

Q2. Minimax Theorem. For any given zerosum game with payoff matrix A , the following result holds true

$$\max_x y^{*T} Ax = \min_y y^T Ax^*$$

where x and y are the stochastic vectors composed of probabilities of each and every strategy for column and row players respectively, x^* and y^* are the optimal strategies for column and row players respectively.

Write an OPL model for finding x^* and y^* . Use Q2.dat for input.
(Your model should print the probabilities of each strategy, player wise, in a line each).
(Choose your variables wisely.)