

Mixed strategy NE

Matching Pennies

P

	H	T
H	1, 0	0, 1
T	0, 1	1, 0

P or q = Probability of choosing heads

$$u_1(T|q) = u_1(H|q)$$

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$$q \cdot 0 + (1-q) \cdot 1 = q \cdot 1 + (1-q) \cdot 0$$

$$1-q = q$$

$$q = 1/2$$

Same for P_2

$$u_1 = \frac{1}{2} \cdot 1 + \frac{1}{2} \cdot 0$$