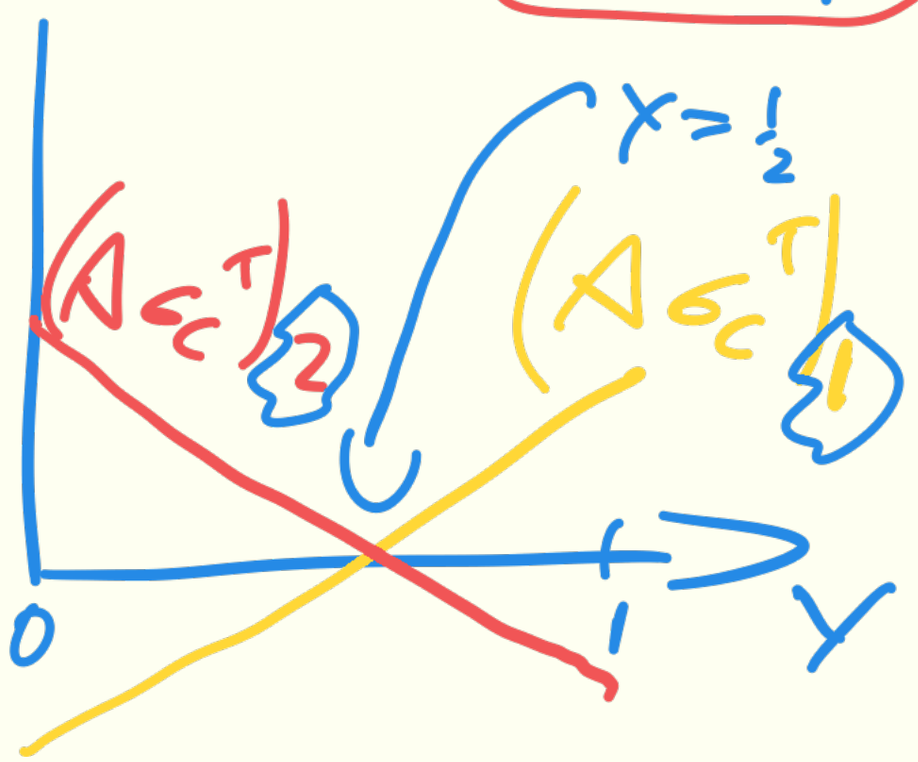
$$A = \begin{pmatrix} 1 & -1 \\ -1 & 1 \end{pmatrix}$$

$$\sigma_C = (y, 1-y) \qquad 0 \le y \le 1$$

$$A\sigma_C^T = \begin{pmatrix} 2y-1 \\ 1-2y \end{pmatrix}$$

↳ utility of (1,0)

↳ utility of (0,1)



$$\sigma_i^* = \begin{cases} (1,0) & y > \frac{1}{2} \\ (0,1) & y < \frac{1}{2} \\ \text{ind.} & y = \frac{1}{2} \end{cases}$$