Extensive Game with Perfect Information and Chance Moves

Definition

An extensive game with perfect information and chance moves is a tuple $\{N, H, P, f_c, (\succeq_i)\}$ where N is a finite set of players and H is a set of histories, and

- P is a function from $H \backslash Z$ to $N \cup \{c\}$. c is chance.
- For each $h \in H$ with $P(h) = c$, $f_c(\cdot|h)$ is a probability measure over $A(h)$; each such measure is independent of every other such measure.
- For each player $i \in N$, $\succeq_i$ is a preference relation on lotteries over the set of terminal histories.

- Definition of subgame perfect equilibrium is the same as before.
- One deviation property and Kuhn's theorem hold.