

Journal of Statistical Software

May 2024, Volume 109, Issue 8.

doi: 10.18637/jss.v109.i08

Generalized Plackett-Luce Likelihoods

Robin K. S. Hankin
University of Stirling

Abstract

The hyper2 package provides functionality to work with extensions of the Bradley-Terry probability model such as Plackett-Luce likelihood including team strengths and reified entities (monsters). The package allows one to use relatively natural R idiom to manipulate such likelihood functions. Here, I present a generalization of hyper2 in which multiple entities are constrained to have identical Bradley-Terry strengths. A new S3 class 'hyper3', along with associated methods, is motivated and introduced. Three datasets are analyzed, each analysis furnishing new insight, and each highlighting different capabilities of the package.

Keywords: Plackett-Luce, Bradley-Terry, Mann-Whitney.

1. Introduction

The hyper2 package (Hankin 2017a,b) furnishes computational support for generalized Plackett-Luce (Plackett 1975) likelihood functions. The preferred interpretation is a race (as in track and field athletics): Given six competitors 1-6, we ascribe to them nonnegative strengths p_1, \ldots, p_6 ; the probability that *i* beats *j* is $p_i/(p_i + p_j)$. It is conventional to normalize so that the total strength is unity, and to identify a competitor with his strength. Given an order statistic, say $p_1 \succ p_2 \succ p_3 \succ p_4$, the Plackett-Luce likelihood function would be

$$\frac{p_1}{p_1 + p_2 + p_3 + p_4} \cdot \frac{p_2}{p_2 + p_3 + p_4} \cdot \frac{p_3}{p_3 + p_4} \cdot \frac{p_4}{p_4}.$$
 (1)

Mollica and Tardella (2014) call this a forward ranking process on the grounds that the best (preferred; fastest; chosen) entities are identified in the same sequence as their rank.

Computational support for Bradley-Terry likelihood functions is available in a range of languages. Hunter (2004), for example, presents results in MATLAB (although he works with a nonlinear extension to account for ties); Allison and Christakis (1994) present related work for ranking statistics in SAS and Maystre (2022) has released a Python package for Luce-type choice datasets. However, the majority of software is written in the R computer language (R Core Team 2024), which includes extensive functionality for working with such likelihood functions: Turner, Van Etten, Firth, and Kosmidis (2020) discuss several implementations from a computational perspective. The **BradleyTerry** package (Firth 2005) considers pairwise comparisons using glm but cannot deal with ties or player-specific predictors; the **BradleyTerry2** package (Turner and Firth 2012) implements a flexible user interface and wider range of models to be fitted to pairwise comparison datasets, specifically simple random effects. The **PlackettLuce** package (Turner *et al.* 2020) generalizes this to likelihood functions of the form of Equation 1 and applies the Poisson transformation of Baker (1994) to express the problem as a log-linear model. The **hyper2** package, in contrast, gives a consistent language interface to create and manipulate likelihood functions over the simplex $S_n = \{(p_1, \ldots, p_n) \mid p_i \ge 0, \sum p_i = 1\}$. A further extension in the package generalizes this likelihood function to functions of $\mathbf{p} = (p_1, \ldots, p_n)$ with

$$\mathcal{L}(\mathbf{p}) = \prod_{s \in \mathcal{O}} \left(\sum_{i \in s} p_i \right)^{n_s} \tag{2}$$

where \mathcal{O} is a set of observations and s a subset of $\{1, 2, \ldots, n\}$; numbers n_s are integers which may be positive or negative. The **hyper2** package has the ability to evaluate such likelihood functions at any point in S_n , thereby admitting a wide range of non-standard nulls such as order statistics on the p_i (Hankin 2017a). It becomes possible to analyze a wider range of likelihood functions than standard Plackett-Luce (Turner *et al.* 2020). For example, results involving incomplete order statistics or teams are tractable. Further, the introduction of reified entities (monsters) allows one to consider draws (Hankin 2017b), noncompetitive tactics such as collusion (Hankin 2020), and the phenomenon of team cohesion wherein the team becomes stronger than the sum of its parts (Hankin 2010). Recent versions of the package include experimental functionality (cheering()) to investigate the relaxing of the assumption of conditional independence of the forward-ranking process.

Here I present a different generalization. Consider a race in which there are six runners 1-6 but we happen to know that three of the runners (1, 2, 3) are clones of strength p_a , two of the runners (4, 5) have strength p_b , and the final runner (6) is of strength p_c . We normalize so $p_a + p_b + p_c = 1$. The runners race and the finishing order is:

$$a \succ c \succ b \succ a \succ a \succ b$$

Thus the winner was a, second place for c, third for b, and so on. Alternatively we might say that a came first, fourth, and fifth; b came third and sixth, and c came second. The Plackett-Luce likelihood function for p_a, p_b, p_c would be

$$\frac{p_a}{3p_a + 2p_b + p_c} \cdot \frac{p_c}{2p_a + 2p_b + p_c} \cdot \frac{p_b}{2p_a + 2p_b} \cdot \frac{p_a}{2p_a + p_b} \cdot \frac{p_a}{p_a + p_b} \cdot \frac{p_b}{p_b}, \qquad p_a + p_b + p_c = 1.$$
(3)

Here I consider such generalized Plackett-Luce likelihood functions, and give an exact analysis of several simple cases. I then show how this class of likelihood functions may be applied to a range of inference problems involving order statistics. Illustrative examples, drawn from Formula 1 motor racing, and track-and-field athletics, are given.

1.1. Computational methodology

Existing hyper2 formalism as described by Hankin (2017a) cannot represent Equation 3,

because Equation 2 uses sets as the indexing elements, and in this case we need multisets¹. The declarations

typedef map<string, long double> weightedplayervector; typedef map<weightedplayervector, long double> hyper3;

show how the 'map' class of the Standard Template Library is used with 'weightedplayervector' objects mapping strings to long doubles (specifically, mapping player names to their multiplicities), and objects of class 'hyper3' are maps from a 'weightedplayervector' object to long doubles. One advantage of this is efficiency: Search, removal, and insertion operations have logarithmic complexity. As an example, the following C++ pseudo code would create a log-likelihood function for the first term in Equation 3:

```
weightedplayervector n,d;
n["a"] = 1;
d["a"] = 3;
d["b"] = 2;
d["c"] = 1;
L[n] = 1;
L[d] = -1;
```

Above, we understand n and d to represent numerator and denominator respectively. Object L is an object of class 'hyper3'; it may be evaluated at points in probability space (that is, a vector [a,b,c] of nonnegative values with unit sum) using standard R idiom wrapping C++ back end.

1.2. Package implementation

Functionality for working with generalized Plackett-Luce likelihoods is provided in the package **hyper2** (Hankin 2024), available from the Comprehensive R Archive Network (CRAN) at https://CRAN.R-project.org/package=hyper2. The package includes an S3 class 'hyper3' for this type of object; extraction and replacement methods use **disordR** discipline (Hankin 2022). Package idiom for creating such objects uses named vectors:

```
R> LL <- hyper3()
R> LL[c(a = 1)] <- 1
R> LL[c(a = 3, b = 2, c = 1)] <- -1
R> LL
```

log((a=1)^1 * (a=3, b=2, c=1)^-1)

¹Note that the version of hyper2 presented by Hankin (2017a) and reviewed by Turner *et al.* (2020) used integer-valued sets together with a print method that used a complicated mapping system from integers to competitor names. Current methodology (following commit 51a8b46) is to use sets of character strings which represent the competitors directly; this allows for easier combination of observations including different competitors.

Above, we see object LL is a log-likelihood function of the players' strengths, which may be evaluated at specified points in probability space. A typical use-case would be to assess $H_1: p_a = 0.9, p_b = 0.05, p_c = 0.05$ and $H_2: p_a = 0.01, p_b = 0.01, p_c = 0.98$, and we may evaluate these hypotheses using generic function loglik():

R > loglik(c(a = 0.01, b = 0.01, c = 0.98), LL)

[1] -4.634729

R> loglik(c(a = 0.90, b = 0.05, c = 0.05), LL)

[1] -1.15268

Thus we prefer H_1 over H_2 with about 3.5 units of support, satisfying the standard two units of support criterion (Edwards 1972), and we conclude that our observation [in this case, that one of the three clones of player *a* beat the *b* twins and the singleton *c*] furnishes strong support against H_2 in favor of H_1 .

The package includes many helper functions to work with order statistics of this type. Function ordervec2supp3(), for example, can be used to generate a log-likelihood function for Equation 1:

```
R> (H <- ordervec2supp3(c("a", "c", "b", "a", "a", "b")))</pre>
```

```
log( (a=1)^3 * (a=1, b=1)^-1 * (a=2, b=1)^-1 * (a=2, b=2)^-1 * (a=2, b=2, c=1)^-1 * (a=3, b=2, c=1)^-1 * (b=1)^1 * (c=1)^1)
```

(the package gives extensive documentation at ordervec2supp.Rd). We may find a maximum likelihood estimate for the players' strengths, using generic function maxp(), dispatching to a specialist hyper3 method:

```
R > (mH < -maxp(H))
```

a b c 0.21324090 0.08724824 0.69951086

(function maxp() uses standard optimization techniques to locate the evaluate; it has access to first derivatives of the log-likelihood and as such has rapid convergence, if its objective function is reasonably smooth).

The package provides a number of statistical tests on likelihood functions, modified from Hankin (2017a) to work with 'hyper3' objects. For example, we may assess the hypothesis that all three players are of equal strength (viz $H_0: p_a = p_b = p_c = \frac{1}{3}$):

R> equalp.test(H)

```
Constrained support maximization
data: H
null hypothesis: a = b = c
null estimate:
        а
                  b
                            с
0.3333333 0.3333333 0.3333333
(argmax, constrained optimization)
Support for null: -6.579251 + K
alternative hypothesis: sum p_i=1
alternative estimate:
                    b
                               с
         а
0.21324090 0.08724824 0.69951086
(argmax, free optimization)
Support for alternative: -5.73209 + K
degrees of freedom: 2
support difference = 0.8471613
p-value: 0.42863
```

showing, perhaps unsurprisingly, that this small dataset is consistent with H_0 .

1.3. Package helper functions

Arithmetic operations are implemented for 'hyper3' objects in much the same way as for 'hyper2' objects: independent observations may be combined using the overloaded + operator; an example is given below.

The original motivation for hyper3 was the analysis of Formula 1 motor racing, and the package accordingly includes wrappers for ordervec2supp() such as ordertable2supp3() and attemptstable2supp3() which facilitate the analysis of commonly encountered result formats. Package documentation for order tables is given at ordertable.Rd and an example is given below.

2. Exact analytical solutions

Here I consider some order statistics with nontrivial maximum likelihood Bradley-Terry strengths. The simplest nontrivial case would be three competitors with strengths a, a, b and finishing order $a \succ b \succ a$. The Plackett-Luce likelihood function would be

$$\frac{a}{2a+b} \cdot \frac{b}{a+b} \tag{4}$$

and in this case we know that a + b = 1 so this is equal to $\mathcal{L} = \mathcal{L}(a) = \frac{a(1-a)}{1+a}$. The score would be given by

$$\frac{d\mathcal{L}}{da} = \frac{(1+a)(1-2a) - a(1-a)}{(1+a)^2} = \frac{1-2a-a^2}{(1+a)^2}$$
(5)

and this will be zero at $\sqrt{2} - 1$; we also note that $d^2 \mathcal{L}/da^2 = -4(1+a)^{-3}$, manifestly strictly negative for $0 \le a \le 1$: the root is a maximum.

```
R> maxp(ordervec2supp3(c("a", "b", "a")))
```

a b 0.4142108 0.5857892

Above, we see close agreement with the theoretical value of $(\sqrt{2}-1, 2-\sqrt{2}) \simeq (0.414, 0.586)$. Observe that the maximum likelihood estimate for a is strictly less than 0.5, even though the finishing order is symmetric. Using $\mathcal{L}(a) = \frac{a(1-a)}{1+a}$, we can show that $\log \mathcal{L}(\hat{a}) = \log (3-2\sqrt{2}) \simeq -1.76$, where $\hat{a} = \sqrt{2} - 1$ is the maximum likelihood estimate for a. Defining $\mathcal{S} = \log \mathcal{L}$ as the support [log-likelihood] we have

$$S = S(a) = \log\left(\frac{a(1-a)}{1+a}\right) - \log\left(3 - 2\sqrt{2}\right) \tag{6}$$

as a standard support function which has a maximum value of zero when evaluated at $\hat{a} = \sqrt{2} - 1$. For example, we can test the null that $a = b = \frac{1}{2}$, the statement that the competitors have equal Bradley-Terry strengths:

```
R> a <- 1/2
R> (S_delta <- log(a * (1 - a)/(1 + a)) - log(3 - 2 * sqrt(2)))
[1] -0.0290123</pre>
```

Thus the additional support gained in moving from $a = \frac{1}{2}$ to the evaluate of $a = \sqrt{2} - 1$ is 0.029, rather small (as might be expected given that we have only one rather uninformative observation, and also given that the maximum likelihood estimate ($\simeq 0.41$) is quite close to the null of 0.5). Nevertheless we can follow Edwards (1972) and apply Wilks's theorem for a p value:

R> pchisq(-2 * S_delta, df = 1, lower.tail = FALSE)

[1] 0.8096458

The *p* value is about 0.81, exceeding 0.05; thus we have no strong evidence to reject the null of $a = \frac{1}{2}$. The observation is informative, in the sense that we can find a credible interval for *a*. With an *n*-units of support criterion the analytical solution to S(p) = -n is given by defining $X = \log(3-2\sqrt{2}) - n$ and solving p(1-p)/(1+p) = X, or $p_{\pm} = \left(1 - X \pm \sqrt{1 + 4X + X^2}\right)/2$, the two roots being the lower and upper limits of the credible interval; Figure 1.

```
R> a <- seq(from = 0, by = 0.005, to = 1)
R> S <- function(a) log(a * (1 - a) / ((1 + a) * (3 - 2 * sqrt(2))))
R> plot(a, S(a), type = "b", xlab = expression(p[a]), ylab = "support")
R> abline(h = c(0, -2))
R> abline(v = c(0.02438102, 0.9524271), col = "red")
R> abline(v = sqrt(2) - 1)
```



Figure 1: A support function for p_a with observation $a \succ b \succ a$.

Fisher information

If we have two clones of a and a singleton b, then there are three possible rank statistics: (i), $a \succ a \succ b$ with probability $\frac{2a^2}{1+a}$; (ii), $a \succ b \succ a$, with $\frac{2a(1-a)}{(1+a)}$, (iii), $b \succ a \succ a$ at $\frac{1-a}{1+a}$. Likelihood functions for these order statistics are given in Figure 2. It can be shown that the Fisher information for such observations is

$$\mathcal{I}(a) = 2\frac{1+a+a^2}{a(1-a)(1+a)^2} \tag{7}$$

which has a minimum of about 6.21 at at about a = 0.522. We can compare this with the Fisher information matrix \mathcal{I} , for the case of three distinct runners a, b, c, evaluated at its minimum of $p_a = p_b = p_c = \frac{1}{3}$. If we observe the complete order statistic, $|\mathcal{I}| = \frac{1323}{16} \simeq 82.7$; if we observe just the winner, $|\mathcal{I}| = 27$, and if we observe just the loser we have $|\mathcal{I}| = \frac{16875}{256} \simeq 65.9$. A brief discussion is given at https://github.com/RobinHankin/hyper2/blob/master/inst/three_runners_plackett_luce.Rmd.

2.1. Nonfinishers

If we allow non-finishers—that is, a subset of competitors who are beaten by all the ranked competitors (Turner *et al.* 2020, call this a *top n ranking*), there is another nontrivial order statistic, viz $a \succ b \succ \{a, b\}$ (thus one of the two *a*'s won, one of the *b*'s came second, and one of each of *a* and *b* failed to finish). Now

$$\mathcal{L}(a) = \frac{a}{2a+2b} \cdot \frac{b}{a+2b} \propto \frac{a(1-a)}{2-a}$$
(8)

(see how the likelihood function is actually simpler than for the complete order statistic). The evaluate would be $2 - \sqrt{2} \simeq 0.586$:



Figure 2: Likelihood functions for observations $a \succ a \succ b$, $a \succ b \succ a$, $b \succ a \succ a$. Horizontal dotted line represents two units of support

R> maxp(ordervec2supp3(c("a", "b"), nonfinishers = c("a", "b")))

a b 0.5857892 0.4142108

The Fisher information for such observations has a minimum of $\frac{68}{9} \simeq 7.56$ at $a = \frac{1}{2}$. An inference problem for a dataset including nonfinishers will be given below in Section 4.

3. An alternative to the Mann-Whitney test

The ideas presented above can easily be extended to arbitrarily large numbers of competitors, although the analytical expressions tend to be intractable and numerical methods must be used. All results and datasets presented here are maintained under version control and available at https://github.com/RobinHankin/hyper2. Given an order statistic of the type considered above, the Mann-Whitney-Wilcoxon test (Mann and Whitney 1947; Wilcoxon 1945) assesses a null of identity of underlying distributions (Ahmad 1996). Consider the chorioamnion dataset (Hollander, Wolfe, and Chicken 2013), used in ?wilcox.test:

```
R> x <- c(0.80, 0.83, 1.89, 1.04, 1.45, 1.38, 1.91, 1.64, 0.73, 1.46)
R> y <- c(1.15, 0.88, 0.90, 0.74, 1.21)
```

Here we see a measure of permeability of the human placenta at term (x) and between 3 and 6 months' gestational age (y). The order statistic is straightforward to calculate:

Then object os is converted to a 'hyper3' object, again with ordervec2supp3(), which may be assessed using the method of support:

```
R> Hxy <- ordervec2supp3(os)
R> equalp.test(Hxy)
        Constrained support maximization
data: Hxy
null hypothesis: x = y
null estimate:
  х
      y
0.5 0.5
(argmax, constrained optimization)
Support for null: -27.89927 + K
alternative hypothesis: sum p_i=1
alternative estimate:
       х
                  V
0.2401539 0.7598461
(argmax, free optimization)
Support for alternative: -26.48443 + K
degrees of freedom: 1
support difference = 1.414837
```

p-value: 0.09253716

Above, we use generic function equalp.test() to test the null that the permeability of the two groups both have Bradley-Terry strength of 0.5. We see a p value of about 0.09; compare 0.25 from wilcox.test(). However, observe that the hyper3 likelihood approach gives more information than Wilcoxon's analysis: Firstly, we see that the maximum likelihood estimate for the Bradley-Terry strength of x is about 0.24, considerably less than the null of 0.5; further, we may plot a support curve for this dataset, given in Figure 3.

3.1. A generalization of the Mann-Whitney test

The ideas presented above may be extended to more than two types of competitors. Consider the following table, drawn from the men's javelin, 2020 Olympics:

R> javelin_table



Figure 3: A support function for the Bradley-Terry strength p_a of permeability at term. The evaluate of 0.24 is shown; and the two-units-of support credible interval, which does not exclude $H_0: p_a = 0.5$ (dotted line), is also shown.

	throw1	throw2	throw3	throw4	throw5	throw6
Chopra	87.03	87.58	76.79	Х	Х	84.24
Vadlejch	83.98	Х	Х	82.86	86.67	Х
Vesely	79.73	80.30	85.44	Х	84.98	Х
Weber	85.30	77.90	78.00	83.10	85.15	75.72
Nadeem	82.40	Х	84.62	82.91	81.98	Х
Katkavets	82.49	81.03	83.71	79.24	Х	Х
Mardare	81.16	81.73	82.84	81.90	83.30	81.09
Etelatalo	78.43	76.59	83.28	79.20	79.99	83.05

Thus Chopra threw 87.03m on his first throw, 87.58m on his second, and so on. No-throws, ignored here, are indicated with an X. We may convert this to a named vector with elements being the throw distances, and names being the competitors, using attemptstable2supp3():

```
R> javelin_vector <- attemptstable2supp3(javelin_table,
+ decreasing = TRUE, give.supp = FALSE)
R> javelin_vector
```

Chopra	Chopra	Vadlejch	Vesely	Weber	Weber
87.58	87.03	86.67	85.44	85.30	85.15
Vesely	Nadeem	Chopra	Vadlejch	Katkavets	Mardare
84.98	84.62	84.24	83.98	83.71	83.30
Etelatalo	Weber	Etelatalo	Nadeem	Vadlejch	Mardare
83.28	83.10	83.05	82.91	82.86	82.84



Figure 4: Maximum likelihood estimate for javelin throwers' Bradley-Terry strengths.

Katkavets	Nadeem	Nadeem	Mardare	Mardare	Mardare
82.49	82.40	81.98	81.90	81.73	81.16
Mardare	Katkavets	Vesely	Etelatalo	Vesely	Katkavets
81.09	81.03	80.30	79.99	79.73	79.24
Etelatalo	Etelatalo	Weber	Weber	Chopra	Etelatalo
79.20	78.43	78.00	77.90	76.79	76.59
Weber	Vadlejch	Nadeem	Vadlejch	Chopra	Vesely
75.72	NA	NA	NA	NA	NA
Chopra	Katkavets	Vadlejch	Vesely	Nadeem	Katkavets
NA	NA	NA	NA	NA	NA

Above we see that Chopra threw the longest and second-longest throws of 87.58m and 87.03 respectively; Vadlejch threw the third-longest throw of 86.67m, and so on (NA entries correspond to no-throws.) The attempts table may be converted to a 'hyper3' object, again using function attemptstable2supp3() but this time passing give.supp = TRUE:

R> javelin <- ordervec2supp3(
+ v = names(javelin_vector)[!is.na(javelin_vector)])</pre>

Above, object javelin is a hyper3 likelihood function, so one has access to the standard likelihood-based methods, such as finding and displaying the maximum likelihood estimate, shown in Figure 4. From this, we see that Vadlejch has the highest estimated Bradley-Terry strength, but further analysis with equalp.test() reveals that there is no strong evidence in the dataset to reject the hypothesis of equal competitive strength (p = 0.26), or that Vadlejch has a strength higher than the null value of $\frac{1}{8}$ (p = 0.1).

R> (mj <- maxp(javelin))</pre>



Figure 5: Profile likelihood for log-contrast log $(p_{\text{Vad}}/p_{\text{Ves}})$. Null of $p_{\text{Vad}} = p_{\text{Ves}}$ indicated with a dotted line, and two-units-of-support limit indicated with horizontal lines; thus the null is not rejected.

Chopra	Etelatalo	Katkavets	Mardare	Nadeem	Vadlejch	
0.0930	0.0482	0.0929	0.1173	0.1730	0.3206	
Vesely	Weber					
0.1140	0.0409					

R> dotchart(mj, pch = 16, xlab = "Estimated Bradley-Terry strength")

A particularly attractive feature of this analysis is that the Bradley-Terry strengths have direct operational significance: If two competitors, say Vadlejch and Vesely, were to throw a javelin, then we would estimate the probability that Vadlejch would throw further than Vesely at $p_{\rm Vad}/(p_{\rm Vad} + p_{\rm Ves}) \simeq 0.74$. Indeed, from a training or selection perspective we might follow Hankin (2017a) and observe that log-contrasts (O'Hagan and Forster 2004) appear to have approximately Gaussian likelihood functions for observations of the type considered here. Profile log-likelihood curves for log-contrasts are easily produced by the package, Figure 5. We see that the credible range for log $(p_{\rm Vad}/p_{\rm Ves})$ includes zero and we have no strong evidence for these athletes having different (Bradley-Terry) strengths.

4. Formula 1 motor racing

Formula 1 motor racing is an important and prestigious motor sport (Codling 2017; Jenkins 2010). In Formula 1 Grand Prix, the constructors' championship takes place between *manufacturers* of racing cars (compare the drivers' championship, which is between drivers). In this analysis, the constructor is the object of inference. Each constructor typically fields two

cars, each of which separately accumulates ranking-based points at each venue. Here we use a generalized Plackett-Luce model to assess the constructors' performance. The following table, included in the **hyper2** package as a dataset, shows rankings for the first 9 venues of the 2021 season:

```
R> constructor_2021_table[, 1:9]
```

	Constructor	BHR	EMI	POR	ESP	MON	AZE	FRA	STY
1	Merc	1	2	1	1	7	12	2	2
2	Merc	3	Ret	3	3	Ret	15	4	3
3	RBRH	2	1	2	2	1	1	1	1
4	RBRH	5	11	4	5	4	18	3	4
5	Ferrari	6	4	6	4	2	4	11	6
6	Ferrari	8	5	11	7	DNSP	8	16	7
7	MM	4	3	5	6	3	5	5	5
8	MM	7	6	9	8	12	9	6	13
9	AR	13	9	7	9	9	6	8	9
10	AR	Ret	10	8	17	13	Ret	14	14
11	ATH	9	7	10	10	6	3	7	10
12	ATH	17	12	15	Ret	16	7	13	Ret
13	AMM	10	8	13	11	5	2	9	8
14	AMM	15	15	14	13	8	Ret	10	12
15	WM	14	Ret	16	14	14	16	12	17
16	WM	18	Ret	18	16	15	17	18	Ret
17	ARRF	11	13	12	12	10	10	15	11
18	ARRF	12	14	Ret	15	11	11	17	15
19	HF	16	16	17	18	17	13	19	16
20	HF	Ret	17	19	19	18	14	20	18

Above, we see that Mercedes ("Merc") came first and third at Bahrain (BHR); and came second and retired at Emilia Romagna (EMI); full details of the notation and conventions are given in the package at constructor.Rd. The identity of the driver is viewed as inadmissible information and indeed may change during a season. Alternatively, we may regard the driver and the constructor as a joint entity, with the constructor's ability to attract and retain a skilled driver being part of the object of inference. The associated generalized Plackett-Luce 'hyper3' object is easily constructed using package idiom, in this case ordertable2supp3(), and we may use this to assess the Plackett-Luce strengths of the constructors:

```
R> const2020 <- ordertable2supp3(constructor_2020_table)
R> const2021 <- ordertable2supp3(constructor_2021_table)
R> maxp(const2020, n = 1)
ARRF ATH Ferrari HF Merc MR R
0.04530 0.06807 0.06063 0.02623 0.37783 0.10026 0.09767
RBRH RPBWTM WM
0.12072 0.08055 0.02273
R> maxp(const2021, n = 1)
```

 AMM
 AR
 ARRF
 ATH Ferrari
 HF
 Merc

 0.05942
 0.07543
 0.06238
 0.05611
 0.16939
 0.02023
 0.19395

 MM
 RBRH
 WM

 0.14126
 0.18334
 0.03848

Above, we see the strength of Mercedes falling from about 0.38 in 2020 to less than 0.20 in 2021 and it is natural to wonder whether this can be ascribed to random variation. Observe that testing such a hypothesis is complicated by the fact that constructors field multiple cars, and also that constructors come and go, with two 2020 teams dropping out between years and two joining. We may test this statistically by defining a combined likelihood function for both years, keeping track of the year:

Above, we use generic function psubs() to change the name of Mercedes from Merc to Merc2020 and Merc2021 respectively. Note the use of "+" to represent addition of loglikelihoods, corresponding to the assumption of conditional independence of results. The null would be simply that the strengths of Merc2020 and of Merc2021 are identical. Package idiom would be to use generic function samep.test():

R> samep.test(H, c("Merc2020", "Merc2021"))

Constrained support maximization

```
data:
      Н
null hypothesis: Merc2020 = Merc2021
null estimate:
     AMM
               AR
                      ARRF
                                ATH Ferrari
                                                   HF
 0.04239 0.05413
                   0.04677
                            0.04374 0.07568
                                              0.02323
Merc2020 Merc2021
                                 MR.
                                                 RBRH
                        MM
                                           R
 0.13903 0.13903
                   0.09016
                           0.07944 0.07475 0.10024
  RPBWTM
               WΜ
 0.06235 0.02905
(argmax, constrained optimization)
Support for null: -1189 + K
alternative hypothesis:
                         sum p_i=1
alternative estimate:
     AMM
               AR
                      ARRF
                                ATH
                                     Ferrari
                                                   HF
 0.03766 0.04824
                   0.04333
                            0.04060
                                     0.07036
                                              0.02132
Merc2020 Merc2021
                                                 RBRH
                        MM
                                 MR
                                           R
 0.23135 0.09216
                   0.07893 0.07973 0.07455 0.09322
  RPBWTM
               WM
 0.06177 0.02679
(argmax, free optimization)
Support for alternative: -1184 + K
```

degrees of freedom: 1
support difference = 4.722
p-value: 0.002119

Above, we see strong evidence for a real decrease in the strength of the Mercedes team from 2020 to 2021, with p = 0.002.

5. Conclusions and further work

Plackett-Luce likelihood functions for rank datasets have been generalized to impose identity of Bradley-Terry strengths for certain groups; the preferred interpretation is a running race in which the competitors are split into equivalence classes of clones. Implementing this in R is accomplished via a C++ back-end making use of the STL 'map' class which offers efficiency advantages, especially for large objects.

New likelihood functions for simple cases with three or four competitors were presented, and extending to larger numbers furnishes a generalization of the Mann-Whitney-Wilcoxon test that offers a specific alternative (Bradley-Terry strength) with a clear operational definition. Further generalizations allow the analysis of more than two groups, here applied to Olympic javelin throw distances. Generalized Plackett-Luce likelihood functions were used to assess the Grand Prix constructors' championship and a reasonable null. Specifically, the hypothesis that the strength of the Mercedes team remained unchanged between 2020 and 2021 was tested and rejected.

Draws are not considered in the present work but in principle may be accommodated, either using likelihoods comprising sums of Plackett-Luce probabilities (Hankin 2017a); or the introduction of a reified draw entity (Hankin 2010).

Further work might include a systematic comparison between hyper3 approach and the Mann-Whitney-Wilcoxon test, including the characterization of the power function of both tests. The package could easily be extended to allow non-integer multiplicities, which might prove useful in the context of reified Bradley Terry techniques (Hankin 2020).

References

- Ahmad IA (1996). "A Class of Mann-Whitney-Wilcoxon Type Statistics." *The American Statistician*, **50**(4), 324–327. doi:10.1080/00031305.1996.10473561.
- Allison PD, Christakis NA (1994). "Logit Models for Sets of Ranked Items." Sociological Methodology, 24, 199–228. doi:10.2307/270983.
- Baker SG (1994). "The Multinomial-Poisson Transformation." Journal of the Royal Statistical Society D, 43(4), 495–504. doi:10.2307/2348134.
- Codling S (2017). Speed Read F1. Motorbooks.
- Edwards AWF (1972). Likelihood. John Hopkins University Press.
- Firth D (2005). "Bradley-Terry Models in R." Journal of Statistical Software, 12(1), 1–12. doi:10.18637/jss.v012.i01.

- Hankin RKS (2010). "A Generalization of the Dirichlet Distribution." Journal of Statistical Software, **33**(11), 1–18. doi:10.18637/jss.v033.i11.
- Hankin RKS (2017a). "Partial Rank Data with the **hyper2** Package: Likelihood Functions for Generalized Bradley-Terry Models." *The R Journal*, 9(2), 429–439. doi:10.32614/rj-2017-061.
- Hankin RKS (2017b). hyperdirichlet: A Generalization of the Dirichlet Distribution. R package version 1.5-1, URL https://CRAN.R-Project.org/src/contrib/Archive/ hyperdirichlet/.
- Hankin RKS (2020). "A Generalization of the Bradley-Terry Model for Draws in Chess with an Application to Collusion." *Journal of Economic Behavior and Organization*, **180**, 325–333. doi:10.1016/j.jebo.2020.10.015.
- Hankin RKS (2022). "Disordered Vectors in R: Introducing the **disordR** Package." arXiv 2210.03856, arXiv.org E-Print Archive. doi:10.48550/arxiv.2210.03856.
- Hankin RKS (2024). hyper2: The Hyperdirichlet Distribution, Mark 2. R package version 3.1-0, URL https://CRAN.R-project.org/package=hyper2.
- Hollander M, Wolfe DA, Chicken E (2013). Nonparametric Statistical Methods. 3rd edition. John Wiley & Sons. doi:10.1002/9781119196037.
- Hunter DR (2004). "MM Algorithms for Generalized Bradley-Terry Models." The Annals of Statistics, **32**(1), 384–406. doi:10.1214/aos/1079120141.
- Jenkins M (2010). "Technological Discontinuities and Competitive Advantage: A Historical Perspective on Formula 1 Motor Racing 1950–2006." Journal of Management Studies, 47(5), 884–910. doi:10.1111/j.1467-6486.2010.00928.x.
- Mann HB, Whitney DR (1947). "On a Test of Whether One of Two Random Variables Is Stochastically Larger than the Other." Annals Mathematical Statistics, 18(1), 50–60. doi:10.1214/aoms/1177730491.
- Maystre L (2022). choix: Inference Algorithms for Models Based on Luce's Choice Axiom. Python package version 0.3.5, URL https://github.com/lucasmaystre/choix.
- Mollica C, Tardella L (2014). "Epitope Profiling via Mixture Modeling of Ranked Data." *Statistics in Medicine*, **33**, 3738–3758. doi:10.1002/sim.6224.
- O'Hagan A, Forster J (2004). Kendall's Advanced Theory of Statistics, Volume 2B: Bayesian Inference. 2nd edition. Arnold, London.
- Plackett RL (1975). "The Analysis of Permutations." Applied Statistics, 24, 193–202. doi: 10.2307/2346567.
- R Core Team (2024). R: A Language and Environment for Statistical Computing. R Foundation for Statistical Computing, Vienna, Austria. URL https://www.R-project.org/.
- Turner H, Firth D (2012). "Bradley-Terry Models in R: The **BradleyTerry2** Package." Journal of Statistical Software, **48**(9), 1–21. doi:10.18637/jss.v048.i09.

Turner HL, Van Etten J, Firth D, Kosmidis I (2020). "Modelling Rankings in R: The **PlackettLuce** Package." *Computational Statistics*, **35**, 1027–1057. doi:10.1007/s00180-020-00959-3.

Wilcoxon F (1945). "Individual Comparisons by Ranking Methods." *Biometrics Bulletin*, 1(6), 80–83. doi:10.2307/3001968.

Affiliation:

Robin K. S. Hankin University of Stirling Scotland E-mail: hankin.robin@gmail.com URL: https://www.stir.ac.uk/people/1966824

https://www.jstatsoft.org/			
https://www.foastat.org/			
Submitted: 2022-08-24			
Accepted: 2023-10-26			