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^α is one of m possible $r \times s$ matrices $G^1, \cdots, G^m$. The players do not know α but only its probability distribution $p = (p^1, \cdots, p^m)$. 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 $G^\alpha(i_k, j_k)$. The players are not informed of the payoff but rather of $H^\alpha(i_k, j_k)$, where $H^1, \cdots, H^m$ are "information matrices." Perfect recall is assumed, that is

$$(1) \qquad i \neq i' \quad \text{or} \quad j \neq j' \rightarrow H^\alpha(i, j) \neq H^{\alpha'}(i', j').$$

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 $v(G^1, \cdots, G^m, H^1, \cdots, H^m, p)$.

Let us denote

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

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

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

and

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

Repeated Games With Incomplete Information

Evelyn C. Fink,Scott Gates,Brian D. Humes

Repeated Games With Incomplete Information:

    Repeated Games with Incomplete Information Robert J. Aumann,Michael Maschler,Richard E. Stearns,1995 The basic model studied throughout the book is one in which players ignorant about the game being played must learn what they can from the actions of the others   **Game Theory Topics** Evelyn C. Fink,Scott Gates,Brian D. Humes,1998-05-26 Game theory particularly the use of repeated games N person games and incomplete information games have been popular research techniques in political science sociology and management but difficult for new social researchers to use until now Aimed at making these topics accessible to all social scientist Game Theory Topics shows how game theory can be productively applied to problems in the social sciences Using a common social science game Chicken to illustrate game theory concepts the authors introduce readers to games of incomplete information how to build uncertainty into game theoretic models the concept of Bayesian Nash equilibrium and the role of repetition in game theory including how game theoretic models can easily accommodate many players Throughout the book the authors use applications to social science problems to illustrate the points being developed in each chapter   **A First Course on Zero-Sum Repeated Games** Sylvain Sorin,2002-03-07 This volume aims to present the basic results in the theory of two person zero sum repeated games including stochastic games and repeated games with incomplete information It is intended for graduate students with no previous knowledge of the field   *Repeated Games* Jean-François Mertens,Sylvain Sorin,Shmuel Zamir,2015-02-09 This landmark work significantly advances the literature on game theory with a masterful conceptual presentation of the CORE working papers published in 1994   **Handbook of Game Theory** Petyon Young,Shmuel Zamir,2014-10-01 The ability to understand and predict behavior in strategic situations in which an individual s success in making choices depends on the choices of others has been the domain of game theory since the 1950s Developing the theories at the heart of game theory has resulted in 8 Nobel Prizes and insights that researchers in many fields continue to develop In Volume 4 top scholars synthesize and analyze mainstream scholarship on games and economic behavior providing an updated account of developments in game theory since the 2002 publication of Volume 3 which only covers work through the mid 1990s Focuses on innovation in games and economic behavior Presents coherent summaries of subjects in game theory Makes details about game theory accessible to scholars in fields outside economics   **OPTIMIZATION AND OPERATIONS RESEARCH – Volume III** Ulrich Derigs,2009-02-09 Optimization and Operations Research is a component of Encyclopedia of Mathematical Sciences in the global Encyclopedia of Life Support Systems EOLSS which is an integrated compendium of twenty one Encyclopedias The Theme on Optimization and Operations Research is organized into six different topics which represent the main scientific areas of the theme 1 Fundamentals of Operations Research 2 Advanced Deterministic Operations Research 3 Optimization in Infinite Dimensions 4 Game Theory 5 Stochastic Operations Research 6 Decision Analysis which are then expanded into multiple subtopics each as a chapter These four volumes are aimed at the following

five major target audiences University and College students Educators Professional Practitioners Research Personnel and Policy Analysts Managers and Decision Makers and NGOs   Game Theory and Applications Tatsuro Ichiishi,Abraham Neyman,Yair Tauman,2014-06-28 Game Theory and Applications outlines game theory and proves its validity by examining it alongside the neoclassical paradigm This book contends that the neoclassical theory is the exceptional case and that game theory may indeed be the rule The papers and abstracts collected here explore its recent development and suggest new research directions Explains many of the recent central developments in game theory Highlights new research directions in economic theory which surpass the neoclassical paradigm Includes game theoretical analyses in economics political science and biology Written by leading game theorists economists political scientists and biologists   **Collected Papers** Robert J. Aumann,2000 Robert Aumann s career in game theory has spanned over research from his doctoral dissertation in 1956 to papers as recent as January 1995 Threaded through all of Aumann s work symbolized in his thesis on knots is the study of relationships between different ideas between different phenomena and between ideas and phenomena When you look closely at one scientific idea writes Aumann you find it hitched to all others It is these hitches that I have tried to study

   Equilibria in Repeated Games of Incomplete Information Abraham Neyman,Sylvain Sorin,1998 Every two person repeated game of symmetric incomplete information in which the signals sent at each stage to both players are identical and generated by a state and moves dependent probability distribution on a given finite alphabet has an equilibrium payoff   *A Long-run Collaboration on Long-run Games* Drew Fudenberg,David K. Levine,2009 This book brings together the joint work of Drew Fudenberg and David Levine through 2008 on the closely connected topics of repeated games and reputation effects along with related papers on more general issues in game theory and dynamic games The unified presentation highlights the recurring themes of their work   **Advances in Economic Theory: Volume 1** Econometric Society. World Congress,1992 This book gives the reader a unique survey of advances in economic theory   *Game Theory* Michael Maschler,Eilon Solan,Shmuel Zamir,2020-06-25 Now in its second edition this popular textbook on game theory is unrivalled in the breadth of its coverage the thoroughness of technical explanations and the number of worked examples included Covering non cooperative and cooperative games this introduction to game theory includes advanced chapters on auctions games with incomplete information games with vector payoffs stable matchings and the bargaining set This edition contains new material on stochastic games rationalizability and the continuity of the set of equilibrium points with respect to the data of the game The material is presented clearly and every concept is illustrated with concrete examples from a range of disciplines With numerous exercises and the addition of a solution manual for instructors with this edition the book is an extensive guide to game theory for undergraduate through graduate courses in economics mathematics computer science engineering and life sciences and will also serve as useful reference for researchers   *Game and Economic Theory* Sergiu Hart,Abraham Neyman,1995 Outstanding works showing the application of game theory to economic theory   **Stochastic Games and**

Applications Abraham Neyman,S. Sorin,2012-12-06 This volume is based on lectures given at the NATO Advanced Study Institute on Stochastic Games and Applications which took place at Stony Brook NY USA July 1999 It gives the editors great pleasure to present it on the occasion of L S Shapley s eightieth birthday and on the fiftieth birthday of his seminal paper Stochastic Games with which this volume opens We wish to thank NATO for the grant that made the Institute and this volume possible and the Center for Game Theory in Economics of the State University of New York at Stony Brook for hosting this event We also wish to thank the Hebrew University of Jerusalem Israel for providing continuing financial support without which this project would never have been completed In particular we are grateful to our editorial assistant Mike Borns whose work has been indispensable We also would like to acknowledge the support of the Ecole Poly tech nique Paris and the Israel Science Foundation March 2003 Abraham Neyman and Sylvain Sorin ix STOCHASTIC GAMES L S SHAPLEY University of California at Los Angeles Los Angeles USA 1 Introduction In a stochastic game the play proceeds by steps from position to position according to transition probabilities controlled jointly by the two players   Mathematical Economics Antonio Ambrosetti,Franco Gori,Roberto Lucchetti,2006-11-15 Contents I Ekeland Some Variational Methods Arising from Mathematical Economics A Mas Colell Four Lectures on the Differentiable Approach to General Equilibrium Theory J Scheinkman Dynamic General Equilibrium Models S Zamir Topics in Non Cooperative Game Theory   Social Organization and Mechanism Design Claude d' Aspremont,1999 By presenting a collection of contributions by leading experts this book illustrates the variety of issues that the discipline of mechanism design as a branch of game theory is capable of dealing with voting rules trial procedures public good production cost sharing monopolistic regulation bequest function etc However the book illustrates also the fundamental unity of the basic questions information gathering communication individual as well as coalitional strategic and dynamic behavior   *Mathematical Foundations of Game Theory* Rida Laraki,Jérôme Renault,Sylvain Sorin,2019-09-07 This book gives a concise presentation of the mathematical foundations of Game Theory with an emphasis on strategic analysis linked to information and dynamics It is largely self contained with all of the key tools and concepts defined in the text Combining the basics of Game Theory such as value existence theorems in zero sum games and equilibrium existence theorems for non zero sum games with a selection of important and more recent topics such as the equilibrium manifold and learning dynamics the book quickly takes the reader close to the state of the art Applications to economics biology and learning are included and the exercises which often contain noteworthy results provide an important complement to the text Based on lectures given in Paris over several years this textbook will be useful for rigorous up to date courses on the subject Apart from an interest in strategic thinking and a taste for mathematical formalism the only prerequisite for reading the book is a solid knowledge of mathematics at the undergraduate level including basic analysis linear algebra and probability   **Game Theory** Steven N. Durlauf,Lawrence E. Blume,2016-07-14 Specially selected from The New Palgrave Dictionary of Economics 2nd edition each article within this compendium covers the fundamental themes

within the discipline and is written by a leading practitioner in the field A handy reference tool **Essays in Game Theory** Nimrod Megiddo,2012-12-06 This volume presents a collection of papers on game theory dedicated to Michael Maschler Through his dedication and contributions to game theory Maschler has become an important figure particularly in the area of cooperative games Game theory has since become an important subject in operations research economics and management science As befits such a volume the main themes covered are cooperative games coalitions repeated games and a cost allocation games All the contributions are authoritative surveys of a particular topic so together they will present an invaluable overview of the field to all those working on game theory problems **Issues in Contemporary Economics** George R. Feiwel,1985-06-18

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