

mathematical proof

a)

if a 2P0 game is symmetric then we know that the matrix A is skew-symmetric,
 $A = -A^T, a_{ij} = -a_{ji}$

a symmetric game doesn't matter if 2 players change roles which means $\vec{p} = \vec{q}$.
 $(p_1, p_2, \dots, p_m) = (q_1, q_2, \dots, q_m)$ (m=n) $\vec{p} = \vec{q}$ are optimal strategies
 for P_1 and P_2

the value of the game $V = \vec{p}^T A \vec{q} = \sum_{i,j=0}^n p_i a_{ij} q_j$

then $V = \sum_{i=0}^n \sum_{j=0}^n p_i a_{ij} q_j$

$= \sum_{i=0}^n \sum_{j=0}^n p_i a_{ij} p_j$

$= \sum_{i=0}^n \sum_{j=0}^n p_i - a_{ji} p_j$

$= - \vec{p}^T A \vec{p}$

So $V=0$

b)

assume \vec{p} is an optimal strategy for P_1 , $\vec{p} = (p_1, p_2, \dots, p_m)$. then the value
 of the game $V \leq \sum_{i=0}^m p_i a_{ij}$

Define a new mixed strategy \vec{p}^* f is a bijection on X

$\vec{p}^*(x_i) = \frac{1}{2}p(x_i) + \frac{1}{2}p(f(x_i))$

then $\vec{p}^*(f(x_i)) = \frac{1}{2}p(f(x_i)) + \frac{1}{2}p(f(f(x_i)))$

$= \frac{1}{2}p(x_i) + \frac{1}{2}p(f(x_i))$

so $\vec{p}^*(x_i) = \vec{p}^*(f(x_i))$

thus $\sum_{i=0}^m \vec{p}^* a_{ij}$

$= \sum_{i=0}^m \frac{1}{2}(p(x_i) + p(f(x_i)))a_{ij}$

$= \frac{1}{2} \sum_{i=0}^m p_i a_{ij} + \frac{1}{2} \sum_{i=0}^m p(f(x_i))A(x_i, y_i)$

$= \frac{1}{2} \sum_{i=0}^m p_i a_{ij} + \frac{1}{2} \sum_{i=0}^m p(f(x_i))A(f(x_i), g(y_i))$

$\geq \frac{1}{2}V + \frac{1}{2}V = V$

So $f(\vec{p}) = \vec{p}$

same theory that $g(\vec{q}) = \vec{q}$