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An Additive Scale Model for the Analytic Hierarchy Process

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Abstract

This study presents an additive scale model for the Analytic Hierarchy Process (AHP) that suits the decision problem using a linear preference comparison. This study discusses issues related to mathematical denotation, axiom, transitivity and numerical analysis for the additive scale model of AHP. The least squares method and correlation analysis are used to obtain the relative criteria weights and consistency index. Moreover, a fuzzy model is developed to enhance the practical flexibility of the additive scale model of AHP in applications. Two examples are used to demonstrate that the criteria weights derived from the proposed approach are steady and effectively reflect the intensity of perception, and the consistency index is invariant to the scale multiplier employed.

Keywords: Multicriteria, Analytic Hierarchy Process, Pairwise Comparison Scale, Ratio Scale, Additive Scale, Scale Transitivity.

1. Introduction

The Analytic Hierarchy Process (AHP) is one of the most used multicriteria decisionmaking approaches. Proposed by Saaty in the mid 1970s, the AHP combines tangible and intangible features to derive priorities associated with problem alternatives. The AHP uses the well-defined mathematical structure of a reciprocal matrix and the eigenvalue approach to generate true or approximate weights. The AHP is a structural framework

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enabling Decision Makers (DMs) to enhance their understanding of complex decisions by dividing the problem into a hierarchical structure. Incorporating all relevant decision criteria, and their pairwise comparisons permits DMs to make trade-offs among objectives. The AHP is suitable for solving complex and challenging evaluation problems; such problems are typical for R&D project selection, investment risk analysis, organizational planning, performance measurement, alternative selection, project evaluation and public policy analysis (Sampson and Showalter [28], Forgionne et al. [9], Kahraman et al. [14], Tsaur et al. [30], Chow and Luk [5], Badri et al. [2], Kahraman et al. [15] and Alkahtani et al. [1]).

Fundamentally, the AHP provides a "ratio" scale of relative magnitudes expressed in dominance objects to represent judgments in the form of paired comparisons. An overall ratio is then synthesized and used to rank objects, and, thus, ratio transitivity is also implied when deriving the relative weights of objects. In the AHP, ratio transitivity means that if one likes A twice as much as B and B three times as much as A. If one likes C six times as much as A, the transitivity rule is respected. Therefore, $c(i, j) \in S$ denotes the comparison of objects i and j, where S is the set of possible scale values; the ratio transitivity is then represented as $c(i, j) = c(i, k) \times c(k, j)$.

However, according to human perception model in numerous decision-making situations, the ratio scale is clearly not the only frame of reference used to describe preferability between two objects. For example, one might say that they like A two points (not twice) as much as B. This scenario implies that in some cases, it is intuitively reasonable to refer to an anchor point and use the interval (distance) of two objects to express relative preferability. Of course, additive transitivity is implied in these cases; namely, if one likes A two points better than B, and B three points better than C, one should like A five points better than C. Harker and Vargas [12], Lootsma [20], Torgerson [31], Ali et al. [39] and Hochbaum [40] stated that additive sense is another perception model. Additive transitivity is represented as c(i, j) = c(i, k) + c(k, j).

Due to the conventional AHP models developed all based on ratio scale with transitivity, additive sense is also the human perception model for pairwise comparison. Instead of a ratio scale, this study proposes an additive scale for the AHP model, which is based on additive transitivity, and further developed a consistency index (CI) to monitor whether the DM is consistent or rational when performing interval comparisons among a cluster of objects.

The remainder of this paper is organized as follows. First, the basic concepts of the pairwise comparison scale and ratio model of the AHP are briefly presented. The additive scale model designed for the AHP is then demonstrated, including the additive scale of the axiom, verbal and numerical components. The least square method is then used to obtain the relative estimated weights for a cluster of criteria, and the correlation coefficient is employed to develop a CI for the additive AHP Furthermore, several cases are implemented to test whether the proposed model is a valid and acceptable method for eliciting and analyzing subjective judgments. Finally, a fuzzy model is developed to augment the practical flexibility of the additive scale for the AHP model in application.

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2. Pairwise Comparison Scale

Decision making, especially regarding intangible stimuli or criteria, such as degree of quality or attitude factors, is a very hard task. Not only is information about stimuli often imprecise or incomplete, DM judgment is sometimes inconsistent. Given a cluster of related stimuli or criteria, one way to evaluate their relative intensity of preference (or importance) is to perform pairwise comparisons. Hence, the pairwise comparison approach is widely used. Belton and Gear [3], Belton and Gear [4], Foster and Al-Dubaibi [11] and Saaty [24] indicated that the comparison scale provides a decision model that aids DMs in making judgments by stating the degree to which one object is preferred over another. The "how much" answer is given by a DM examining a preset scale and identifying the response on that scale that most closely approximates felt response.

The comparison scale is therefore a crucial factor for eliciting DM responses, and producing an objective evaluation. Torgerson [31] stated that the main comparison scale has multiplicative and additive comparison scales.

Multiplicative scale : c(i, j) = 1/c(j, i)Additive scale : c(i, j) = -c(j, i)

According to ratio transitivity, $c(i, j) = c(i, k) \times c(k, j)$, due to $c(i, i) = c(i, j) \times c(j, i) = 1$, the multiplicative scale c(i, j) = 1/c(j, i) is thus derived. It means that ratio transitivity is a necessary condition for a multiplicative scale. Similarly, according to additive transitivity, c(i, j) = c(i, k) + c(k, j), due to c(i, i) = c(i, j) + c(j, i) = 0, the additive scale c(i, j) = -c(j, i) is derived, meaning that additive transitivity is a necessary condition for an additive scale. Multiplicative scale is the so-called "ratio scale," whereas additive scale is called an "interval scale."

The scale used has a significant effect on outcome consistency and accuracy. Thus, issues related to scales or scaling systems have drawn considerable attention. Ji and Jiang [13] proposed an analytical structure for existing scales by decomposing a scale into verbal and numerical parts. A well-defined verbal part of a scale should include the following three components: (1) number of relative importance gradations; (2) semantic definition for each gradation; and, (3) relationships among different gradations. This study uses the above analytical structure to analyze the additive scale designed for the AHP model.

3. Ratio Scale of the AHP

The AHP is primarily used for resolving of choice problems in a multi-criteria environment. The AHP converts individual preferences into ratio-scale weights that are combined into linear additive weights for the associated alternatives. When implementing the AHP process, following hierarchy construction, the objects within each cluster and of each cluster within the group of clusters are evaluated using pairwise comparisons. There are n(n-1)/2 judgments are made regarding the relative importance for a decision

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problem involving n criteria, and a square matrix structure is eventually established via these pairwise comparisons.

Let $c_1, c_2, c_3, \ldots, c_n$ be the set of criteria to be compared, with weights denoted as $w_1, w_2, w_3 \ldots$ and w_n . The objective of AHP is to estimate the relative weights of criteria $c_i, i = 1, \ldots, n$, when a series of pairwise ratio comparisons are performed for w_i and w_j , $i, j = 1, \ldots, n$, this decision problem can be generalized as an $n \times n$ square matrix C. $P(c_i, c_j) = a_{ij}$.

$$C = \begin{bmatrix} w_1/w_1 & w_1/w_2 & \cdots & w_1/w_{n-1} & w_1/w_n \\ w_2/w_1 & w_2/w_2 & \cdots & w_2/w_{n-1} & w_2/w_n \\ \vdots & \vdots & \cdots & \vdots & \vdots \\ w_{n-1}/w_1 & w_{n-1}/w_2 & \cdots & w_{n-1}/w_{n-1} & w_{n-1}/w_n \\ w_n/w_1 & w_n/w_2 & \cdots & w_n/w_{n-1} & w_n/w_n \end{bmatrix}.$$
 (1)

While a_{ij} represents a relative importance ratio judged by DM for each pair of w_i/w_j , this yields an *n*-by-*n* matrix *A*, where $P(c_i, c_i) = a_{ii} = 1$ and $P(c_j, c_i) = a_{ji} = 1/a_{ij}$, i, j = 1, ..., n. Matrix *A* is a positive reciprocal pairwise comparison matrix, while *A* is the consistency matrix, the relationship between w_i, w_j and judgment a_{ij} are simply given $w_i/w_j = a_{ij}$, for i, j = 1, ..., n.

$$A = \begin{bmatrix} a_{1,1} & a_{1,2} & \cdots & a_{1,n-1} & a_{1,n} \\ a_{2,1} & a_{2,2} & \cdots & a_{2,n-11} & a_{2,n} \\ \vdots & \vdots & \dots & \vdots & \vdots \\ a_{n-1,1} & a_{n-1,2} & \cdots & a_{n-1,n-1} & a_{n-1,n} \\ a_{n,1} & a_{n,2} & \cdots & a_{n,n-1} & a_{n,n} \end{bmatrix}.$$
(2)

Vargas [32] stated that the AHP approach does not adhere to the conventional Multi-attribute utility theory (MAUT) axiom of transitivity. The goal of MAUT is to find a simple expression for DMs' preference. Unlike MAUT, AHP uses a quantitative comparison method that is based on pairwise comparison of decision criteria, rather than utility and weighting functions. The MAUT relies on the assumptions that the DM is rational, preferences do not change, and the DM has perfect knowledge and makes consistent judgments. The AHP technique relies on the supposition that humans are more capable of making relative judgments than absolute judgments. Therefore, the rationality assumption in the AHP is more relaxed than that in MAUT, permitting the input value of comparison between criteria to be intransitive.

Crawford and Williams [34], Golany and Kress [35], Jensen [36], Saaty and Vargas [37] and Takeda et al. [38] compared the possible tools for deriving relative weights from a pairwise comparison matrix, including Least Squares Method, Logarithmic Least Squares Method, Weighted Least Squares Method, Chi Squares Method, Logarithmic Least Absolute Values Method and Singular Value Decomposition. Moreover, to correct this intransitivity, the consistency index (CI) and consistency ratio (CR) are developed to assess the consistency of comparison matrix A. The CI and CR are calculated as

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 $CI = (\lambda_{\text{max}} - n)/(n - 1)$, CR = CI/RI, where RI represents the average CI over numerous random entries of the same order reciprocal matrices, and λ_{max} is the largest eigenvalue of matrix A.

To build up the foundation of AHP theories, Saaty [25] showed the ratio scale model of AHP is founded on the following set of axioms for deriving a scale from fundamental measurements and for hierarchical composition, (1) Reciprocal axiom: If criterion c_i is $P(c_i, c_j)$ times more important than criterion c_j , then criterion c_j is $1/P(c_i, c_j)$ times as important than criterion c_i . (2) Homogeneity axiom: Only comparable elements are compared. It is essential for comparing similar things, as judgment errors become large when comparing very disparate elements. (3) Independence axiom: The relative importance of elements at any level does not depend on what elements are included at a lower level. (4) Expectation axiom: The hierarchy must be complete and include all the criteria and alternatives in the subject under study. No criteria and alternatives are left out and no excess criteria and alternatives are included.

The design of comparison scale gradations is also a necessary for pairwise comparison. Given a stimulus or object in an ideal situation with exact positive gradation v_1, v_2, \ldots, v_m is assigned to stimuli. In the ratio scale model of the AHP, numerical transitivity among gradation scales is $v_k v_j = v_{k \times j}$, where $k, j = 1, 2, \ldots, m$ and $k+j-1 \leq 9$. The most cited ratio model of the AHP is the Saaty scale, which includes 1-9 gradations with the following five major semantic grades: 1-equal (equal important), 3-moderate (slightly more important), 5-strong (strongly more important), 7-very strong (demonstrably more important) and 9-absolute (absolutely more important). The Saaty scale also has four threshold gradations as intermediate states between the two adjacent major gradations. Foster & Al-Dubaibi [11] indicated that the Saaty developed the 1-9 gradation, using a geometric series of stimuli based on the psycho-physical law of Weber and Fechner, and because individuals cannot simultaneously compare more than 7±2 objects without becoming confused.

As the scale used with its transitivity among scale gradation has a significant effect on the AHP outcome's consistency and accuracy; numerous scholars had developed different scales on ratio comparison. Ji & Jiang [13] denoted the numerical part of ratio scale as $\{v_i, 1, 1/v_i\}$ and reviewed five main scales for AHP as follows:

- (1) Saaty scale[23] $v_i = i, m = 9$; that is, 1, 2, 3 ... 9
- (2) Ma-Zheng scale[22] $v_i = \frac{9}{10-i}, m = 9;$ that is, $1, 9/8, 9/7 \dots 9$
- (3) Donegan-Dodd-McMaster scale [6, 7]

$$v_i = \exp\left[\tanh^{-1}\left(\frac{i-1}{H-1}\right)\right], \ H = 1 + 6/\sqrt{2} \text{ or } 1 + 14/\sqrt{3}, \ m = 9$$

(4) Lootsma scale [21] $v_i = c^{i-1}, c = \sqrt{2} \text{ or } 2, m = 7 \text{ or } 9$

(5) Salo-Hamalainen scale or the balanced scale [27] $v_i = \frac{0.5 + (i-1)s}{0.5 - (i-1)s}$, s = 0.05 or 1/17, m = 9

Each of these scales has a different effect on scale transitivity. For instance, Satty scale, $v_{AB} = v_3$ and $v_{BC} = v_3$, then $v_{AC} = v_{AB} \times v_{BC} = v_9$ ("A is moderately important than B and B is moderately important than C; then A should be absolutely more important than $C^{"}$). Belton and Gear [3] and Forman and Gass [10] queried that the Saaty scale transits too rapid for some practical applications, and thus Dodd et al. [6] developed the Donegan-Dodd-McMaster scale, which is known as 8-based horizon H = $1+14/\sqrt{3}$ based on the assumption that if $v_{AB} = v_{BC} = v_8$, then $v_{AC} = v_{AB} \times v_{BC} = v_9$ (namely, $8 \times 8 = 9$), and the 7-based horizon $H = 1 + 6/\sqrt{2}$ based on the assumption that if $v_{AB} = v_{BC} = v_7$, then $v_{AC} = v_{AB} \times v_{BC} = v_7 \times v_7 = v_9$ (namely, $7 \times 7 = 9$). Therefore, the Donegan-Dodd-McMaster scale has a moderate effect on ratio scale transitivity, smaller than that of the Saaty scale.

In the following sections, present an additive scale model for the AHP to suit the decision environment using a linear preference comparison. The proposed additive scale of AHP model also has a moderate effect on scale transitivity, smaller than that of the Saaty scale.

4. Additive Scale of the AHP

As stated conventional AHP models adopt the ratio scale; however, ratio transitivity is not only way to represent and evaluate preferability among objects. According to the people's perception model in evaluation, using interval (distance) to express their relative preferability between two objects is a natural behaviour. Hence a pairwise subtraction comparison is made for criteria c_i and c_j , $i, j = 1, \ldots, n$. This decision problem thus can be generalized as an $n \times n$ square matrix C'.

$$C' = \begin{bmatrix} w_1 - w_1 & w_1 - w_2 & \cdots & w_1 - w_{n-1} & w_1 - w_n \\ w_2 - w_1 & w_2 - w_2 & \cdots & w_2 - w_{n-1} & w_2 - w_n \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ w_{n-1} - w_1 & w_{n-1} - w_2 & \cdots & w_{n-1} - w_{n-1} & w_{n-1} - w_n \\ w_n - w_1 & w_n - w_2 & \cdots & w_n - w_{n-1} & w_n - w_n \end{bmatrix} .$$
(3)

This study defines $d_{i,j}$ as the interval comparison made by a DM in comparing criterion c_i with criterion c_j , and yields an $n \times n$ matrix $D(d_{ij} = -d_{j,i}, d_{i,i} = 0)$, for i, j = 1, ..., n). D is a skew-symmetric matrix (or antisymmetric) with a transpose that is also its negative. Although skew-symmetry is a necessary condition for the consistency of a rankings matrix, it is insufficient. If D is the consistency matrix, the relationship

between $w_i - w_j$ equals judgment $d_{i,j}$ for $i, j = 1, \ldots, n$.

$$D = \begin{bmatrix} d_{11} & d_{12} & \cdots & d_{1,n-1} & d_{1,n} \\ d_{21} & d_{22} & \cdots & d_{2,n-11} & d_{2,n} \\ \vdots & \vdots & \dots & \vdots & \vdots \\ d_{n-1,1} & d_{n-1,2} & \cdots & d_{n-1,n-1} & d_{n-1,n} \\ d_{n,1} & d_{n,2} & \cdots & d_{n,n-1} & d_{n,n} \end{bmatrix}.$$
(4)

This is the model form for additive type of the AHP. Underlying the established C' matrix and D matrix, this study evaluates w_i , i = 1, ..., n, and ensures that these weights satisfy the scale transitivity property (namely $w_i - w_j = (w_i - w_k) + (w_k - w_j)$).

The proposed additive scale model is a new approach for the AHP methodology. Establishing an axiomatic foundation is necessary for deriving theorems. Here, this study revises the axioms founded by Saaty [25] for the ratio scale model of AHP (listed in Section 3). As implementation of the proposed model is also based on a hierarchy evaluation structure, the Homogeneity, Independence, and Expectation axioms mentioned in Section 3 are still applicable except the Reciprocal axiom. Additionally, this study defines the Subtraction axiom for additive scale of AHP model stead of the Reciprocal axiom in ratio scale of AHP model. The equation is defined as follows:

$$P(c_i, c_j) = -P(c_j, c_i), \quad \forall \ c_i, c_j \in C$$
(5)

To design a comparison scale gradations according to the psycho-physical law of Weber and Fechner, this study uses the 0-10 gradations to represent preferability for additive scale of AHP model, and thus the comparison scale is in the range of [-10, 10]. The positive gradation system thus has eleven grades $(0, 1, 2 \dots 10)$ and an increment of 1. Thus six major semantic gradations (Table 1) and four threshold gradations are defined as intermediate states between the two adjacent major gradations.

Compared to the ratio AHP model, the additive AHP is numerically denoted as:

$$\{v_i, 0, -v_i\}, \quad v_i = i, \quad i = 0, 1, 2, 3, \dots, 10$$

Grade	Semantics		
0	Equal (equal important)		
1	Slightly (slightly more important)		
3	Moderate(more important)		
5	Strong (strongly more important)		
7	Very strong (demonstrably more important)		
9	Extremely strong (extremely more important)		
10	Absolutely strong (absolutely more important)		
2, 4, 6, 8	Compromises/between		

Table 1. Semantics of additive scale for AHP.

The scale structure of the additive AHP model is completely linear. The scale transitivity among different gradations of this model is $v_k v_j = v_{k+j}$, where k, j = 0, 1, 2, ..., 10and $k + j - 1 \leq 10$. For example, the semantics of $v_3 v_3 = v_6$ is if A is moderate important than B and B is also moderate important than C, then A is between strong and very strong important than C. It is obvious that the scale transitivity is relative milder than the same example in the ratio scale model $(v_3 v_3 = v_9)$ and reasonable for practical applications.

5. Computing for the Weights and Consistency Index

This section use the least squares method to derive the relative importance weights w_i for criterion c_i . Additionally, the Pearson or product-moment correlation is utilized to generate the CI for additive AHP model.

Let $\hat{w}_{i,j} = \hat{w}_i - \hat{w}_j$ be the estimator of $d_{i,j}$, i = 1, ..., n, j = 1, ..., n. In other words, this study estimates w_i such that the sum of the squares of the difference between the $d_{i,j}$ and its estimator $w_i - w_j$ is minimized. The sum of the squares difference of $d_{i,j}$ and $w_i - w_j$, i, j = 1, ..., n is:

$$S = \sum_{i=1}^{n} \sum_{j=1}^{n} (\hat{w}_{i,j} - d_{i,j})^{2}$$

$$= \sum_{i=1, i \neq k}^{n} \sum_{j=1, j \neq k}^{n} (\hat{w}_{i,j} - d_{i,j})^{2} + \sum_{i=1, i \neq k}^{n} (\hat{w}_{i,k} - d_{i,k})^{2} + \sum_{j=1, j \neq k}^{n} (\hat{w}_{k,j} - d_{k,j})^{2} + (\hat{w}_{k,k} - d_{k,k})^{2}$$

$$= \sum_{i=1, i \neq k}^{n} \sum_{j=1, j \neq k}^{n} (\hat{w}_{i} - \hat{w}_{j} - d_{i,j})^{2} + \sum_{i=1, i \neq k}^{n} (\hat{w}_{i} - \hat{w}_{k} - d_{i,k})^{2} + \sum_{j=1, j \neq k}^{n} (\hat{w}_{k} - \hat{w}_{j} - d_{k,j})^{2}$$

$$(\because \hat{w}_{k,k} = d_{k,k} = 0)$$

$$(\because (\hat{w}_{i} - \hat{w}_{k}) = -(\hat{w}_{k} - \hat{w}_{i}), \ d_{i,k} = -d_{k,j}, \ (\hat{w}_{i} - \hat{w}_{k} - d_{i,k}) = -(\hat{w}_{k} - \hat{w}_{i} - d_{k,i}))$$

$$= \sum_{i=1, j \neq k}^{n} \sum_{j=1, j \neq k}^{n} (\hat{w}_{i} - \hat{w}_{j} - d_{i,j})^{2} + 2 \sum_{j=1, j \neq k}^{n} (\hat{w}_{k} - \hat{w}_{j} - d_{k,j})^{2}$$

$$(6)$$

The least squares estimator of w_k , say \hat{w}_k , must satisfy $\frac{\partial S}{\partial \hat{w}_k} = 0$, this leads to the following equations:

$$\sum_{j=1, j \neq k}^{n} (\hat{w}_k - \hat{w}_j - d_{k,j}) = 0$$
(7)

$$\implies \sum_{j=1, j \neq k}^{n} \hat{w}_k - \sum_{j=1, j \neq k}^{n} \hat{w}_j - \sum_{j=1, j \neq k}^{n} d_{k,j} = 0$$
(8)

$$\implies \sum_{j=1, j \neq k}^{n} \hat{w}_k + \hat{w}_k - \sum_{j=1, j \neq k}^{n} \hat{w}_j - \hat{w}_k - \sum_{j=1, j \neq k}^{n} d_{k,j} - d_{k,k} = 0$$
(9)

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$$\implies \sum_{j=1}^{n} \hat{w}_k - \sum_{j=1}^{n} \hat{w}_j - \sum_{j=1}^{n} d_{k,j} = 0$$
(10)

$$\implies n\hat{w}_k = \sum_{j=1}^n \hat{w}_j + \sum_{j=1}^n d_{k,j} \tag{11}$$

$$\Longrightarrow \hat{w}_k = \left(M + \sum_{j=1}^n d_{k,j}\right) / n \quad \left(\text{let} \quad \sum_{j=1}^n \hat{w}_j = M\right). \tag{12}$$

To keep $w_k \ge 0$, $M + \sum_{j=1}^n d_{k,j}$ must be greater than or equal to zero. Due to the minimum value of $\sum_{j=1}^n d_{k,j} = \sum_{j=1}^n \hat{w}_k - \sum_{j=1}^n \hat{w}_j$ being -10(n-1), M is assigned the value 10(n-1). The estimated weight of \hat{w}_k criterion c_k is $(10(n-1) + \sum_{j=1}^n d_{k,j})/n \ge 0$. Since $\sum_{k=1}^n \hat{w}_k = \sum_{k=1}^n (10(n-1) + \sum_{j=1}^n d_{k,j})/n) = \sum_{k=1}^n (10(n-1)/n) + \sum_{k=1}^n \sum_{j=1}^n (d_{k,j}/n) = 10(n-1),$ a normalized weight $\hat{w}'_k = \hat{w}_k/10n(n-1)$ is taken for \hat{w}_k to ensure $\sum_{k=1}^n \hat{w}'_k = 1$.

Suppose \hat{w}_r , \hat{w}_s and \hat{w}_t are three criteria weights derived from the additive AHP model, these criteria are estimated by $(10(n-1) + \sum_{j=1}^n d_{r,j})/n$, $(10(n-1) + \sum_{j=1}^n d_{s,j})/n$ and $(10(n-1) + \sum_{j=1}^n d_{t,j})/n$. The derived weight satisfying additive transitivity is proved as following:

$$(\hat{w}_r - \hat{w}_s) + (\hat{w}_s - \hat{w}_t) = \left(10(n-1) + \sum_{j=1}^n d_{r,j} \right) / n - \left(10(n-1) + \sum_{j=1}^n d_{s,j} \right) / n \\ + \left(10(n-1) + \sum_{j=1}^n d_{s,j} \right) / n - \left(10(n-1) + \sum_{j=1}^n d_{t,j} \right) / n \\ = \left(10(n-1) + \sum_{j=1}^n d_{r,j} \right) / n - \left(10(n-1) + \sum_{j=1}^n d_{t,j} \right) / n \\ = (\hat{w}_r - \hat{w}_t)$$
(13)

Similar to the ratio model of AHP, the additive AHP model also allows the input value of comparison between objects to be intransitive. A CI, which is required to assess the consistency of additive transitivity in subjective decisions made by a DM, is formulated as follows:

 $d_{i,j}$ and $\hat{w}_i - \hat{w}_j$ are two measures of the preferability of criterion c_j with respect to criterion c_i . $d_{i,j}$ is the numerical assignment made by a DM, which may not satisfy additive transitivity, whereas $\hat{w}_i - \hat{w}_j$ is the estimated value derived by using the least squares method, which does satisfy additive transitivity. Thus, the CI for the additive

AHP model can be derived using the Pearson or product-moment correlation of pair series $\hat{w}_i - \hat{w}_j$ and $d_{i,j}$, i, j = 1, ..., n.

$$CI = \frac{S_{\hat{w}d}}{S_{\hat{w}}S_d} = \frac{\sum_{i=1}^n \sum_{j=1}^n (\hat{w}_{i,j} - \overline{w}_{i,j})(d_{i,j} - \overline{d}_{i,j})}{\sqrt{\sum_{i=1}^n \sum_{j=1}^n (\hat{w}_{i,j} - \overline{w}_{i,j})^2} \sqrt{\sum_{i=1}^n \sum_{j=1}^n (d_{i,j} - \overline{d}_{i,j})^2}} = \frac{\sum_{i=1}^n \sum_{j=1}^n (\hat{w}_{i,j})(d_{i,j})}{\sqrt{\sum_{i=1}^n \sum_{j=1}^n (\hat{w}_{i,j})^2} \sqrt{\sum_{i=1}^n \sum_{j=1}^n (d_{i,j})^2}} \quad (\because \overline{w}_{i,j} = 0, \ \overline{d}_{i,j} = 0)$$
$$= \frac{\sum_{i=1}^n \sum_{j=1}^n (\hat{w}_i - \hat{w}_j)(d_{i,j})}{\sqrt{\sum_{i=1}^n \sum_{j=1}^n (\hat{w}_i - \hat{w}_j)^2} \sqrt{\sum_{i=1}^n \sum_{j=1}^n (d_{i,j})^2}}$$
$$= \frac{\sum_{i=1}^n \sum_{j=1}^n (\hat{w}_i - \hat{w}_j)^2}{\sqrt{\sum_{i=1}^n \sum_{j=1}^n (d_{i,k} - \sum_{k=1}^n d_{j,k})(d_{i,j})}} \quad (\because \hat{w}_i = (\sum_{j=1}^n d_{i,j} + M)/n) (14)$$

The CI for the additive AHP model ranges from -1.0 to +1.0. When the CI is nearly +1, the judgments made by the DM are consistent. However, when the index is below 0, the $d_{i,j}$ assignment made by a DM is inconsistent; thus the $d_{i,j}$ needs to be reassigned by the DM.

Moreover, when $d_{i,j}$ is enlarged by a multiplier k to $kd_{i,j}$, i, j = 1, ..., n, the correlation coefficient of pair series $\hat{w}_i - \hat{w}_j$ and $kd_{i,j}$, i, j = 1, ..., n is the same as that of the pair series $\hat{w}_i - \hat{w}_j$ and $d_{i,j}$, i, j = 1, ..., n. This means that the consistency index for the additive AHP model is invariant to the scale multiplier.

Example 1.

The following instances are used to verify the feasibility of the proposed additive AHP model.

Case 1. Comparison between the extreme and moderate cases.

$$D_{1} = \begin{bmatrix} 0 & 10 & 10 & 10 \\ -10 & 0 & 10 & 10 \\ -10 & -10 & 0 & 10 \\ -10 & -10 & -10 & 0 \end{bmatrix}, C_{1}' = \begin{bmatrix} 0 & 5 & 10 & 15 \\ -5 & 0 & 5 & 10 \\ -10 & -5 & 0 & 5 \\ -15 & -10 & -5 & 0 \end{bmatrix}$$
$$CI = 0.9128$$
$$(\hat{w}_{1}', \hat{w}_{2}', \hat{w}_{3}', \hat{w}_{4}') = (0.500, 0.333, 0.167, 0.000)$$

$$D_{2} = \begin{bmatrix} 0 & 5 & 5 & 5 \\ -5 & 0 & 5 & 5 \\ -5 & -5 & 0 & 5 \\ -5 & -5 & -5 & 0 \end{bmatrix}, C_{2}' = \begin{bmatrix} 0 & 10/3 & 20/3 & 30/3 \\ -10/3 & 0 & 10/3 & 20/3 \\ -20/3 & -10/3 & 0 & 10/3 \\ -30/3 & -20/3 & -10/3 & 0 \end{bmatrix}$$
$$CI = 0.9128$$
$$(\hat{w}_{1}', \hat{w}_{2}', \hat{w}_{3}', \hat{w}_{4}') = (0.375, 0.292, 0.208, 0.125)$$

Matrix D_1 is an extreme instance, and criterion c_1 is perceived as absolutely more important than other criteria and assigned the largest scale of 10 to $d_{1,2}$, $d_{1,3}$ and $d_{1,4}$. Contrary to criterion c_1 , criterion c_4 is perceived as absolutely unimportant and assigned an extreme scale of -10 to $d_{4,1}$, $d_{4,2}$, $d_{4,3}$. The extreme instance shows that the normalized estimated criteria weights $\hat{w}'_1 = 0.5$ and $\hat{w}'_4 = 0$ are significantly different; the other \hat{w}'_2 and \hat{w}'_3 are 0.333 and 0.167 respectively.

Matrix D_2 involves a similar case to Matrix D_1 , with the perceived order of importance among criteria the same as that in D_1 , but with the intensity being only half of that in D_1 (scale-5). The normalized estimated criteria weights are $\hat{w}'_1 = 0.375$, $\hat{w}'_2 = 0.292$, $\hat{w}'_2 = 0.208$ and $\hat{w}'_4 = 0.125$. It is obvious that the estimated weights of these criteria are relatively uniform than those in D_1 .

Case 1 indicates that the additive AHP model can effectively reflect the intensity of perception of criteria weights. Notably, instances D_1 and D_2 share the same CI(CI = 0.9128), implying that while the scale magnitude used by DMs may differ, the CIis not affected; that is, CI of the additive AHP model is invariant to the scale multiplier used.

Case 2. A sensitive analysis for additive model of AHP.

$$D_{3} = \begin{bmatrix} 0 & 2 & -2 & 4 \\ -2 & 0 & -4 & 2 \\ 2 & 4 & 0 & 6 \\ -4 & -2 & -6 & 0 \end{bmatrix}, C_{3}' = \begin{bmatrix} 0 & 2 & -2 & 4 \\ -2 & 0 & -4 & 2 \\ 2 & 4 & 0 & 6 \\ -4 & -2 & -6 & 0 \end{bmatrix}$$

$$CI = 1.0000$$

$$(\hat{w}_{1}', \hat{w}_{2}', \hat{w}_{3}', \hat{w}_{4}') = (0.283, 0.217, 0.350, 0.150)$$

$$D_{4} = \begin{bmatrix} 0 & 2 & -2 & 4 \\ -2 & 0 & -4 & 2 \\ 2 & 4 & 0 & 2 \\ -4 & -2 & -2 & 0 \end{bmatrix}, C_{4}' = \begin{bmatrix} 0 & 2 & -1 & 3 \\ -2 & 0 & -3 & 1 \\ 1 & 3 & 0 & 4 \\ -3 & -1 & -4 & 0 \end{bmatrix}$$

$$CI = 0.9128$$

$$(\hat{w}_{1}', \hat{w}_{2}', \hat{w}_{3}', \hat{w}_{4}') = (0.283, 0.217, 0.317, 0.183)$$

$$D_{5} = \begin{bmatrix} 0 & 2 & -2 & 4 \\ -2 & 0 & -4 & 2 \\ 2 & 4 & 0 & 0 \\ -4 & -2 & 0 & 0 \end{bmatrix}, C_{5}' = \begin{bmatrix} 0 & 2 & -2/4 & 10/4 \\ -2 & 0 & -10/4 & 2/4 \\ 2/4 & 10/4 & 0 & 12/4 \\ -10/4 & -2/4 & -12/4 & 0 \end{bmatrix}$$

CI = 0.7687 $(\hat{w}'_1, \hat{w}'_2, \hat{w}'_3, \hat{w}'_4) = (0.283, 0.217, 0.292, 0.208)$ $D_6 = \begin{bmatrix} 0 & 2 & -2 & 4 \\ -2 & 0 & -4 & 2 \\ 2 & 4 & 0 & -2 \\ -4 & -2 & 2 & 0 \end{bmatrix}, C'_6 = \begin{bmatrix} 0 & 2 & 0 & 2 \\ -2 & 0 & -2 & 0 \\ 0 & 2 & 0 & 2 \\ -2 & 0 & -2 & 0 \end{bmatrix}$ CI = 0.5773 $(\hat{w}'_1, \hat{w}'_2, \hat{w}'_3, \hat{w}'_4) = (0.283, 0.217, 0.267, 0.217)$ $D_7 = \begin{bmatrix} 0 & 2 & -2 & 4 \\ -2 & 0 & -4 & 2 \\ 2 & 4 & 0 & -4 \\ -4 & -2 & 4 & 0 \end{bmatrix}, C'_7 = \begin{bmatrix} 0 & 2 & 2/4 & 6/4 \\ -2 & 0 & -6/4 & -2/4 \\ -2/4 & 6/4 & 0 & 4/4 \\ -6/4 & 2/4 & -4/4 & 0 \end{bmatrix}$ CI = 0.4082 $(\hat{w}'_1, \hat{w}'_2, \hat{w}'_3, \hat{w}'_4) = (0.283, 0.217, 0.258, 0.242)$ $D_8 = \begin{bmatrix} 0 & 2 & -2 & 4 \\ -2 & 0 & -4 & 2 \\ 2 & 4 & 0 & -6 \\ -4 & -2 & 6 & 0 \end{bmatrix}, C'_8 = \begin{bmatrix} 0 & 2 & 1 & 1 \\ -2 & 0 & -1 & -1 \\ -1 & 1 & 0 & 0 \\ -1 & 1 & 0 & 0 \end{bmatrix}$ CI = 0.3162 $(\hat{w}'_1, \hat{w}'_2, \hat{w}'_3, \hat{w}'_4) = (0.283, 0.217, 0.250, 0.250)$

Case 2 is a sensitivity analysis for the additive AHP model based on increasing $d_{3,4}$ to test the steadiness of the CI and the normalized estimated criteria weights. From instances D_4 to D_7 , the preference intensity of criterion c_3 to criterion c_4 continues reducing (the decrement of $d_{3,4}$ is 2), and the resulting weight gap between criteria c_3 and c_4 reduces synchronously. The normalized estimated criteria weights \hat{w}'_3 decreases from 0.350 to 0.250, increases \hat{w}'_4 from 0.183 to 0.250. Moreover, the CI varies steadily from D_3 instance (CI = 1.000) to D_7 instance (CI = 0.3162).

Illustrative instances in Case 2 demonstrate, in the additive AHP model, that a small changes in elements of comparison matrix do not cause large changes in the estimated criteria weights, thereby satisfying the statement that the steadiness is a necessary requirement for a "goodness" model. (Fichtner [8])

Case 3. Comparison of ratio scale and additive model of AHP.

additive scale model of AHPratio scale model of AHP $D_9 = \begin{bmatrix} 0 & 10 & 10 & 10 \\ -10 & 0 & 0 & 0 \\ -10 & 0 & 0 & 0 \\ -10 & 0 & 0 & 0 \end{bmatrix}$ $A_9 = \begin{bmatrix} 1 & 10 & 10 & 10 \\ 1/10 & 1 & 1 & 1 \\ 1/10 & 1 & 1 & 1 \\ 1/10 & 1 & 1 & 1 \end{bmatrix}$ $(\hat{w}'_1, \hat{w}'_2, \hat{w}'_3, \hat{w}'_4) = (0.5, 0.167, 0.167, 0.167)$ $(\hat{w}'_1, \hat{w}'_2, \hat{w}'_3, \hat{w}'_4) = (0.769, 0.0769, 0.0769, 0.0769)$

 \oplus

$$D_{10} = \begin{bmatrix} 0 & 10 & 10 & 10 \\ -10 & 0 & 10 & 10 \\ -10 & -10 & 0 & 10 \\ -10 & -10 & -10 & 0 \end{bmatrix}, \qquad A_{10} = \begin{bmatrix} 1 & 10 & 10 & 10 \\ 1/10 & 1 & 10 & 10 \\ 1/10 & 1/10 & 1 & 1 \\ 1/10 & 1/10 & 1/10 & 1 \end{bmatrix}$$
$$(\hat{w}'_1, \hat{w}'_2, \hat{w}'_3, \hat{w}'_4) = (0.5, 0.333, 0.167, 0) \qquad (\hat{w}'_1, \hat{w}'_2, \hat{w}'_3, \hat{w}'_4) = (0.691, 0.218, 0.069, 0.022)$$

Next consider the illustrative instances in Case 3. Instance D_9 shows that the estimated criteria weights derived from the additive AHP model, using the linear preference comparison, are relatively uniform than those derived from instance A_9 which is a ratio scale model of the AHP.

Moreover, the instance D_{10} demonstrates the concept and mechanism of criteria weights derived by the additive AHP model. In instance D_{10} , the intensity of preferences among criterion c_i is a gradation structure (that is, criterion c_1 is absolutely preferable to criteria c_2 , c_3 and c_4 ; criterion c_2 is absolutely preferable to criteria c_3 and c_4 ; criterion c_3 is absolutely preferable to criterion c_4), and, thus the estimated weights of criteria c_2 , c_3 and c_4 are 0.333, 0.167 and 0 respectively, and also exhibit a gradation relationship.

The numerical examples show that the additive AHP model has the advantages of being easily understood and easy applied.

6. Fuzzy Additive Scale of AHP Model

As pair comparisons sometimes containing inevitably fuzziness in human judgment and preference, particularly for intangible items such as degree of customer satisfaction, quality of product (service), quality of input resources, input data only providing a crisp number do not satisfy real needs. This restriction will significantly decreases the practical flexibility of the ratio and additive AHP models. Thereby, a numerical papers had discussed fuzzy ratio AHP, those refer to Chang and Lee [41], Zhu, Jing and Chang [42], Mikhailov [43] and Wang and Elhag [44]. This study assumes that the value of $\tilde{d}_{i,j}$ of additive AHP model is a fuzzy member. Additionally, let \tilde{D}_{ij} be the fuzzy number defined on the universal X_{ij} . Thus the fuzzy membership function $u_{\tilde{D}_{ij}}$ has the form: (Kaufmann [17], Kandal [16], Kickert [18], Klir & Folger [19] and Zimmermann [33])

$$u_{\widetilde{D}_{ii}}: X_{ij} \to [0,1], \quad \text{for } i, j = 1, \dots, n.$$

Furthermore, we assumed that $u_{\widetilde{D}_{ij}}$ is a fuzzy membership function, and thus the α -cut of fuzzy set \widetilde{D}_{ij} is denoted as

$$\widetilde{D}_{ij}^{\alpha} = \left\{ \widetilde{d}_{ij}^{\alpha} \in X_{ij} / u_{\widetilde{D}_{ij}}(d_{ij}) \ge \alpha \right\} = \left[d_{ij}^{\alpha,L}, d_{ij}^{\alpha,R} \right]$$

where superscript L indicates the extreme left value and R indicates the extreme right value of the previously defined universal set. Let \widetilde{W}_i be the fuzzy number of the estimated weight of o criterion c_i , which is defined on the universal Y_i . The fuzzy membership function $u_{\widetilde{W}_i}$ then has the form:

$$u_{\widetilde{W}_i}: Y_i \to [0,1], \quad \text{for } i = 1, \dots, n.$$

Hence, the α -cut of fuzzy set \widetilde{W}_i is as follows:

$$\widetilde{W}_{i}^{\alpha} = \left\{ \widetilde{w}_{i}^{\alpha} \in Y_{i} / u_{\widetilde{w}_{i}}(w_{i}) \geq \alpha \right\} = \left[w_{i}^{\alpha,L}, w_{i}^{\alpha,R} \right]$$

As $\hat{w}'_k = (10(n-1) + \sum_{j=1}^n d_{k,j})/10n(n-1)$ and $d^{\alpha,L}_{i,j} \le d^{\alpha}_{i,j} \le d^{\alpha,R}_{i,j}$, for each α -cut,

the upper bound $(\hat{w}_k^{'\alpha,R})$ and lower bound $(\hat{w}_k^{'\alpha,L})$ of normalized weight \hat{w}_k' are obtained using the following equations:

$$\hat{w}_{k}^{'\alpha,R} = \left(10(n-1) + \sum_{j=1}^{n} d_{k,j}^{\alpha,R}\right) / 10n(n-1)$$
$$\hat{w}_{k}^{'\alpha,L} = \left(10(n-1) + \sum_{j=1}^{n} d_{k,j}^{\alpha,L}\right) / 10n(n-1)$$

Example 2.

To illustrate the fuzzy additive AHP model, a simple problem with three criteria to be considered. Suppose the $\tilde{d}_{i,j}$ is a triangular fuzzy member, the interval at a specific α -cut is denoted as $\tilde{D}^{\alpha} = \{\tilde{d}^{\alpha}_{i,j}\} = \{[d^{\alpha,L}_{ij}, d^{\alpha,R}_{ij}]\}$. The vertex point of the triangular fuzzy number is the average of $d^{\alpha,L}_{ij}$ and $d^{\alpha,R}_{ij}$. The following is the interval matrix for \tilde{D}^0 , i, j = 1, 2, 3:

$$\widetilde{D}_{ij}^{0} = \left\{ [d_{ij}^{0,L}, d_{ij}^{0,R}] \right\} = \begin{bmatrix} (0,0) & (2,4) & (-1,3) \\ (-4,-2) & (0,0) & (-6,-4) \\ (-3,1) & (4,6) & (0,0) \end{bmatrix}.$$

The upper and lower bound of normalized weight \hat{w}'_1 , \hat{w}'_2 and \hat{w}'_3 are calculated as follows:

$$\begin{bmatrix} \hat{w}_{1}^{'0,L}, \hat{w}_{1}^{'0,R} \end{bmatrix} = \begin{bmatrix} \frac{10 \times 2 + 2 + (-1)}{10 \times 3 \times 2}, \frac{10 \times 2 + 4 + 3}{10 \times 3 \times 2} \end{bmatrix} = \begin{bmatrix} 0.3000, 0.45000 \end{bmatrix} \\ \begin{bmatrix} \hat{w}_{2}^{'0,L}, \hat{w}_{2}^{'0,R} \end{bmatrix} = \begin{bmatrix} \frac{10 \times 2 + (-4) + (-6)}{10 \times 3 \times 2}, \frac{10 \times 2 + (-2) + (-4)}{10 \times 3 \times 2} \end{bmatrix} = \begin{bmatrix} 0.1667, 0.23333 \end{bmatrix} \\ \begin{bmatrix} \hat{w}_{3}^{'0,L}, \hat{w}_{3}^{'0,R} \end{bmatrix} = \begin{bmatrix} \frac{10 \times 2 + (-3) + 4}{10 \times 3 \times 2}, \frac{10 \times 2 + 1 + 6}{10 \times 3 \times 2} \end{bmatrix} = \begin{bmatrix} 0.3500, 0.45000 \end{bmatrix}$$

Similarly, the $[\hat{w}_k^{'\alpha,L}, \hat{w}_k^{'\alpha,R}]$ for k = 1, 2 and 3 at $\alpha = 0, 1/3, 2/3$ and 1 can be obtained. The results are listed in Table 2.

Table 2. The normalized weight for different a-cuts in the fuzzy additive AHP model.

	$\alpha = 0$	$\alpha = 1/3$	$\alpha = 2/3$	$\alpha = 1$
$[\hat{w}_{1}^{'\alpha,L},\hat{w}_{1}^{'\alpha,R}]$	[0.3000, 0.4500]	[0.3667, 0.4333]	[0.3833, 0.4167]	[0.4000, 0.4000]
$[\hat{w}_{2}^{'\alpha,L},\hat{w}_{1}^{'\alpha,R}]$	[0.1667, 0.2333]	[0.1778, 0.2222]	[0.1889, 0.2111]	[0.2000, 0.2000]
$[\hat{w}_{3}^{'\alpha,L},\hat{w}_{3}^{'\alpha,R}]$	[0.3500, 0.4500]	[0.3667, 0.4333]	[0.3833, 0.4167]	[0.4000, 0.4000]

7. Conclusion

The main objective of this study is not to criticize the ratio scale adopted in the AHP, but rather to provide an alternative scale for use, the additive scale, that can help the AHP to fit a decision problem using linear preference comparison. The additive AHP model is based on theoretical deduction, which is readily understood, easily implemented, and capable of producing results that agree with expectations. The advantages of the additive AHP model are that criteria weights obtained are steady and effectively reflect the intensity of perception, the scale transitivity is more moderate than the conventional ratio scale of AHP model, and its CI is invariant to the scale multiplier used. Table 3 compares the ratio and additive model of AHP.

	Ratio model of AHP	additive model of AHP
Basic feature		
Scale assumption	Ratio (w_i/w_j) for all i, j	Interval (w_i/w_j) for all i, j
	- reciprocal	- subtraction
Arrison stis form lation	- homogeneity	- homogeneity
Axiomatic foundation	- independence	- independence
	- expectation	- expectation
Scale gradation	$1, 2, 3, \ldots, 9$	$0, 1, 2, 3, \dots, 10$
Solution process		
	Eigenvalue method	Least squares method
	Geometric Mean,	
Solution method	Logarithmic Least Squares,	
	Least Absolute Values,	
	Chi Squares Method, etc.	
pairwise comparison	n(n-1)/2	n(n-1)/2
Consistency index		
method	$CI = (\lambda_{\max} - n)/(n - 1)$	product-moment correlation
scope	0 to 1	-1 to 1
invariant to scale multiplier	no	yes
Scale transitivity	ratio transitivity $(v_k v_j = v_{k \times j})$	additive transitivity $(v_k v_j = v_{k+j})$

 Table 3. Comparison of ratio and additive AHP models.

Numerous issues of the additive AHP model deserve further exploitation, such as comparisons with various ratio scale models in the AHP, MAUT, SMART and other decision analysis methods, the development of various fuzzy models for additive AHP model, and the extension of mathematical efforts. Additionally, although this study demonstrates that the additive model of AHP accurately portrays linear preference, the additive and ratio scale are two models of mankind's perception to reflect the intensity of the pairwise comparison. Thus, even someone makes a ratio comparison, it is inevitably confounding additive preference perception. Based on this explanation, the ideal input comparison data is composed of ratio and additive effects. This assumption can be

symbolically represented as follows:

$$a_{ij} = \alpha \left(\frac{w_i}{w_j}\right) + \beta (w_i - w_j) + \varepsilon_{ij}, \quad \text{for } i, j = 1, \dots, n.$$

where a_{ij} is the cell in AHP paired criteria comparison matrix, which is generated by comparing the perferability between criteria (objective) c_i and c_j ; the components of (w_i/w_i) and $(w_i - w_i)$ are ratio scale effect and additive scale effect, which is a combination of parameters α and β , $\alpha + \beta = 1$, $\alpha \ge 0$ and $\beta \ge 0$, ε_{ij} is judgment error. Hence, separating the ratio and additive scale component from a pairwise comparison matrix assigned by DM, and then re-estimate the relative weights of criteria by considering these both these effects simultaneously is an issue that further deserves exploration.

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