of the five criteria is  $c_1 \succ c_4 \succ c_5 \succ c_2 \succ c_3$ . In [48] and [64], the final weight vector of five criteria are  $\xi = (0.3722, 0.0822, 0.0691, 0.2177, 0.2587)^T$  and  $\xi = (0.3743, 0.1288, 0.0833, 0.1867, 0.2270)^T$ , respectively, resulting in a slightly different ranking with the only difference between  $c_4$  and  $c_5$ . However, a closer examination of the original MPRs  $A_k$  ( $k = 1, 2, 3$ ) reveal that, by setting  $v = (1/3, 1/3, 1/3)^T$  and applying Eq. (34), Wu and Xu [48] would have obtained  $a_{45}^{(0)} = 1.1856$ , indicating that  $c_4$  is preferred to  $c_5$  (i.e.,  $c_4 \succ c_5$ ). This can also be verified by examining the original weight vector of the collective MPR in Wu and Xu [48],  $\xi^{(c)} = (0.3264, 0.1232, 0.0841, 0.2574, 0.2088)^T$ , yielding a ranking of  $c_1 \succ c_4 \succ c_5 \succ c_2 \succ c_3$  based on the DMs' original judgments. This result would have been identical to the ranking derived from the proposed method in this article. This minor discrepancy in the ranking result based on the

modified collective MPR, in our opinion, is due to the different adjustment mechanisms in the consensus reaching process. The approaches in [48] and [64] take a more aggressive manner to rectify preference values in the updating process, resulting in a larger distortion of the DMs' original judgment. On the other hand, this study takes a more progressive approach to adjust at most one pair of preference values in each DM's individual MPR, aiming to preserve DM's original judgment. Therefore, the proposed method here tends to yield a ranking result closer to what is implied in the original judgments than those obtained in [48] and [64].

## 6. Conclusions

In this paper, distance-based group consensus models are proposed for FPRs and MPRs, respectively. Based on the proposed model, the expert weights can be automatically determined. We define an individual to group consensus index (*ICI*) between the individual FPR  $P_k$  (or MPR  $A_k$ ) and a collective FPR  $P$  (or a collective MPR  $A$ ), and a group consensus index (*GCI*) which is a weighted average of *ICIs*. An *ICI* evaluates how far an individual's judgments differ from the collective judgments and is used to determine whether an individual should adjust his/her judgments in the consensus building stage. A *GCI* measures the group's overall consensus level and is employed to judge whether the group should continue to the next consensus improving stage. Two algorithms are provided for reaching group consensus based on FPRs and MPRs, respectively. Comparing with existing consensus models, the proposed consensus models have the following features:

- (1) The distance-based group consensus models can determine expert weights automatically. The weights of DMs would change when DMs adjust their preference values in the consensus reaching stage. This can use the DMs' information sufficiently.
- (2) In the consensus reaching process, if an individual's consensus index is larger than a predefined threshold, we only modify one pair of his/her judgments with the largest deviation from the corresponding group judgments at each iteration.
- (3) By introducing the *ICI* and *GCI*, the proposed models can monitor both the overall group consensus level and how far each DM deviates from the group in terms of the judgment. Furthermore, in the consensus reaching process, we set *ICI* a little larger than *GCI*, thereby allowing each individual judgment to differ slightly from the group opinion.

The proposed models have potentials to be extended to other types of preference relations and adopting different aggregation schemes. It is also a worthy topic to explore real-world applications in intelligent GDM, such as the selection of advanced technology [13], credit scoring in financial risk management [66], emergency decision support [65], to name a few.

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