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**Algorithm 1** br player 2 pruning
 

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1:  $R \leftarrow \emptyset$ 
2: function BRP( $\Gamma, \check{v}, h, u_{\pi_1 \pi_{\mathcal{A}}}$ )  $\triangleright i \in \mathcal{P}$  has perfect recall
3:   if ( $h \in Z$ ) then
4:     return  $u_{\pi_1 \pi_{\mathcal{A}}}(h)$ 
5:    $LB^*(I_2) \leftarrow -\infty$ 
6:   if ( $h \in I \mid P(I) = 2$ ) then
7:      $I_2 \leftarrow I(h)$ 
8:     for  $i = 1 : |A_o(h)|$  do
9:        $a \leftarrow A_o(h)_i$ 
10:       $flag \leftarrow 0$ 
11:      for  $\bar{h} \in I_2$  do
12:        if ( $LB^*(I_2) > \check{v}(\bar{h}a)$ ) then
13:           $flag \leftarrow flag + 1$ 
14:      if ( $flag = |I_2|$ ) then
15:         $R \leftarrow R \cup \text{PRUNE}(\Gamma, I_2, a)$ 
16:      continue;
17:      if ( $(I_2, a) \notin E$ ) then
18:         $LB'(I_2) \leftarrow 0$ 
19:        for  $\bar{h} \in I_2$  do
20:           $LB'(I_2) \leftarrow LB'(I_2) + \text{BRP}(\Gamma, \check{v}, \bar{h}a, u_{\pi_1 \pi_{\mathcal{A}}})$ 
21:          if ( $LB'(I_2) > LB^*(I_2)$ ) then
22:             $LB^*(I_2) \leftarrow LB'(I_2)$ 
23:       $E \leftarrow E \cup \{(I_2, a)\}$ 
24:   return  $R$ 
25: function PRUNE( $\Gamma, \bar{I}, a$ )
26:    $I_{h,a} \leftarrow \{I(ha)\}_{h \in I}$ 
27:    $\hat{H} \leftarrow \bigcup_{I \in I_{h,a}} \{h \in H_1 \mid \exists b, (I, b) \in X_{1,2}(h)\}$ 
28:    $\bar{R} \leftarrow \emptyset$ 
29:   for  $I_1 \in \mathcal{I}_1$  do
30:     if ( $\forall h \in I_1, h \in \hat{H}$ ) then
31:        $\bar{R} \leftarrow \bar{R} \cup \{I_1\}$ 
32:   return  $\bar{R}$ 

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Function PRUNE takes in input game  $\Gamma$ , the information set  $\bar{I}$  and an action  $a \in A(\bar{I})$ ;  $I_{h,a}$  is the set of information sets that immediately follows from  $\bar{I}$  given action  $a$  and  $\hat{H}$  is the set of all nodes in a subtree having root node in some  $I \in I_{h,a}$ . The function returns set  $R$  that contains all the information set where we can fix an action. An information set can be part of  $R$  only if all its nodes belong to  $\hat{H}$ .

Function BRP takes in input game  $\Gamma$ , the vector containing an upper bound value  $\check{v}$  per information set, a node  $h \in H$  and the vector of utilities  $u_{\pi_1 \pi_{\mathcal{A}}}(z)$ ,  $z \in Z$ , that are marginalized with respect to the given behavioral strategies  $\pi_1$  of player 1 and  $\pi_{\mathcal{A}}$  of adversary player.

Function BRP returns  $R$ , the set of information sets which can be pruned. Pruning an information set practically means fixing a certain action. Indeed we know that the pruned information set will not be part of the best response, so we can fix a random action there because we will never take that path. Fixing an action simplify the combinatorial problem of choosing plans of player 1.

BRP is a recursive function that reads the marginalized utilities at leaves nodes and then propagate them up as lower bounds. The aim of the team of players  $\{1, 2\}$  is maximizing the utility so

Algorithm 2 use two vectors of dimension  $|\mathcal{I}_1|$ :

- $\mathbf{a}$ : the  $i$ -th element  $\mathbf{a}_i$  is the action currently selected at the  $i$ -th information set of player 1. The action is expressed as an index (ID) from 1 to  $|A(I_i)|$  following

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**Algorithm 2** update

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1: init  $\mathbf{a} \leftarrow \mathbf{1}$ 
2: init  $\mathbf{p} \leftarrow \mathbf{0}$ 
3:  $\bar{\pi}_1 \leftarrow \text{TOBEHAVIORAL}(\mathbf{a})$ 
4: function  $\text{TOBEHAVIORAL}(\mathbf{a})$ 
5:    $\bar{\pi}_1 \leftarrow \mathbf{0}_{|\mathcal{I}_1| \times |A(I_1)|}$ 
6:   for  $x = 1 : |\mathcal{I}_1|$ ,  $y = 1 : |A(I_1)|$  do
7:     if  $\mathbf{a}_x = y$  then
8:        $\bar{\pi}_1(x, y) \leftarrow 1$ 
9:   return  $\bar{\pi}_1$ 
10: function  $\text{UPDATE}(\mathbf{a}, \mathbf{p}, R)$ 
11:    $\mathbf{p} \leftarrow \text{UPDATEP}(\mathbf{p}, R)$ 
12:    $\mathbf{a} \leftarrow \text{UPDATEA}(\mathbf{a}, \mathbf{p})$ 
13:   return  $(\mathbf{a}, \mathbf{p})$ 
14: function  $\text{UPDATEP}(\mathbf{p}, R)$ 
15:   for  $I_i \in \mathcal{I}_1$  do
16:     if  $\mathbf{p}_i \neq 1 \wedge I_i \in R$  then
17:        $\mathbf{p}_i \leftarrow 1$ 
18:   return  $\mathbf{p}$ 
19: function  $\text{UPDATEA}(\mathbf{a}, \mathbf{p})$ 
20:    $B \leftarrow \mathcal{I}_1$ 
21:   for  $i | \mathbf{p}_i = 1$  do
22:      $B \leftarrow B \setminus I_i$ 
23:    $\mathbf{a} \leftarrow \text{NEXT}(B)$ 
24:   return  $\mathbf{a}$ 
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**Algorithm 3** Ordered Actions in  $A_o(I_i)$ 

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1: function  $\text{ORDER}(\Gamma, I_i)$ 
2:    $C \leftarrow I_i \times A(I_i)$ 
3:    $j \leftarrow 1$ 
4:   for  $(h, a) \in I_i \times A(I_i)$  do
5:     if  $(h, a) \in C$  then
6:       if  $\bar{v}(ha) \geq \bar{v}(\bar{h}\bar{a}) \quad \forall (\bar{h}, \bar{a}) \in I_i \times A(I_i)$  then
7:          $A_o(I_i)_j \leftarrow a$ 
8:          $j \leftarrow j + 1$ 
9:         for  $\bar{h} \in I_i$  do
10:            $C \leftarrow C \setminus \{(\bar{h}, a)\}$ 
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the order of  $A_o(I_i)$  (e.g.  $\mathbf{a}_2 = 1$  means that the second element of  $\mathbf{a}$ , which is the action currently selected at the second information set of player one  $I_2$ , is the first element of the ordered set of action of  $I_2$  that is  $A_o(I_2)_1$ ).  $\mathbf{a}$  is initialized as a vector of 1s that means that the first path selected is the one with the highest value according to information obtained from the perfect recall refinement.

- $\mathbf{p}$ : the  $i$ -th element  $\mathbf{p}_i$  is equal to 1 iff the  $i$ -th information set of player 1 has been pruned. This information is useful in order to fix an action there.

Function TOBEHAVIORAL takes in input the vector  $\mathbf{a}$  and create  $\bar{\pi}_1$  a matrix  $|\mathcal{I}_1| \times |A(I_1)|$ . Note that the branching factor is the same for all the information sets of player 1 (i.e.  $|A(I_1)| = |A(I_2)| = \dots = |A(I_{|\mathcal{I}_1|})|$ ). The  $i$ -th row of the matrix is the pure behavioral strategy followed by player 1 at information set  $I_i \in \mathcal{I}_1$ . Behavioral strategy at information set  $I_i$  is a distribution of probabilities over actions  $A(I_i)$ ; playing a pure strategy means setting  $\bar{\pi}_1(i, j) = 1$  if the  $j$ -th action of  $A_o(I_i)$  (whose ID is  $\mathbf{a}(i)$ ) is chosen and all the other elements  $\bar{\pi}_1(i, \bar{j}) = 0 \quad \forall \bar{j} \neq j$ .