Consider the alternative strategy profile in which:

- Player 1 never reveals anything, even;
- Player 2 updates their posterior—expecting that Player 1 never reveals.

Player 2's posteriors, given they expect Player 1 to follow this strategy, are:

$$\Pr\Big[\textsf{High} \mid \textsf{R}\Big] = \frac{\Pr\big[\textsf{R} \mid \textsf{High}\big] \cdot \Pr\big[\textsf{High}\big]}{\Pr\big[\textsf{R}\big]} = \frac{0 \cdot p}{0 \cdot p + (1 - q_h)(1 - p)} = 0,$$

$$\Pr\Big[\textsf{High} \mid \neg\textsf{R}\Big] = \frac{\Pr\big[\neg\textsf{R} \mid \textsf{High}\big] \cdot \Pr\big[\textsf{High}\big]}{\Pr\big[\neg\textsf{R}\big]} = \frac{1 \cdot p}{1} = p.$$

Player 1 does not want to switch to revealing, so this is also an equilibrium.