

Equilibrium Points in n-Person Games

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Notes:

This follows from the arguments used in a forthcoming paper.¹⁸ It is proved by constructing an "abstract" mapping cylinder of λ and transcribing into algebraic terms the proof of the analogous theorem on CW-complexes.

- * This note arose from consultations during the tenure of a John Simon Guggenheim Memorial Fellowship by MacLane.
- ² Whitehead, J. H. C., "Combinatorial Homotopy I and II," Bull. A.M.S., 55, 214-245 and 453-496 (1949). We refer to these papers as CH I and CH II, respectively.
- ³ By a complex we shall mean a connected CW complex, as defined in §5 of CH I. We do not restrict ourselves to finite complexes. A fixed 0-cell $e^0 \in K^0$ will be the base point for all the homotopy groups in K.
- ⁴ MacLane, S., "Cohomology Theory in Abstract Groups III," Ann. Math., 50, 736-761 (1949), referred to as CT III.
- ⁵ An (unpublished) result like Theorem 1 for the homotopy type was obtained prior to these results by J. A. Zilber.
- ⁶ CT III uses in place of equation (2.4) the stronger hypothesis that λB contains the center of A, but all the relevant developments there apply under the weaker assumption (2.4).
- ⁷ Eilenberg, S., and MacLane, S., "Cohomology Theory in Abstract Groups II," Ann. Math., 48, 326-341 (1947).
- ⁸ Eilenberg, S., and MacLane, S., "Determination of the Second Homology . . . by Means of Homotopy Invariants," these Proceedings, 32, 277-280 (1946).
- ⁹ Blakers, A. L., "Some Relations Between Homology and Homotopy Groups," Ann. Math., 49, 428-461 (1948), §12.
- ¹⁰ The hypothesis of Theorem C, requiring that $\nu^{-1}(1)$ not be cyclic, can be readily realized by suitable choice of the free group X, but this hypothesis is not needed here (cf. ⁶).
- 11 Eilenberg, S., and MacLane, S., "Homology of Spaces with Operators II," *Trans. A.M.S.*, 65, 49–99 (1949); referred to as HSO II.
- 12 $C(\tilde{K})$ here is the C(K) of CH II. Note that \tilde{K} exists and is a CW complex by (N) of p. 231 of CH I and that $p^{-1}K^n = \tilde{K}^n$, where p is the projection $p:\tilde{K} \to K$.
- ¹⁸ Whitehead, J. H. C., "Simple Homotopy Types." If W=1, Theorem 5 follows from (17:3) on p. 155 of S. Lefschetz, Algebraic Topology, (New York, 1942) and arguments in §6 of J. H. C. Whitehead, "On Simply Connected 4-Dimensional Polyhedra" (Comm. Math. Helv., 22, 48–92 (1949)). However this proof cannot be generalized to the case $W \neq 1$.

EQUILIBRIUM POINTS IN N-PERSON GAMES

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Communicated by S. Lefschetz, November 16, 1949

One may define a concept of an n-person game in which each player has a finite set of pure strategies and in which a definite set of payments to the n players corresponds to each n-tuple of pure strategies, one strategy being taken for each player. For mixed strategies, which are probability

distributions over the pure strategies, the pay-off functions are the expectations of the players, thus becoming polylinear forms in the probabilities with which the various players play their various pure strategies.

Any n-tuple of strategies, one for each player, may be regarded as a point in the product space obtained by multiplying the n strategy spaces of the players. One such n-tuple counters another if the strategy of each player in the countering n-tuple yields the highest obtainable expectation for its player against the n-1 strategies of the other players in the countered n-tuple. A self-countering n-tuple is called an equilibrium point.

The correspondence of each n-tuple with its set of countering n-tuples gives a one-to-many mapping of the product space into itself. From the definition of countering we see that the set of countering points of a point is convex. By using the continuity of the pay-off functions we see that the graph of the mapping is closed. The closedness is equivalent to saying: if P_1, P_2, \ldots and $Q_1, Q_2, \ldots, Q_n, \ldots$ are sequences of points in the product space where $Q_n \to Q$, $P_n \to P$ and Q_n counters P_n then Q counters P.

Since the graph is closed and since the image of each point under the mapping is convex, we infer from Kakutani's theorem¹ that the mapping has a fixed point (i.e., point contained in its image). Hence there is an equilibrium point.

In the two-person zero-sum case the "main theorem" and the existence of an equilibrium point are equivalent. In this case any two equilibrium points lead to the same expectations for the players, but this need not occur in general.

- * The author is indebted to Dr. David Gale for suggesting the use of Kakutani's theorem to simplify the proof and to the A. E. C. for financial support.
 - ¹ Kakutani, S., Duke Math. J., 8, 457-459 (1941).
- ² Von Neumann, J., and Morgenstern, O., The Theory of Games and Economic Behaviour, Chap. 3, Princeton University Press, Princeton, 1947.

REMARK ON WEYL'S NOTE "INEQUALITIES BETWEEN THE TWO KINDS OF EIGENVALUES OF A LINEAR TRANSFORMATION"*

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Communicated by H. Weyl, November 25, 1949

In the note quoted above H. Weyl proved a Theorem involving a function $\varphi(\lambda)$ and concerning the eigenvalues α_i of a linear transformation A and those, κ_i , of A^*A . If the κ_i and $\lambda_i = |\alpha_i|^2$ are arranged in descending

order,