賽局論 HW1

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Problem 2. First, there are two lemmas:

Lemma 2.1. $E \subseteq F \iff \sim F \subseteq \sim E$.

Lemma 2.2. $PE = \sim K \sim E$.

Let's prove P2, P4 by K2, K4.

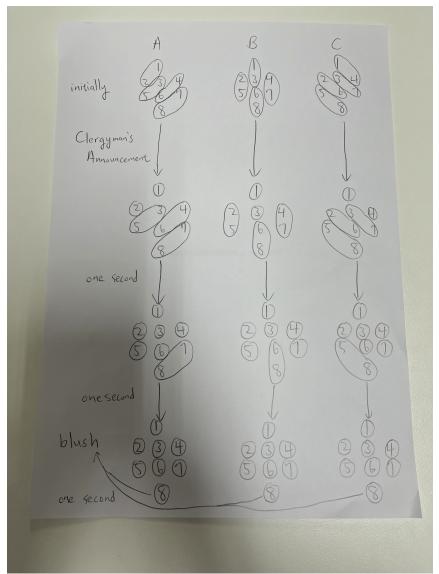
$$K \sim E \stackrel{\text{K2}}{\subseteq} \sim E \stackrel{\text{Lemma (2.1)}}{\Rightarrow} E \subseteq \sim K \sim E \stackrel{\text{Lemma (2.2)}}{=} PE$$
, which is P2.
 $P \sim E \stackrel{\text{K4}}{\subseteq} KP \sim E \stackrel{\text{Lemma (2.1)}}{\Rightarrow} PKE \stackrel{\text{Lemma (2.2)}}{=} P \sim P \sim E \stackrel{\text{Lemma (2.2)}}{=} \sim KP \sim E \subseteq \sim P \sim E \stackrel{\text{Lemma (2.2)}}{=} KE$, which is P4.
 $KE \stackrel{\text{P2}}{\subseteq} PKE \stackrel{\text{K4}}{\subseteq} KPKE \stackrel{\text{P4}}{\subseteq} K^2E$.

Problem 3 (12.12.4). $P \sim E \subseteq KP \sim E$ Lemma (2.1) $PKE = P \sim P \sim E$ E = KE, which is P4.

Problem 4 (12.12.8).

- (a) $KE \stackrel{\mathrm{K3}}{\subseteq} K^2E$.
- (b) $\sim KE \stackrel{\text{Lemma (2.2)}}{=} P \sim E \stackrel{\text{K4}}{\subseteq} KP \sim E \stackrel{\text{Lemma (2.2)}}{=} K \sim KE.$
- (c) $PE \subseteq KPE$.
- (d) $\sim PE \stackrel{\mathbf{Lemma}}{=} \overset{\mathbf{(2.2)}}{=} K \sim E \stackrel{\mathrm{K3}}{\subseteq} K^2 \sim E \stackrel{\mathbf{Lemma}}{=} \overset{\mathbf{(2.2)}}{=} K \sim PE.$
- $\therefore KE, \sim KE, PE, \sim PE$ are truisms.

Problem 5 (12.12.14).



All of them will blush in this story, and the first blush will occur three seconds after the announcement.

Problem 6.

Lemma 6.1. $P\{w\} = P(w)$.

Remark 1. Lemma 2 in class proved it.

(a)
$$\therefore P_A(1) \stackrel{\mathbf{Lemma}}{=} {}^{\mathbf{(6.1)}} P_A\{1\} \stackrel{\mathrm{K4}}{\subseteq} KP_A(1).$$

 $\therefore P_A(1) = \{1, 2\}$ is a truism.

Author: 許博翔 2

(b) Clearly, $w \in P(w)$ by the definition.

By Theorem 4 in class, $P(w_1) = P(w_2) \iff P(w_1) \cap P(w_2) \neq \emptyset$.

Since $2 \in P(1) \cap P(2)$, there is $P(1) = P(2) = \{1, 2\}$.

Since $4 \in P(3) \cap P(4)$, $5 \in P(3) \cap P(5)$, there is $P(3) = P(4) = P(5) = \{3, 4, 5\}$.

$$K\{4,5\} = \sim P \sim \{4,5\} = \sim P\{1,2,3\} \stackrel{\text{Pl}}{=} \sim (P\{1,2\} \cup P\{3\}) \stackrel{\text{Pl}}{=} \sim (P\{1\} \cup P\{2\} \cup P\{3\})) \stackrel{\text{Pl}}{=} \sim (P\{1\} \cup P\{3\}))$$

$$P\{3\}) \stackrel{\mathbf{Lemma}}{=} {}^{\mathbf{(6.1)}} \sim (P(1) \cup P(2) \cup P(3)) = \sim (\{1,2\} \cup \{1,2\} \cup \{3,4,5\}) = \sim (\{1,2\} \cup \{1,2\} \cup \{3,4,5\})) = \sim (\{1,2\} \cup \{3,4,5\})$$

 $\{1, 2, 3, 4, 5\} = \emptyset.$

 \therefore in no state will A know that the event $\{4,5\}$ has occurred.

(c) Telling how many elements B's current possibility set contains is equivalent to tell what the current possibility set is. Let P_A^0 denote the original possibility sets of A. $P_A(1) = P_A^0(1) \cap P_B(1) = \{1, 2\}, \ P_A(3) = P_A^0(3) \cap P_B(3) = \{3\}, \ P_A(4) = P_A^0(4) \cap P_B(4) = \{4, 5\}.$

By Theorem 4 in class, the possibility sets is a partition of $\{1, 2, 3, 4, 5\}$.

 \therefore the possibility partition of A will be changed to $\{1, 2\}, \{3\}, \{4, 5\}.$

Problem 7. $\forall \omega' \in P(\omega), P(\omega) \subseteq P(\omega').$

Proof. The following three lemmas are from the powerpoints in class:

Lemma 7.1. If $E \subseteq F$, then $PE \subseteq PF$.

Lemma 7.2. For all states c, d, there is $\{c\} \subseteq P\{d\} \iff \{d\} \subseteq P\{c\}$.

Lemma 7.3. For all states c, d, there is $c \in P(d) \iff \{d\} \subseteq P\{c\}$.

Suppose $\omega' \in P(\omega)$, and we want to show that $\forall \omega'' \in P(\omega), \ \omega'' \in P(\omega')$.

Suppose that $\omega'' \in P(\omega)$.

$$w' \in P(\omega) \stackrel{\mathbf{Lemma}}{\Rightarrow} {(7.3)} \{\omega\} \subseteq P\{\omega'\} \stackrel{\mathbf{Lemma}}{\Rightarrow} {(7.2)} \{\omega'\} \subseteq P\{\omega\} \stackrel{\mathbf{Lemma}}{\subseteq} {(7.1)} PP\{\omega''\} \subseteq P\{\omega''\}.$$

 $\Rightarrow \omega'' \in P(\omega').$

$$\therefore P(\omega) \subseteq P(\omega').$$

Problem 8. Consider $P = P_A$ and $\Omega = \{1, 2, 3, 4, 5\}$ in problem 6.

Author: 許博翔 3

Consider $E = \sim \{1\}, F = \sim \{2\}.$

Lemma 8.1. $P \sim E \cap P \sim F \neq P(\sim E \cap \sim F)$.

Proof.
$$P \sim E = \{1, 2\} = P \sim F$$
, but $P(\sim E \cap \sim F) = P\emptyset \stackrel{\text{P0}}{=} \emptyset$.

$$\therefore P \sim E \cap P \sim F = \{1, 2\} \neq \emptyset = P(\sim E \cap \sim F).$$

$$KE \cup KF = \sim P \sim E \cup \sim P \sim F = \sim (P \sim E \cap P \sim F) \overset{\textbf{Lemma (8.1)}}{\neq} \sim P(\sim E \cap \sim F) = K \sim (\sim E \cap \sim F) = KE \cup KF.$$

 \therefore the answer is false.

Author: 許博翔 4