Mixed and Behavioural Strategies

Definition

A mixed strategy of player $i \in N$ in an extensive game is a probability measure over the set of player i's pure strategies.

Definition

A behavioural strategy of player $i \in N$ in an extensive game is a collection $\beta_i(I_i)_{I_i \in \mathcal{I}_i}$ of independent probability measures, where $\beta_i(I_i)$ is a probability measure over $A(I_i)$.