

REPEATED GAMES OF INCOMPLETE INFORMATION: THE SYMMETRIC CASE

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It is shown that in every repeated zero-sum game of incomplete information in which the information to both players is identical, $\lim v_n$ and v_∞ exist and are equal.

Repeated games of incomplete information have been of interest for some time (e.g., see [1] and [3]). In this note we consider those repeated two-person zero-sum games of incomplete information in which the information pattern is *symmetric*, that is, the information to both players is exactly the same. The description of such a game is as follows:

The true payoff matrix G^* is one of m possible $r \times s$ matrices $G^1, \dots, G^m$. The players do not know α but only its probability distribution $p = (p^1, \dots, p^m)$. The game consists of an infinite sequence of stages. At stage k , players I and II simultaneously choose a row i_k and column j_k , respectively, and the resulting payoff is $G^*(i_k, j_k)$. The players are not informed of the payoff but rather of $H^*(i_k, j_k)$, where $H^1, \dots, H^m$ are "information matrices." Perfect recall is assumed, that is

$$(1) \quad i \neq i' \text{ or } j \neq j' \Rightarrow H^*(i, j) \neq H^*(i', j').$$

Let v_n denote the value of the n -times repeated game and v_∞ the value of the infinitely-repeated game (if it exists). Our result is as follows:

THEOREM. *In every repeated zero-sum game of incomplete information with a symmetric information pattern, v_∞ and $\lim v_n$ exist and are equal.*

PROOF. By induction on m (note that this method provides an inductive procedure for computing v_∞).

If v_∞ and $\lim v_n$ exist and are equal, we denote their common value by $v(G^1, \dots, G^m, H^1, \dots, H^m, p)$.

Let us denote

$$M(\alpha, i, j) = \{\beta \in M : H^\beta(i, j) = H^\alpha(i, j)\},$$

where $M = \{1, \dots, m\}$,

$$p(\alpha, i, j)^\beta = \frac{p^\beta}{\sum_{\gamma \in M(\alpha, i, j)} p^\gamma} \quad \text{if } \beta \in M(\alpha, i, j) \\ = 0 \quad \text{otherwise}$$

and

$$v(\alpha, i, j) = v(\{G^\beta\}_{\beta \in M(\alpha, i, j)}, \{H^\beta\}_{\beta \in M(\alpha, i, j)}, p(\alpha, i, j)).$$

Received June 1973; revised August 1973.

AMS 1970 subject classifications. Primary 90D20; Secondary 90D05.

Key words and phrases. Game theory, repeated games, two-person zero-sum games, incomplete information, information, stochastic games.

Repeated Games With Incomplete Information

Arturo Cuomo



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