# A note on measuring inequality and welfare for ordinal data 

Martyna Kobus, Radosław Kurek

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#### Abstract

Many countries (e.g. UK, France, Japan, Canada) and international institutions have recently adhered to measuring progress beyond GDP per capita. This, however, often requires dealing with ordinal data. Therefore inequality measurement theory for ordinal data is being developed in the last decade, because standard inequality measures cannot be used for ordinal data; the same applies to measuring welfare (Kobus and Milos, 2012). So far researchers have been focused on developing the dominance criterion proposed by Allison and Foster (2004) (henceforth AF). Yet this criterion seems to be better suited to measuring polarization, and not necessarily inequality, as the two notions are different in a cardinal data setting (Esteban and Ray 1994). Due to limitations of AF approach, welfare measurement, which is related to inequality measurement, has not been developed yet for ordinal data. This note is our preliminary work on measuring inequality and welfare for ordinal data. We propose a framework which can encompass both notions, and within which inequality is different from polarization. In this note we shed light on how standard concepts and theorems can be redefined in our framework.


Keywords: Inequality measurement; Ordinal data; Majorization; Sub-/super-modular function; Zeta function; Mobius inversion matrix;

JEL codes: D3; D6

## 1 Notation and definitions

$x^{T}=\left(p_{1}, p_{2}, \ldots, p_{n}\right)$ such that $p_{1}+p_{2}+\ldots+p_{n}=1$
Definition 1. Classical Majorization
For $x, y \in \mathbb{R}_{+}^{n}$,
$x \prec y \quad$ iff $\quad\left\{\begin{array}{c}\Sigma_{i=1}^{k} x_{[i]} \leqslant \Sigma_{i=1}^{k} y_{[i]} \quad k=1,2, \ldots,(n-1) \\ \Sigma_{i=1}^{n} x_{i}=\sum_{i=1}^{n} y_{i}\end{array}\right.$
Where $\left(z_{[1]}, z_{[2]}, \ldots, z_{[n]}\right)=$ sort $\downarrow(\boldsymbol{z})$ denoted descendingly sorted (nonincreasing) ordering of $\boldsymbol{z}=$ $\left(z_{1}, z_{2}, \ldots, z_{n}\right)$

[^0]
## Definition 2. Generalized Majorization

For $x, y \in \mathbb{R}_{+}^{n}$,

$$
x \preceq y \quad i f f \quad\left\{\begin{array}{l}
\sum_{i=1}^{k} x_{i} \leqslant \sum_{i=1}^{k} y_{i} \quad k=1,2, \ldots,(n-1) \\
\sum_{i=1}^{n} x_{i}=\sum_{i=1}^{n} y_{i}
\end{array}\right.
$$

## Definition 3. Vector Majorization

For $x, y \in \mathbb{R}_{+}^{n}$,
$x \leqslant_{\text {vec }} y \quad$ iff $\quad x_{i} \leqslant y_{i} \quad k=1,2, \ldots,(n-1)$

Definition 4. Partial sum matrix ( $\int$ ) is a lower triangular matrix consisting of only 1, i.e. $\int=\left(\zeta_{i j}\right)$ where $\zeta_{i j}=0$ if $j>i$ and $\zeta_{i j}=1$ elsewhere. For example, when $n=6$ :
$\int=\left(\begin{array}{llllll}1 & 0 & 0 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 & 0 \\ 1 & 1 & 1 & 1 & 0 & 0 \\ 1 & 1 & 1 & 1 & 1 & 0 \\ 1 & 1 & 1 & 1 & 1 & 1\end{array}\right)$

## Definition 5. Generalized Majorization (equivalent definition)

For $x, y \in \mathbb{R}_{+}^{n}$,
$x \preceq y \quad i f f \quad \int x \leqslant_{\text {vec }} \int y \quad$ and $\quad \sum_{i=1}^{n} x_{i}=\sum_{i=1}^{n} y_{i}$

Definition 6. Mobius inversion matrix ( $\partial$ ) is a lower triangular matrix consisting of 1 on diagonal,
-1 on neighbourhood elements below diagonal and 0 elsewhere, i.e. $\partial=\left(\mu_{i j}\right)$ where $\mu_{i j}=1$ if $j=i$,
$\mu_{i j}=-1$ if $j+1=i$ and $\mu_{i j}=0$ elsewhere. For example, when $n=6$ :
$\int=\left(\begin{array}{cccccc}1 & 0 & 0 & 0 & 0 & 0 \\ -1 & 1 & 0 & 0 & 0 & 0 \\ 0 & -1 & 1 & 0 & 0 & 0 \\ 0 & 0 & -1 & 1 & 0 & 0 \\ 0 & 0 & 0 & -1 & 1 & 0 \\ 0 & 0 & 0 & 0 & -1 & 1\end{array}\right)$
We denote that $\partial=\int^{-1}$

## Definition 7. Lower Triangular Stochastic Matrix (LTSM)

Matrix is column stochastic if its elements are all nonnegative and all columns add up to 1.
LTSM is column stochastic matrix which has only zero elements above diagonal.
Example:

$$
\left(\begin{array}{cccccc}
\frac{1}{6} & 0 & 0 & 0 & 0 & 0 \\
\frac{1}{6} & \frac{1}{5} & 0 & 0 & 0 & 0 \\
\frac{1}{6} & \frac{1}{5} & \frac{1}{4} & 0 & 0 & 0 \\
\frac{1}{6} & \frac{1}{5} & \frac{1}{4} & \frac{1}{3} & 0 & 0 \\
\frac{1}{6} & \frac{1}{5} & \frac{1}{4} & \frac{1}{3} & \frac{1}{2} & 0 \\
\frac{1}{6} & \frac{1}{5} & \frac{1}{4} & \frac{1}{3} & \frac{1}{2} & 1
\end{array}\right)
$$

## Definition 8. LTSM Majorization

For $x, y \in \mathbb{R}_{+}^{n}$,
$x \preceq_{L T S M} y \quad$ iff $\quad x=$ Ly for some LTSM $L$

## 2 LTSM and generalized majorization

Theorem 1. LTSM Majorization $\Longleftrightarrow$ Generalized majorization
Proof:
$\Rightarrow$
Let $x \preceq_{L T S M} y$, then $x=L y$ for some LTSM $L$, then $\int x=\int L y$, which implies $\int x \leqslant_{v e c} \int y^{1}$ and we have $x \preceq y$.
$\Leftarrow$
For the converse we assume $x \preceq y$ and derive an LTSM $L$ such that $x=L y$. Let's assume $x \neq y$, otherwise $L$ would be identity matrix. Let's consider:

Definition 9. Exchange matrix $L_{p q}(\varepsilon)$ which differs from identity only on $\{p, q\} \times\{p, q\}$

Now let's find lowest $p, q$ such that $x_{p} \neq y_{p}$ and $x_{q} \neq y_{q}$ (so we have $x_{1}=y_{1}, \ldots, x_{p-1}=y_{p-1}$ ). There has to exist at least 2 such elements because if their sum is equal, they can't differ on only 1 position. Recall that we have $x \preceq y$ so $x_{p} \leqslant y_{p}$ and $\frac{x_{p}}{y_{p}} \in(0,1]$. We define $\varepsilon=\left(1-\frac{x_{p}}{y_{p}}\right) \in[0,1)$. We have $y^{*}=L_{p q}(\varepsilon) y=\left(y_{1}, y_{2}, \ldots, y_{p-1}, x_{p}, y_{p+1}, \ldots, y_{q-1},\left(y_{q}-y_{p}+x_{p}\right), y_{q+1}, \ldots, y_{n}\right)$. Since $x_{p} \leqslant y_{p}$ we have also $x \leqslant_{v e c} y^{*} \leqslant_{v e c} y$ (so multiplication by $L_{p q}(\varepsilon)$ preserves majorization) and $y *$ agrees with

[^1]$x$ on one more beggining position than $y$. We can now apply our algoritm as an induction step and by at most $n$ exchanges we will obtain $x\left(x=y^{* n}\right)$.

Lemma 1. LTSM form a semigroup.

Proof:
It is clear that identity matrix belongs to LTSM. Now we only need to check that product of 2 LTSM matrices is again LTSM matrix. Let $L$ and $K$ be LTSM matrices.

We have $(L K)_{i j}=l_{i 1} k_{1 j}+l_{i 2} k_{2 j}+\ldots+l_{i n} k_{n j}$. Now remember that $l_{i m}=0$ for $m>i$ and $k_{m j}=0$ for $m<j$, so if we want to obtain nonzero entries we need to have $j \leqslant m \leqslant i$. So $(L K)_{i j}=0$ for $j>i\left(L K\right.$ is lower triangular) and $(L K)_{i j}=l_{i j} k_{j j}+l_{i(j+1)} k_{(j+1) j}+l_{i(i-1)} k_{(i-1) j}+l_{i i} k_{i j}$ for $j \leqslant i$. Let's check if $L K$ is column stochastic:
$\sum_{k=1}^{n}(L K)_{k j}=\Sigma_{x=j}^{n}(L K)_{x j}=\sum_{x=j}^{n} \Sigma_{m=j}^{x} l_{x m} k_{m j}={ }^{2} \sum_{m=j}^{n} k_{m j}\left(\sum_{x=m}^{n} l_{x m}\right)=\sum_{m=j}^{n} k_{m j}=1$ since both $\Sigma_{m=j}^{n} k_{m j}$ and $\Sigma_{x=m}^{n} l_{x m}$ are equal 1 due to L and K being an LTSM.
We can now say that $x=L y=L_{(n-1) n}\left(\varepsilon_{n-1}\right) \ldots L_{23}\left(\varepsilon_{2}\right) L_{12}\left(\varepsilon_{1}\right) y$ by which we finish our proof.
Corollary 1. Each LTSM can be decomposed into product of at most $n-1$ exchange matrices and this semigroup is generated by exchange matrices.

## 3 Generalized Majorization of $n$th order

## Definition 10. Generalized Majorization of nth order

For $x, y \in \mathbb{R}_{+}^{n}$,
$x \preceq^{n} y \quad$ iff $\quad \int^{n} x \leqslant_{\text {vec }} \int^{n} y \quad$ and $\quad\left(\int^{n} x\right)_{n}=\left(\int^{n} y\right)_{n}$
Now let's take $x^{*}=\int^{n-1} x$ and $y^{*}=\int^{n-1} y$. We obtain $\int x^{*} \leqslant_{v e c} \int y^{*}$. By Theorem 1 we know that since $x^{*} \preceq y^{*}$ there exist LTSM $L$ such that $x^{*}=L y^{*}$. So $x=\partial^{n-1} L \int^{n-1} y$.

Definition 11. Semigroups of nth order related to LTSM
Let's define $G^{k}=\left\{\partial^{k-1} L \int^{k-1} \mid L \in L T S M\right\}$
It is clear that $G^{k}$ forms a semigroup because $\partial=\int^{-1}$.
Theorem 2. Each $L^{k} \in G^{k}$ can be decomposed into at most $n-1$ matrices related to exchange matrices.

## Proof:

[^2]Let's take

$$
\begin{aligned}
G^{k} \ni L^{k}=\partial^{k-1} L \int^{k-1}= & \\
& =\partial^{k-1} L_{(n-1) n}\left(\varepsilon_{n-1}\right) \ldots L_{23}\left(\varepsilon_{2}\right) L_{12}\left(\varepsilon_{1}\right) \int^{k-1}= \\
& =\partial^{k-1} L_{(n-1) n}\left(\varepsilon_{n-1}\right) \int^{k-1} \partial^{k-1} \ldots \int^{k-1} \partial^{k-1} L_{23}\left(\varepsilon_{2}\right) \int^{k-1} \partial^{k-1} L_{12}\left(\varepsilon_{1}\right) \int^{k-1}= \\
& =L_{(n-1) n}^{k}\left(\varepsilon_{n-1}\right) \ldots L_{23}^{k}\left(\varepsilon_{2}\right) L_{12}^{k}\left(\varepsilon_{1}\right)
\end{aligned}
$$

## 4 Properties of exchange matrices under $\partial-\int$ transformation

Definition 12. $c_{1}(x)=1$

$$
\begin{aligned}
& c_{2}(x)=c_{1}(1)+c_{1}(2)+\ldots c_{1}(x)=x \\
& c_{3}(x)=c_{2}(1)+c_{2}(2)+\ldots c_{2}(x)=1+2+\ldots+x=\frac{1}{2} x(x+1) \\
& \vdots \\
& c_{k}(x)=c_{k-1}(1)+c_{k-1}(2)+\ldots+c_{k-1}(x)=\frac{1}{(k-1)!} x(x+1)(x+2) \ldots(x+k-2)^{3} \\
& \int^{k}=\left(\begin{array}{ccccccc}
c_{k}(1) & 0 & 0 & 0 & 0 & \ldots & 0 \\
c_{k}(2) & c_{k}(1) & 0 & 0 & 0 & \ldots & 0 \\
c_{k}(3) & c_{k}(2) & c_{k}(1) & 0 & 0 & \ldots & 0 \\
c_{k}(4) & c_{k}(3) & c_{k}(2) & c_{k}(1) & 0 & \ldots & 0 \\
c_{k}(5) & c_{k}(4) & c_{k}(3) & c_{k}(2) & c_{k}(1) & \ldots & 0 \\
\vdots & \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\
c_{k}(n) & c_{k}(n-1) & c_{k}(n-2) & c_{k}(n-3) & c_{k}(n-4) & \ldots & c_{k}(1)
\end{array}\right)
\end{aligned}
$$

Definition 13. Pascal's triangle coefficients


[^3]\[

\partial^{k}=\left($$
\begin{array}{ccccccc}
t_{k}(1) & 0 & 0 & 0 & 0 & \ldots & 0 \\
-t_{k}(2) & t_{k}(1) & 0 & 0 & 0 & \ldots & 0 \\
t_{k}(3) & -t_{k}(2) & t_{k}(1) & 0 & 0 & \ldots & 0 \\
-t_{k}(4) & t_{k}(3) & -t_{k}(2) & t_{k}(1) & 0 & \ldots & 0 \\
t_{k}(5) & -t_{k}(4) & t_{k}(3) & -t_{k}(2) & t_{k}(1) & \ldots & 0 \\
\vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\
(-1)^{n+1} t_{k}(n) & (-1)^{n} t_{k}(n-1) & (-1)^{n-1} t_{k}(n-2) & (-1)^{n-2} t_{k}(n-3) & (-1)^{n-3} t_{k}(n-4) & \ldots & t_{k}(1)
\end{array}
$$\right)
\]

Definition 14. General form of $L_{p q}(\varepsilon)$ matrix under $\partial-\int$ transformation


Proof:
Let $D_{p q}(\varepsilon)=L_{p q}(\varepsilon)-I d$, i. e. $\left(D_{p q}\right)_{p p}=-\varepsilon,\left(D_{p q}\right)_{q p}=\varepsilon$ and $\left(D_{p q}\right)_{i j}=0$ elsewhere.
$L_{p q}^{k+1}(\varepsilon)=\partial^{k} L_{p q}(\varepsilon) \int^{k}=\partial^{k}\left(I d+D_{p q}(\varepsilon)\right) \int^{k}=\partial^{k} I d \int^{k}+\partial^{k} D_{p q}(\varepsilon) \int^{k}=I d+\partial^{k} D_{p q}(\varepsilon) \int^{k}$ and it immediatelly follows that $L_{p q}^{k+1}$ is of the above form.

## 5 Examples

## Example 1

$p=3, q=6, \mathrm{n}=9$

$$
\begin{aligned}
& L_{36}(\varepsilon)=\left(\begin{array}{ccccccccc}
1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 1-\varepsilon & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\
0 & 0 & \varepsilon & 0 & 0 & 1 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1
\end{array}\right) \\
& L_{36}^{2}(\varepsilon)=\left(\begin{array}{ccccccccc}
1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
-\varepsilon & -\varepsilon & 1-\varepsilon & 0 & 0 & 0 & 0 & 0 & 0 \\
\varepsilon & \varepsilon & \varepsilon & 1 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\
\varepsilon & \varepsilon & \varepsilon & 0 & 0 & 1 & 0 & 0 & 0 \\
-\varepsilon & -\varepsilon & -\varepsilon & 0 & 0 & 0 & 1 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1
\end{array}\right)=I d+\left(\begin{array}{c}
0 \\
0 \\
-1 \\
1 \\
0 \\
0 \\
0 \\
0 \\
0
\end{array}\right)\left(\begin{array}{lllllllll}
1 & 1 & 1 & 0 & 0 & 0 & 0 & 0 & 0
\end{array}\right) \varepsilon+ \\
& \left(\begin{array}{c}
0 \\
0 \\
0 \\
0 \\
0 \\
1 \\
-1 \\
0 \\
0
\end{array}\right)\left(\begin{array}{lllllllll}
1 & 1 & 1 & 0 & 0 & 0 & 0 & 0 & 0
\end{array}\right) \varepsilon \\
& L_{36}^{6}(\varepsilon)=\left(\begin{array}{ccccccccc}
1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
-15 \varepsilon & -5 \varepsilon & 1-\varepsilon & 0 & 0 & 0 & 0 & 0 & 0 \\
75 \varepsilon & 25 \varepsilon & 5 \varepsilon & 1 & 0 & 0 & 0 & 0 & 0 \\
-150 \varepsilon & -50 \varepsilon & -10 \varepsilon & 0 & 1 & 0 & 0 & 0 & 0 \\
165 \varepsilon & 55 \varepsilon & 11 \varepsilon & 0 & 0 & 1 & 0 & 0 & 0 \\
-150 \varepsilon & -50 \varepsilon & -10 \varepsilon & 0 & 0 & 0 & 1 & 0 & 0 \\
165 \varepsilon & 55 \varepsilon & 11 \varepsilon & 0 & 0 & 0 & 0 & 1 & 0 \\
-150 \varepsilon & -50 \varepsilon & -10 \varepsilon & 0 & 0 & 0 & 0 & 0 & 1
\end{array}\right)=I d+\left(\begin{array}{c}
0 \\
0 \\
-1 \\
5 \\
-10 \\
10 \\
-5 \\
1 \\
0
\end{array}\right)\left(\begin{array}{ccccccccc}
15 & 5 & 1 & 0 & 0 & 0 & 0 & 0 & 0
\end{array}\right) \varepsilon+
\end{aligned}
$$

$$
\left(\begin{array}{c}
0 \\
0 \\
0 \\
0 \\
0 \\
1 \\
-5 \\
10 \\
-10
\end{array}\right)\left(\begin{array}{lllllllll}
15 & 5 & 1 & 0 & 0 & 0 & 0 & 0 & 0
\end{array}\right) \varepsilon
$$

## Example 2

$$
\begin{aligned}
& p=5, q=7, \mathrm{n}=9 \\
& L_{57}(\varepsilon)=\left(\begin{array}{ccccccccc}
1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 1-\varepsilon & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & \varepsilon & 0 & 1 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1
\end{array}\right) \\
& L_{57}^{5}(\varepsilon)=I d+\left(\begin{array}{c}
0 \\
0 \\
0 \\
0 \\
-1 \\
4 \\
-6 \\
4 \\
1
\end{array}\right)\left(\begin{array}{lllllllll}
35 & 20 & 10 & 4 & 1 & 0 & 0 & 0 & 0
\end{array}\right) \varepsilon+\left(\begin{array}{c}
0 \\
0 \\
0 \\
0 \\
0 \\
0 \\
1 \\
-4 \\
6
\end{array}\right)\left(\begin{array}{lllllllll}
35 & 20 & 10 & 4 & 1 & 0 & 0 & 0 & 0
\end{array}\right) \varepsilon=
\end{aligned}
$$

$$
\begin{aligned}
& I d+\left(\begin{array}{c}
0 \\
0 \\
0 \\
0 \\
-1 \\
4 \\
-5 \\
0 \\
-5
\end{array}\right)\left(\begin{array}{lllllllll}
35 & 20 & 10 & 4 & 1 & 0 & 0 & 0 & 0
\end{array}\right) \varepsilon=I d+\left(\begin{array}{ccccccccc}
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
-35 & -20 & -10 & -4 & -1 & 0 & 0 & 0 & 0 \\
140 & 80 & 40 & 16 & 4 & 0 & 0 & 0 & 0 \\
-175 & -100 & -50 & -20 & -5 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
-175 & -100 & -50 & -20 & -5 & 0 & 0 & 0 & 0
\end{array}\right) \varepsilon= \\
& \left(\begin{array}{ccccccccc}
1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\
-35 \varepsilon & -20 \varepsilon & -10 \varepsilon & -4 \varepsilon & 1-\varepsilon & 0 & 0 & 0 & 0 \\
140 \varepsilon & 80 \varepsilon & 40 \varepsilon & 16 \varepsilon & 4 \varepsilon & 1 & 0 & 0 & 0 \\
-175 \varepsilon & -100 \varepsilon & -50 \varepsilon & -20 \varepsilon & -5 \varepsilon & 0 & 1 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \\
-175 \varepsilon & -100 \varepsilon & -50 \varepsilon & -20 \varepsilon & -5 \varepsilon & 0 & 0 & 0 & 1
\end{array}\right)
\end{aligned}
$$

Example 3

$$
\begin{aligned}
& p=5, q=6, \mathrm{n}=9 \\
& L_{56}(\varepsilon)=\left(\begin{array}{ccccccccc}
1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 1-\varepsilon & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & \varepsilon & 1 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1
\end{array}\right) \\
& L_{56}^{2}(\varepsilon)=\left(\begin{array}{ccccccccc}
1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\
-\varepsilon & -\varepsilon & -\varepsilon & -\varepsilon & 1-\varepsilon & 0 & 0 & 0 & 0 \\
2 \varepsilon & 2 \varepsilon & 2 \varepsilon & 2 \varepsilon & 2 \varepsilon & 1 & 0 & 0 & 0 \\
-\varepsilon & -\varepsilon & -\varepsilon & -\varepsilon & -\varepsilon & 0 & 1 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1
\end{array}\right)
\end{aligned}
$$

$$
L_{56}^{3}(\varepsilon)=\left(\begin{array}{ccccccccc}
1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\
-5 \varepsilon & -4 \varepsilon & -3 \varepsilon & -2 \varepsilon & 1-\varepsilon & 0 & 0 & 0 & 0 \\
15 \varepsilon & 12 \varepsilon & 9 \varepsilon & 6 \varepsilon & 3 \varepsilon & 1 & 0 & 0 & 0 \\
-15 \varepsilon & -12 \varepsilon & -9 \varepsilon & -6 \varepsilon & -3 \varepsilon & 0 & 1 & 0 & 0 \\
5 \varepsilon & 4 \varepsilon & 3 \varepsilon & 2 \varepsilon & \varepsilon & 0 & 0 & 1 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1
\end{array}\right)
$$

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[^1]:    ${ }^{1} x=L y=\left(l_{11} y_{1}, l_{21} y_{1}+l_{22} y_{2}, \ldots, l_{n 1} y_{1}+l_{n 2} y_{2}+\ldots+l_{n 1} y_{n}\right), \int x=\left(l_{11} y_{1},\left[l_{11}+l_{21}\right] y_{1}+l_{22} y_{2}, \ldots,\left[l_{11}+l_{21}+. .+\right.\right.$ $\left.\left.l_{n 1}\right] y_{1}+\left[l_{22}+l_{32}+\ldots+l_{n 2}\right] y_{2}+\ldots+l_{n 1} y_{n}\right)$ and we clearly have $\int x \leqslant v e c \int y$ because each of $\left[l_{1 m}+l_{2 m}+. .+l_{k m}\right] \leqslant 1$, because $L$ is columnt stochastic. Additionally we obtain that $\sum_{i=1}^{n} x_{i}=\left[l_{11}+l_{21}+. .+l_{n 1}\right] y_{1}+\left[l_{22}+l_{32}+\ldots+\right.$ $\left.l_{n 2}\right] y_{2}+\ldots+l_{n 1} y_{n}=\sum_{i=1}^{n} y_{i}$

[^2]:    ${ }^{2}$ we regroup terms by $k$

[^3]:    ${ }^{3}$ Generating function for $c_{1}(n)$ is $\frac{1}{1-x}$, so giving the form of $c_{k}(n)$, its generating function will be $\left(\frac{1}{(1-x)}\right)^{k}$, so $c_{k}(1+n)=\frac{1}{n!}\left(\left(\frac{1}{(1-x)}\right)^{k}\right)^{(n)}(0)=\frac{1}{n!}\left((1-x)^{-k}\right)^{(n)}(0)=\frac{1}{n!} k(k+1)(k+2) \ldots(k+n-1)\left((1-x)^{-k-n}\right)(0)=$ $\frac{1}{n!} k(k+1)(k+2) \ldots(k+n-1)=\frac{(k+n-1)!}{n!(k-1)!}=\frac{1}{(k-1)!}(n+1)(n+2) \ldots(n+k-1)$, so it agrees with our formula.

