Fictitious Play (FP)

- FP uses simulation of many game iterations to learn about equilibria;

- FP refers to a dynamic process where at each stage, players play a (pure) best response to the empirical distribution of their opponent's play (which they interpret as a mixed strategy);

- **If FP converges (in distribution)**, the limit distribution coincides with mixed Nash strategies.

- Reminiscent of best response dynamics, but more general (includes not just last action, but whole history)

- **Form of learning**, works even opponent's utilities are unknown;