A critical analysis of the eigenvalue method used to derive priorities in AHP

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Abstract

A lot of research has been devoted to the critical analysis of the Analytic Hierarchy Process (AHP), from various perspectives. However, as far as we know, no one has addressed a fundamental problem, discussed in this paper, concerning the meaning of the priority vector derived from the principal eigenvalue method used in AHP. The role of AHP's consistency ratio is also analysed.

Keywords: Decision analysis; Analytic Hierarchy Process; Eigenvalue method; Condition of order preservation

1. Introduction and objective of the analysis

Since Saaty (1977, 1980) introduced the Analytic Hierarchy Process (AHP), many applications in real-world decision-making have been reported (cf. Zahedi, 1986; Golden et al., 1989; Shim, 1989; Vargas, 1990; Saaty, 2000; Forman and Gass, 2001; Golden and Wasil, 2003; Vaidya and Kumar, 2006). In parallel, AHP has often been criticised in the literature, from several perspectives (see, for example, Watson and Freeling, 1982, 1983; Belton and Gear, 1983; Belton and Gear, 1983, 1985; French, 1988; Holder, 1990; Dyer, 1990a,b; Barzilai and Golany, 1994; Salo and Hämäläinen, 1997). A debate about the main criticisms of AHP can be found in Belton and Stewart (2002) and Smith and von Winterfeldt (2004). Saaty has frequently contested these critics (see, for example, Saaty et al., 1983; Saaty and Vargas, 1984; Saaty, 1990, 1997; Saaty and Hu, 1998) and, in essence, has not modified his original method (see Saaty, 2005). Independently of our agreement with some of those criticisms, the analysis of which is beyond the scope of this paper, we believe that the elicitation of pairwise comparison judgements and the possibility of expressing them verbally are cornerstones of the popularity of AHP.

There is, however, a key problem that, as far as we know, has never before been addressed in the literature. It concerns the meaning of the priority vector derived from the principal eigenvalue method used in AHP. The "AHP uses a principal eigenvalue
method (EM) to derive priority vectors” (Saaty and Hu, 1998, p. 121). Following Saaty, the priority vector has two meanings: “The first is a numerical ranking of the alternatives that indicates an order of preference among them. The other is that the ordering should also reflect intensity or cardinal preference as indicated by the ratios of the numerical values (...)” (Saaty, 2003, p. 86). This second meaning requires, in our view, that these ratios preserve, whenever possible, the order of the respective preference intensities, which is not always the case for AHP priority vectors. Indeed, the ratios of AHP priority values can violate this order albeit the ratios of alternative priority values, derived from the same pairwise comparisons, preserve it. From our decision-aid perspective, this is a basic drawback of AHP. Consider the following condition:

Condition of Order Preservation (COP): For all alternatives $x_1, x_2, x_3, x_4$ such that $x_1$ dominates $x_2$ and $x_3$ dominates $x_4$, if the evaluator’s judgements indicate the extent to which $x_1$ dominates $x_2$ is greater than the extent to which $x_3$ dominates $x_4$, then the vector of priorities $w$ should be such that, not only $w(x_1) > w(x_2)$ and $w(x_3) > w(x_4)$ (preservation of order of preference) but also that $w(x_1)/w(x_2) > w(x_3)/w(x_4)$ (preservation of order of intensity of preference).

For instance, if $x_1$ strongly dominates $x_2$ and $x_3$ moderately dominates $x_4$, it is from our view fundamental that, whenever possible, the vector of priorities $w$ be such that $w(x_1)/w(x_2) > w(x_3)/w(x_4)$; indeed, these judgements indicate that the intensity of preference of $x_1$ over $x_2$ is higher than the intensity of preference of $x_3$ over $x_4$.

We will prove with simple examples that the AHP priority vector does not necessarily satisfy the COP, even though it is possible to respect this condition. In such cases, alternative priority values that satisfy COP can easily be found by a mathematical program including COP constrains. The particular program that we used is not important in the scope of this paper, since our intention is not at all to suggest an alternative procedure to AHP.

Note that a numerical scale that satisfies the COP does not always exist. In our constructive perspective, it is essential to detect these situations and discuss them with the evaluator before proposing any priority scale. A complementary objective of this paper is to analyse if the consistency ratio used in AHP can reveal such situations.

The rest of this paper is organised in the following manner: in Section 2, we review the principal eigenvalue method used in AHP to derive priority vectors; in Sections 3 and 4, we present some examples in which it would be possible to satisfy the COP, however, the AHP priority vectors violate it; in Section 5, we show that the AHP consistency ratio is not suitable for detecting the existence (or the non-existence) of a numerical scale satisfying the COP; a brief conclusion is presented in Section 6.

2. Overview of the principal eigenvalue method (EM)

Let $X = \{x_1, x_2, \ldots, x_n\}$ be a set of elements and $\varphi$ “a property or criterion that they have in common” (Saaty, 1996, p. 24) – for example, $X$ could be a set of cars and $\varphi$ their comfort. How can we help a person $J$ quantify the relative priority (or importance) that the elements of $X$ have for her, in terms of $\varphi$?

The EM used in AHP to derive priorities for the elements of $X$ requires that a number – denoted $w_{ij}$ – be assigned to each pair of elements $(x_i, x_j)$ representing, in the opinion of $J$, the ratio of the priority of the dominant element $(x_i)$ relative to the priority of the dominated element $(x_j)$ (Saaty, 1997). $J$ is invited to compare the elements pairwise and can express her judgements in two different ways:

- either numerically, by giving a real number between 1 (inclusive) and 10 (exclusive) (Saaty, 1989) – for example, if $x_i$ is a Chevrolet and $x_j$ a Lada and if $J$ judges the Chevrolet to be six times more comfortable than the Lada, than $w_{ij} = 6$;
- or verbally, by choosing one of the following expressions: equal importance, moderate dominance, strong dominance, very strong dominance, extreme dominance, or an intermediate judgement between two consecutive expressions; each verbal pairwise comparison elicited is then automatically converted into a number $w_{ij}$ as exhibited in Table 1 – for example, if $x_i$ is a Peugeot and $x_j$ an Opel and if $J$ judges the Peugeot to be moderately more comfortable than the Opel, then $w_{ij} = 3$.

During the elicitation process, a positive reciprocal matrix, in which each element $x_1, x_2, \ldots, x_n$ of $X$
is assigned one line and one column, can be filled by placing the corresponding number at the intersection of the line of $x_i$ with the column of $x_j$

$$
\begin{cases}
w_{ij} & \text{if } x_i \text{ dominates } x_j, \\
1/w_{ij} & \text{if } x_j \text{ dominates } x_i, \\
1 & \text{if } x_i \text{ does not dominate } x_j \\
\quad \text{and } x_j \text{ does not dominate } x_i.
\end{cases}
$$

For example, assuming that for all $i,j \in \{1,2,\ldots,n\}$, $x_i$ dominates $x_j$ if and only if $i<j$, the format of the positive reciprocal matrix will be

$$
W = 
\begin{pmatrix}
1 & w_{12} & \cdots & w_{1n} \\
1/w_{12} & 1 & \cdots & w_{2n} \\
\vdots & \vdots & \ddots & \vdots \\
1/w_{1n} & 1/w_{2n} & \cdots & 1
\end{pmatrix}.
$$

In order to assign a “priority” (or a “weight”) to each element $x_i$ – a numerical value that we will denote $w(x_i)$ – the principal eigenvalue $\lambda_{\text{max}}$ of matrix $W$ and its normalised eigenvector are calculated: the components of this vector are the $w(x_i)$. This procedure has a very interesting property: if the judgements of $J$ are such that $w_{ij} \cdot w_{jk} = w_{ik}$ for all $i<j<k$ (cardinal consistency condition), the derived $w(x_i)$ are such that $w_{ij} = w(x_i)/w(x_j)$ for all $i<j$.

However, cardinal consistency is seldom observed in practice. Therefore, AHP makes use of a “consistency test” that prevents priorities from being accepted if the inconsistency level is high. In order to measure the deviation of matrix $W$ from “consistency”, a consistency index CI is defined as $\lambda_{\text{max}} - n/(n-1)$ and a random index RI (of order $n$) is calculated as the average of the CI of many thousands reciprocal matrices (of order $n$) randomly generated from the scale 1 to 9, with reciprocals forced. The values of RI for matrices of size 1,2,\ldots,10 can be found in Saaty (2005, p. 374). The ratio of CI to RI for the same order matrix is called the consistency ratio CR. According to Saaty (1980, p. 21), “a consistency ratio of 0.10 or less is considered acceptable”. That is, an inconsistency is stated to be a matter of concern if CR exceeds 0.1, in which case the pairwise comparisons should be re-examined.

If the elements are to be compared according to several $\varphi$, the AHP proposes that a hierarchy be built with the general goal on top, the elements at the bottom and the $\varphi$ at intermediate levels. The procedure described above is then repeatedly applied bottom-up: to calculate a vector of priorities for the elements with respect to each $\varphi$ situated at the bottom intermediate level; to calculate a vector of weights for each cluster of $\varphi$ at the different levels. All this judgemental information is then synthesised from bottom to top by successive additive aggregations, in order to derive a vector of overall priorities for the elements.

3. Examples in which the COP is violated by the priority vector derived from the EM

We present in this section two examples proving that the COP may be violated by the priority vector given by the EM for each one of them, although scales exist that do respect it. Example 1 involves verbal judgements and Example 2 involves numerical judgements.

Example 1 (Case of verbal judgements). Let $X = \{x_1,x_2,x_3,x_4,x_5\}$ be a set of alternatives between which the following pairwise comparisons were formulated by a person $J$: 

1. $x_1$ dominates $x_2$, equal to moderate dominance. 
2. $x_1$ dominates $x_3$, moderate dominance. 
3. $x_1$ dominates $x_4$, strong dominance. 
4. $x_1$ dominates $x_5$, extreme dominance. 
5. $x_2$ dominates $x_3$, equal to moderate dominance. 
6. $x_2$ dominates $x_4$, moderate to strong dominance. 
7. $x_2$ dominates $x_5$, extreme dominance.

<table>
<thead>
<tr>
<th>Verbal expressions$^a$</th>
<th>Corresponding numbers</th>
</tr>
</thead>
<tbody>
<tr>
<td>Equal</td>
<td>1</td>
</tr>
<tr>
<td>Equal to moderate</td>
<td>2</td>
</tr>
<tr>
<td>Moderate</td>
<td>3</td>
</tr>
<tr>
<td>Moderate to strong</td>
<td>4</td>
</tr>
<tr>
<td>Strong</td>
<td>5</td>
</tr>
<tr>
<td>Strong to very strong</td>
<td>6</td>
</tr>
<tr>
<td>Very strong</td>
<td>7</td>
</tr>
<tr>
<td>Very strong to extreme</td>
<td>8</td>
</tr>
<tr>
<td>Extreme</td>
<td>9</td>
</tr>
</tbody>
</table>

$^a$ In Saaty (1996, 2005) the verbal expressions “equal to moderate”, “moderate to strong”, “strong to very strong” and “very strong to extreme” are replaced by “weak”, “moderate plus”, “strong plus” and “very, very strong”, respectively.
\{x_3, x_4\}: x_3 \text{ dominates } x_4, \text{ equal to moderate dominance.}
\{x_3, x_5\}: x_3 \text{ dominates } x_5, \text{ very strong to extreme dominance.}
\{x_4, x_3\}: x_4 \text{ dominates } x_5, \text{ very strong dominance.}

From Table 1, the corresponding positive reciprocal matrix is

\[
\begin{pmatrix}
1 & 2 & 3 & 5 & 9 \\
1/2 & 1 & 2 & 4 & 9 \\
1/3 & 1/2 & 1 & 2 & 8 \\
1/5 & 1/4 & 1/2 & 1 & 7 \\
1/9 & 1/9 & 1/8 & 1/7 & 1
\end{pmatrix}
\]

for which the normalised eigenvector corresponding to its principal eigenvalue is

\[
\begin{pmatrix}
0.426 \\
0.281 \\
0.165 \\
0.101 \\
0.027
\end{pmatrix}
\]

Consequently, given the judgements of \(J\), the priorities obtained through the EM are

\[w(x_1) = 0.426,\]
\[w(x_2) = 0.281,\]
\[w(x_3) = 0.165,\]
\[w(x_4) = 0.101,\]
\[w(x_5) = 0.027.\]

Then, in particular, \(w(x_1)/w(x_4) \approx 4.218\) and \(w(x_4)/w(x_5) \approx 3.741\), that is, \(w(x_1)/w(x_4) > w(x_4)/w(x_5)\). Given that \(J\) judged that \(x_4\) very strongly dominates \(x_5\) and \(x_4\) strongly dominates \(x_4\), the priority vector given by the EM violates the COP. Yet, for example, the scale \(w^*\)

\[w^*(x_1) = 0.385,\]
\[w^*(x_2) = 0.275,\]
\[w^*(x_3) = 0.195,\]
\[w^*(x_4) = 0.125,\]
\[w^*(x_5) = 0.020,\]

respects the COP, as shown in Table 2. Let us also point out that the value of the consistency ratio for the judgements in Example 1 is 0.05, significantly smaller than the 0.10 threshold; therefore, in AHP’s perspective the judgements need not be revised.

**Example 2 (Case of numerical judgements).** Let \(X = \{x_1, x_2, x_3, x_4\}\) be a set of alternatives between which the following pairwise comparisons were formulated by a person \(J\):

\[
\begin{pmatrix}
1 & 2.5 & 4 & 9.5 \\
1/2.5 & 1 & 3 & 6.5 \\
1/4 & 1/3 & 1 & 5 \\
1/9.5 & 1/6.5 & 1/5 & 1
\end{pmatrix}
\]

for which the normalised eigenvector corresponding to its maximal eigenvalue is

\[
\begin{pmatrix}
0.533 \\
0.287 \\
0.139 \\
0.041
\end{pmatrix}
\]

<table>
<thead>
<tr>
<th>Possible verbal judgements</th>
<th>( (x_i, x_j) ) pair(s) and respective (w^<em>(x_i)/w^</em>(x_j)) ratios</th>
</tr>
</thead>
<tbody>
<tr>
<td>Equal to moderate</td>
<td>( (x_1, x_2): 1.40 \ (x_2, x_3): 1.41 \ (x_3, x_4): 1.56 )</td>
</tr>
<tr>
<td>Moderate</td>
<td>( (x_1, x_3): 1.97 )</td>
</tr>
<tr>
<td>Moderate to strong</td>
<td>( (x_2, x_4): 2.20 )</td>
</tr>
<tr>
<td>Strong</td>
<td>( (x_1, x_4): 3.08 )</td>
</tr>
<tr>
<td>Strong to very strong</td>
<td>( \emptyset )</td>
</tr>
<tr>
<td>Very strong</td>
<td>( (x_4, x_3): 6.25 )</td>
</tr>
<tr>
<td>Very strong to extreme</td>
<td>( (x_3, x_5): 9.75 )</td>
</tr>
<tr>
<td>Extreme</td>
<td>( (x_2, x_3): 13.75 \ (x_1, x_3): 19.25 )</td>
</tr>
</tbody>
</table>
Consequently, given the judgements of $J$, the priorities obtained through the EM are

\[
w(x_1) = 0.533, \\
w(x_2) = 0.287, \\
w(x_3) = 0.139, \\
w(x_4) = 0.041.
\]

For all $i, j \in \{1, 2, 3, 4\}$ such that $i < j$, Table 3 presents the numerical value $w_{ij}$ given by $J$ when she judged how many times $x_i$ dominates $x_j$, together with the respective value of the ratio $w(x_i)/w(x_j)$.

It is not surprising that the values of $w(x_i)/w(x_j)$ are not the same as the numerical judgements $w_{ij}$ (because the latter are not cardinally consistent) but it is surprising to verify that their order is not preserved by the ratios. Indeed, $w_{34} > w_{13}$ but $w(x_3)/w(x_4) < w(x_1)/w(x_3)$. This proves that, again, the priority vector given by the EM violates the COP. Yet, for example, the scale $w^*$:

\[
\begin{align*}
w^*(x_1) &= 0.48, \\
w^*(x_2) &= 0.32, \\
w^*(x_3) &= 0.16, \\
w^*(x_4) &= 0.04,
\end{align*}
\]

respects the COP. Indeed,

\[
\begin{align*}
\frac{w^*(x_1)}{w^*(x_4)} &= 12 > \frac{w^*(x_2)}{w^*(x_4)} = 8 > \frac{w^*(x_3)}{w^*(x_4)} = 4 > \frac{w^*(x_1)}{w^*(x_3)} \\
&= 3 > \frac{w^*(x_2)}{w^*(x_3)} = 2 > \frac{w^*(x_1)}{w^*(x_2)} = 1.5.
\end{align*}
\]

Moreover, the value of the consistency ratio for the judgements in Example 2 is 0.05, significantly smaller than the 0.10 threshold; therefore in AHP’s perspective the judgements need not be revised.

4. Analysis of one of Saaty’s examples

Example 3. In this section, we analyse the violation of the COP in one of the examples presented in Saaty (1977, pp. 254–256) and Saaty (1980, pp. 40–41) to empirically validate the EM. We refer to the example of pairwise comparisons of the GNP of several countries, in which, for a given matrix of verbal judgements, the priorities given by the AHP are remarkably close to the normalised GNP values. The countries are (Saaty’s notation) “US, USSR, China, France, UK, Japan and W. Germany” and the matrix of judgements presented is

\[
\begin{pmatrix}
\text{US} & 1 & 4 & 9 & 6 & 6 & 5 & 5 \\
\text{USSR} & 1/4 & 1 & 7 & 5 & 5 & 3 & 4 \\
\text{China} & 1/9 & 1/7 & 1 & 1/5 & 1/7 & 1/5 & 1/5 \\
\text{France} & 1/6 & 1/5 & 5 & 1 & 1 & 1/3 & 1/3 \\
\text{UK} & 1/6 & 1/5 & 5 & 1 & 1 & 1/3 & 1/3 \\
\text{Japan} & 1/5 & 1/3 & 7 & 3 & 3 & 1 & 2 \\
\text{W. Germany} & 1/5 & 1/4 & 5 & 3 & 3 & 1/2 & 1
\end{pmatrix}
\]

The corresponding priorities are

\[
\begin{align*}
w(\text{US}) &= 0.427, \\
w(\text{USSR}) &= 0.230, \\
w(\text{China}) &= 0.021, \\
w(\text{France}) &= 0.052, \\
w(\text{UK}) &= 0.052, \\
w(\text{Japan}) &= 0.123, \\
w(\text{W. Germany}) &= 0.094.
\end{align*}
\]

These are the priorities appearing in Saaty (1980), which are a little different from those in Saaty (1977): 0.429, 0.231, 0.021, 0.053, 0.053, 0.119, and 0.095, respectively. Nevertheless, in both of these priority vectors the same five violations of the COP can be observed. We will analyse two of these hereafter.

(1) According to the matrix of judgements, US dominates USSR (4 times) more than Japan dominates France (3 times). But, $w(\text{US})/w(\text{USSR}) \approx 1.857$ and $w(\text{Japan})/w(\text{France}) \approx 2.365$, that is, $w(\text{US})/w(\text{USSR}) < w(\text{Japan})/w(\text{France})$.

(2) According to the matrix of judgements, Japan dominates China (7 times) more than US dominates UK (6 times). But, $w(\text{Japan})/w(\text{China}) \approx 5.857$ and $w(\text{US})/w(\text{UK}) \approx 8.212$, that is, $w(\text{Japan})/w(\text{China}) < w(\text{US})/w(\text{UK})$.

In spite of this, it is possible to avoid all of the violations of the COP, as for example with the following priority vector of priorities $w^*$ (see Table 4):
Table 4

<table>
<thead>
<tr>
<th>Verification of the COP</th>
<th>( (x_i, x_j) ) pair(s) and respective ( w^<em>(x_i)/w^</em>(x_j) ) ratios</th>
</tr>
</thead>
<tbody>
<tr>
<td>Equal to moderate</td>
<td>(Japan, W. Germany): 1.23</td>
</tr>
<tr>
<td>Moderate</td>
<td>(W. Germany, France): 1.38</td>
</tr>
<tr>
<td></td>
<td>(W. Germany, USSR): 1.38</td>
</tr>
<tr>
<td></td>
<td>(Japan, France): 1.70</td>
</tr>
<tr>
<td></td>
<td>(Japan, UK): 1.70</td>
</tr>
<tr>
<td></td>
<td>(USSR, Japan): 1.85</td>
</tr>
<tr>
<td>Moderate to strong</td>
<td>(US, USSR): 1.91</td>
</tr>
<tr>
<td></td>
<td>(US, W. Germany): 2.28</td>
</tr>
<tr>
<td>Strong</td>
<td>(USSR, France): 3.14</td>
</tr>
<tr>
<td></td>
<td>(USSR, UK): 3.14</td>
</tr>
<tr>
<td></td>
<td>(US, Japan): 3.54</td>
</tr>
<tr>
<td></td>
<td>(UK, China): 3.63</td>
</tr>
<tr>
<td></td>
<td>(France, China): 3.63</td>
</tr>
<tr>
<td></td>
<td>(US, W. Germany): 4.36</td>
</tr>
<tr>
<td>Strong to very strong</td>
<td>(US, France): 6.00</td>
</tr>
<tr>
<td></td>
<td>(US, UK): 6.00</td>
</tr>
<tr>
<td>Very strong</td>
<td>(Japan, China): 6.16</td>
</tr>
<tr>
<td></td>
<td>(USSR, China): 11.42</td>
</tr>
<tr>
<td>Very strong to extreme</td>
<td>∅</td>
</tr>
<tr>
<td>Extreme</td>
<td>(US, China): 21.79</td>
</tr>
</tbody>
</table>

\[
\begin{align*}
\text{w}^*(\text{US}) & = 0.414, \\
\text{w}^*(\text{USSR}) & = 0.217, \\
\text{w}^*(\text{China}) & = 0.019, \\
\text{w}^*(\text{France}) & = 0.069, \\
\text{w}^*(\text{UK}) & = 0.069, \\
\text{w}^*(\text{Japan}) & = 0.117, \\
\text{w}^*(\text{W. Germany}) & = 0.095.
\end{align*}
\]

Let us also point out that the value of the consistency ratio for the judgements of this example is 0.08.

5. Discussion about the consistency ratio (CR)

Example 4. In this section, we present an example in which it is impossible to find a numerical scale satisfying the COP and analyse the value of the CR. Let \( X = \{x_1, x_2, x_3, x_4, x_5\} \) be a set of alternatives between which the following pairwise comparison judgements were formulated by a person \( J \):

\[
\begin{align*}
\{x_1, x_2\}: & \text{ } x_1 \text{ dominates } x_2, \text{ equal to moderate dominance.} \\
\{x_1, x_3\}: & \text{ } x_1 \text{ dominates } x_3, \text{ strong dominance.} \\
\{x_1, x_4\}: & \text{ } x_1 \text{ dominates } x_4, \text{ very strong dominance.} \\
\{x_1, x_5\}: & \text{ } x_1 \text{ dominates } x_5, \text{ extreme dominance.} \\
\{x_2, x_3\}: & \text{ } x_2 \text{ dominates } x_3, \text{ equal to moderate dominance.} \\
\{x_2, x_4\}: & \text{ } x_2 \text{ dominates } x_4, \text{ moderate dominance.} \\
\{x_2, x_5\}: & \text{ } x_2 \text{ dominates } x_5, \text{ very strong dominance.} \\
\{x_3, x_4\}: & \text{ } x_3 \text{ dominates } x_4, \text{ moderate dominance.} \\
\{x_3, x_5\}: & \text{ } x_3 \text{ dominates } x_5, \text{ strong dominance.} \\
\{x_4, x_5\}: & \text{ } x_4 \text{ dominates } x_5, \text{ equal to moderate dominance.}
\end{align*}
\]

For this set of judgements, it is impossible to satisfy the COP. Indeed, one should simultaneously have:

1. \( w(x_1)/w(x_3) > w(x_2)/w(x_4) \), because, according to \( J \)’s judgements, \( x_1 \) dominates \( x_3 \) (strong dominance) more than \( x_2 \) dominates \( x_4 \) (moderate dominance), and
2. \( w(x_1)/w(x_4) > w(x_1)/w(x_2) \), because, according to \( J \)’s judgements, \( x_3 \) dominates \( x_4 \) (moderate dominance) more than \( x_1 \) dominates \( x_2 \) (equal to moderate dominance).

This is impossible because the product, member to member, of these two inequalities gives \( w(x_1)/w(x_4) > w(x_1)/w(x_4) \).

In our view, this shows that we are in face of a real case of judgemental inconsistency because, contrary to Examples 1–3, the set of judgements in the present example is incompatible with a numerical representation that guarantees order preservation. And yet, the value of the CR corresponding to these judgements is very small (0.03), which means, in the AHP’s perspective, that these judgements would not necessitate to be revised. Moreover, 0.03 is smaller than the values of the consistency ratios for Examples 1–3 (0.05, 0.05 and 0.08) in which, as shown in Sections 3 and 4, scales exist that satisfy the COP, unlike to the present example in which an inconsistency problem undoubtedly exists. This shows that the CR used in AHP is not suitable for detecting the existence (or the non-existence) of a numerical scale satisfying the COP.

6. Conclusion

In this article, we have addressed the foundations of AHP, by analysing the eigenvalue method (EM) used to derive a priority vector. Our main conclusion is that, although the EM is very elegant from a mathematical viewpoint, the priority vector...
derived from it can violate a condition of order preservation that, in our opinion, is fundamental in decision aiding – an activity in which it is essential to respect values and judgements. In light of that, and independently of all other criticisms presented in the literature, we consider that the EM has a serious fundamental weakness that makes the use of AHP as a decision support tool very problematic. As Saaty (2005, p. 346) points out, “the purpose of decision-making is to help people make decisions according to their own understanding”, and “…methods offered to help make better decisions should be closer to being descriptive and considerably transparent”.

Finally, it is worthwhile to note that the criticism of the EM, presented in this paper, is also valid for any other method that has been (or may be) conceived to derive a vector of priorities from a pairwise comparison matrix on the basis of a mathematical technique that does not integrate what we call the COP, or does not automatically guarantee its satisfaction.

References