

Supplementary Material: Calculation of Choice Probabilities—A Shortcut

The formulas (4)–(7) used to calculate $P(\text{tie})$, $P(1)$, and $P(2)$ and the likelihood in (13) must be evaluated at each iteration of the MCMC chain for each respondent. The most time-consuming part of this calculation, computation of the many coefficients in the sums, is repeated many times across respondents and over iterations. We recommend that the technique of pre-computation be used to streamline the MCMC routine. The idea of precomputation is to handle expensive, repetitive calculations a single time (typically before the iterative algorithm begins), storing the needed results for future, quick use. This appendix describes such a simplification.

For any given value $K_i = K$, there are $K(K + 2)$ possible combinations of hits on the shared counter and the two unique counters. Exactly K combinations correspond to ties, with k hits on the shared counter and $K - k$ hits on each unique counter. There are $K + (K - 1) + \dots + 1$ combinations that lead to the counter for a_1 having reached K first and the same number of combinations that lead to the counter for a_2 having reached K first. Thus there are a total of $K(K + 2)$ cases.

Now let $\tilde{N} = \{\tilde{N}_s, \tilde{N}_1, \tilde{N}_2\}$ be a matrix of size $K(K + 2) \times 3$, with \tilde{N}_s , \tilde{N}_1 , and \tilde{N}_2 denoting vectors of possible hits at the time when the threshold is reached. The j th row of \tilde{N} is denoted by $\{\tilde{N}_s(j), \tilde{N}_1(j), \tilde{N}_2(j)\}$. Additionally, a matrix $\tilde{I} = \{\tilde{I}_s, \tilde{I}_1, \tilde{I}_2\}$ of indicators is used to record whether a row of \tilde{N} corresponds to a tie or a chosen alternative. For example, if a row j in \tilde{N} corresponds to a tie, then the j th row of \tilde{I} is $\tilde{I}_s(j) = 1$, $\tilde{I}_1(j) = 0$, and $\tilde{I}_2(j) = 0$.

The hits on the three counters that precede the threshold-reaching hit could have arrived in any sequence. The number of different sequences is given by the multiplicative coefficients within the summation terms in Theorem 2.1. A vector \tilde{C} of length $K(K + 2)$ is used to store these coefficients for every combination of hits. The j th element of \tilde{C} is set to be

$$\tilde{C}(j) = \begin{cases} \frac{(\tilde{N}_s(j) + \tilde{N}_1(j) + \tilde{N}_2(j) - 1)!}{(\tilde{N}_s(j) - 1)! \tilde{N}_1(j)! \tilde{N}_2(j)!} & \text{if } \tilde{I}_s(j) = 1, \\ \frac{(\tilde{N}_s(j) + \tilde{N}_1(j) + \tilde{N}_2(j) - 1)!}{\tilde{N}_s(j)! (\tilde{N}_1(j) - 1)! \tilde{N}_2(j)!} + \frac{(\tilde{N}_s(j) + \tilde{N}_1(j) + \tilde{N}_2(j) - 1)!}{(\tilde{N}_s(j) - 1)! \tilde{N}_1(j)! \tilde{N}_2(j)!} I(\tilde{N}_s(j) \neq 0) & \text{if } \tilde{I}_1(j) = 1, \\ \frac{(\tilde{N}_s(j) + \tilde{N}_1(j) + \tilde{N}_2(j) - 1)!}{\tilde{N}_s(j)! \tilde{N}_1(j)! (\tilde{N}_2(j) - 1)!} + \frac{(\tilde{N}_s(j) + \tilde{N}_1(j) + \tilde{N}_2(j) - 1)!}{(\tilde{N}_s(j) - 1)! \tilde{N}_1(j)! \tilde{N}_2(j)!} I(\tilde{N}_s(j) \neq 0) & \text{if } \tilde{I}_2(j) = 1, \end{cases}$$

where $j = 1, \dots, K(K + 2)$ and where $I(\tilde{N}_s(j) \neq 0) = 1$ if $\tilde{N}_s(j) \neq 0$ and 0 otherwise. For any given K , the vectors \tilde{C} , \tilde{N} , \tilde{I} are the same. Thus, they can be calculated in advance and stored in a multidimensional array.

In each MCMC iteration, for each respondent, when K , p_s , p_1 , and p_2 are specified, a vector $\tilde{p} = \{p_s^{\tilde{N}_s}, p_1^{\tilde{N}_1}, p_2^{\tilde{N}_2}\}$ of length $K(K + 2)$ is computed whose j th element is $\{p_s^{\tilde{N}_s(j)} p_1^{\tilde{N}_1(j)} p_2^{\tilde{N}_2(j)}\}$.

Then the expression in Theorem 2.1 can be written as

$$P(\text{tie}) = \tilde{C}'[\tilde{p} \bullet \tilde{I}_s], \quad (\text{SM.1})$$

$$P(1) = \tilde{C}'[\tilde{p} \bullet \tilde{I}_1], \quad (\text{SM.2})$$

$$P(2) = \tilde{C}'[\tilde{p} \bullet \tilde{I}_2], \quad (\text{SM.3})$$

where the operator “ \bullet ” is defined as the elementwise product of two vectors or matrices.

A similar technique can be used for set size three and larger. Pursuing the notion of precomputation, a set of matrices is created and stored which speed evaluation of the formulas presented in Appendix D. Details are available in Ruan (unpublished PhD dissertation, The Ohio State University, 2007).