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Abstract

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MATHEMATICS

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ON THE SET OF GAMES ON THE UNIT SQUARE WITH A UNIQUE SOLUTION

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Let C be the standard metrized space of continuous functions on the square $X \times Y$, where $X, Y = [0, 1]$. Each function $K \in C$ determines a two-person zero-sum game Γ_K on the unit square, in which $K(x, y)$ is the payoff of the first player if he has chosen x , and the second player has chosen y . As Ville showed ⁽⁴⁾ (see also ⁽¹⁾), every such game has an equilibrium situation in pure strategies. We shall say that a game has a unique solution if each player has only one optimal strategy. A game with a unique solution will be called a game with finite spectrum if the spectrum of the players' optimal strategies is finite. All necessary definitions may be found in ⁽¹⁾. As was shown in ^(1,2), the set of matrices of a given size that determine a game with a unique solution is an open and dense subset of the set of all matrices of the given size.

Theorem 1. The set of functions $K \in C$ that determine a game with finite spectrum is a dense subset of C .

Theorem 2. The set of functions $K \in C$ for which the game Γ_K has the following properties:

- 1) Γ_K has a unique solution;
- 2) the optimal distribution functions are continuous;
- 3) the spectrum of the optimal strategy of each player is a nowhere dense perfect closed set of Lebesgue measure zero, containing an everywhere dense subset of type G_δ .

Here we shall give a proof of a weaker theorem.

Theorem 2'. The set of functions $K \in C$ that determine a game with a unique solution is everywhere dense of type G_δ .

It is easy to construct an example showing that the set of functions $K \in C$ determining a game with a unique solution is not open.

Proof of Theorem 1. Denote by $\{K\}_n$ the class of all continuous functions that are linear on the triangles with vertices $(i/n, j/n)$, $((i+1)/n, j/n)$, $((i+1)/n, (j+1)/n)$, and on the triangles with vertices $(i/n, j/n)$, $(i/n, (j+1)/n)$, $((i+1)/n, (j+1)/n)$, $i, j = 0, 1, \dots, n-1$. Next put

$$A_n = \{x \in X \mid x = i/n, i = 0, 1, \dots, n\},$$

$$B_n = \{y \in Y \mid y = j/n, j = 0, 1, \dots, n\}.$$

Then, for any $\varepsilon > 0$, one can find a number n and a function $K_n \in \{K\}_n$ such that the following conditions are satisfied:

- 1) the game Γ_n , specified on $A_n \times B_n$ by the payoff function $K_n(x, y)$, has a unique solution.
- 2) $\rho(K_n, K) < \varepsilon$.

The existence of such a function follows from the uniform continuity of the function K , and also from the fact that the set of matrix games with a unique solution is everywhere dense (see, for example, ⁽¹⁾). Let F_n and G_n be optimal

strategies of the players in the game Γ_n . Since $A_n \subset X$, and $B_n \subset Y$, the strategies F_n and G_n determine in a natural way measures on X and Y . We shall denote them also by F_n and G_n . These strategies are optimal in the game Γ_{K_n} . Let us verify this. Indeed, the minimum of the function

$$\varphi(y) = \int K_n(x, y) dF_n(x)$$

is attained on B_n , since on each interval complementary to B_n the function $\varphi(y)$ is linear, and therefore the value of the minimum is not less than the value of the game Γ_n , because F_n is an optimal strategy in the game Γ_n . Thus, by using the strategy F_n , the first player can guarantee himself a payoff not less than V_{Γ_n} , where V_{Γ_n} is the value of the game Γ_n . It is shown analogously that, by using the strategy G_n , the second player cannot lose more than V_{Γ_n} . This means that the strategies F_n and G_n are optimal strategies in the game Γ_{K_n} .

Let $\Phi_n(x, y)$ be a continuous function on $X \times Y$, equal to zero on $A_n \times B_n$. Suppose, moreover, that $\Phi_n(x, y) > 0$ on $A_n \times Y \setminus A_n \times B_n$ and $\Phi_n(x, y) < 0$ on $X \times B_n \setminus A_n \times B_n$. Obviously, such a function exists. The value of the game Γ_{Φ_n} is equal to zero, and the optimal strategies of the players are derivative measures respectively on A_n and B_n , including F_n and G_n . Consequently, F_n and G_n are optimal strategies in the game Γ_P , where $P_n = K_n + \alpha_n \Phi_n$, α_n is an arbitrary positive number, and the value of the game is equal to V_{Γ_n} . These strategies are the unique optimal strategies in the game Γ_{P_n} . Indeed,

$$\int P_n(x, y) dF_n(x) > V_{\Gamma_n}$$

on $Y \setminus B_n$. Therefore the support of any optimal strategy of the second player is contained in B_n . It is shown analogously that the support of any optimal strategy of the first player is contained in A_n . Thus, all optimal strategies of the players in the game Γ_{P_n} are optimal strategies in the game Γ_n . The game Γ_n has a unique solution; hence the game Γ_{P_n} has a unique solution. Since ε and α_n are arbitrary positive numbers, the theorem is proved.

Proof of Theorem 2'. Let $\hat{\rho}(F_1, F_2)$ be some metric on the set of distribution functions, convergence in which is equivalent to convergence in the main. For example, as $\hat{\rho}$ one may take the Lévy metric (see (3)). It can also be defined as

$$\max_x \left| \int_0^x F_1(t) dt - \int_0^x F_2(t) dt \right|.$$

We shall say that the game Γ_K has an ε -unique solution if the set of optimal strategies of the first player can be enclosed in an open ball of radius ε , and the set of optimal strategies of the second player can be enclosed in an open ball of radius ε . Let M_ε be the set of continuous functions K for which the game Γ_K has an ε -unique solution. We shall prove that M_ε is an open subset of C . Indeed, let $K \in M_\varepsilon$, $K_m \in C \setminus M_\varepsilon$, and suppose that the sequence K_m converges to K . Moreover, let A_j , $j = 1, 2$, be an open ball of radius ε which contains all optimal strategies of player j in the game Γ_K . We may assume that there exists a player j such that, for every m , in the game Γ_{K_m} he has an optimal strategy F_m not contained in A_j ; otherwise one could choose a subsequence of the sequence K_m possessing this property. From the sequence F_m one can choose a subsequence converging in the main, and hence also in the metric $\hat{\rho}$, to some optimal strategy of player j in the game Γ_K , contained in A_j , which is impossible, since $F_m \notin A_j$, and A_j is an open set. The contradiction obtained proves the openness of M_ε . The set of all functions $K \in C$ for which the game Γ_K has a unique solution is equal to $\bigcap M_{1/n}$. Each set $M_{1/n}$ is open and contains all K that define a game with a unique solution,

and therefore, by Theorem 1, is dense in C . Thus, the set of all K for which the game Γ_K has a unique solution is the intersection of a countable number of open sets that are everywhere dense. Theorem 2' is proved.

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Note: Figure translations are in progress. See original paper for figures.

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