

1: "Suppose that a game pays off according to the following table:"

		<b>B</b>			
		<i>i</i>	<i>ii</i>	<i>iii</i>	<i>iv</i>
<b>A</b>	<i>i</i>	-4	6	-4	1
	<i>ii</i>	5	-7	3	8
	<i>iv</i>	-8	0	6	-2

This is an example of a zero-sum game with two players. This is zero-sum because one player's gain must necessarily be the other player's loss.

The 3x4 matrix given indicates that Player A has 3 different strategies in this game, and that Player B has 4 strategies.

A: "Suppose that player A uses strategy *i* half of the time, strategy *iii* half of the time, and strategy *ii* none of the time. Suppose also that player B uses each of the four strategies one fourth of the time. Find the expected payoff of the game."

We are given the following:

	<i>Player A</i>		<i>Player B</i>					
<i>strategy</i>	<i>i</i>	<i>ii</i>	<i>iii</i>	<i>strategy</i>	<i>i</i>	<i>ii</i>	<i>iii</i>	<i>iv</i>
<i>probability</i>	$\frac{1}{2}$	0	$\frac{1}{2}$	<i>probability</i>	$\frac{1}{4}$	$\frac{1}{4}$	$\frac{1}{4}$	$\frac{1}{4}$

To find the expected payoff for the given probability distributions, we multiply each possible outcome (represented by entries of the matrix) by the probability of that outcome occurring:

$$\text{Expected Payoff} = \frac{1}{4} \cdot \frac{1}{2} \cdot (-4 + 6 - 4 + 1)$$

This procedure can be done more generally. If the probability distributions are as follows:

<i>A</i>			<i>B</i>			
<i>i</i>	<i>ii</i>	<i>iii</i>	<i>i</i>	<i>ii</i>	<i>iii</i>	<i>iv</i>
$\alpha_1$	$\alpha_2$	$\alpha_3$	$\beta_1$	$\beta_2$	$\beta_3$	$\beta_4$

Then the expected payoff can be calculated by:

$$\text{Payoff} = [\alpha_1 \quad \alpha_2 \quad \alpha_3] \begin{bmatrix} -4 & 6 & -4 & 1 \\ 5 & -7 & 3 & 8 \\ -8 & 0 & 6 & -2 \end{bmatrix} \begin{bmatrix} \beta_1 \\ \beta_2 \\ \beta_3 \\ \beta_4 \end{bmatrix} = \sum_{i=1}^3 \sum_{j=1}^4 (\alpha_i)(\beta_j)$$

This is each outcome multiplied by the probability that that outcome will occur.

B: "If player B keeps his strategy the same as in part (a), what strategy should player A choose to maximize her expected payoff?"

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**M Mosston**



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## **Table of Contents Custom Published Applied Mathematics For Computer Studies Math 136**

1. Understanding the eBook Custom Published Applied Mathematics For Computer Studies Math 136
  - The Rise of Digital Reading Custom Published Applied Mathematics For Computer Studies Math 136
  - Advantages of eBooks Over Traditional Books
2. Identifying Custom Published Applied Mathematics For Computer Studies Math 136
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Custom Published Applied Mathematics For Computer Studies Math 136
  - User-Friendly Interface
4. Exploring eBook Recommendations from Custom Published Applied Mathematics For Computer Studies Math 136
  - Personalized Recommendations
  - Custom Published Applied Mathematics For Computer Studies Math 136 User Reviews and Ratings
  - Custom Published Applied Mathematics For Computer Studies Math 136 and Bestseller Lists
5. Accessing Custom Published Applied Mathematics For Computer Studies Math 136 Free and Paid eBooks
  - Custom Published Applied Mathematics For Computer Studies Math 136 Public Domain eBooks
  - Custom Published Applied Mathematics For Computer Studies Math 136 eBook Subscription Services
  - Custom Published Applied Mathematics For Computer Studies Math 136 Budget-Friendly Options
6. Navigating Custom Published Applied Mathematics For Computer Studies Math 136 eBook Formats
  - ePub, PDF, MOBI, and More
  - Custom Published Applied Mathematics For Computer Studies Math 136 Compatibility with Devices
  - Custom Published Applied Mathematics For Computer Studies Math 136 Enhanced eBook Features
7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Custom Published Applied Mathematics For Computer Studies Math 136
  - Highlighting and Note-Taking Custom Published Applied Mathematics For Computer Studies Math 136
  - Interactive Elements Custom Published Applied Mathematics For Computer Studies Math 136
8. Staying Engaged with Custom Published Applied Mathematics For Computer Studies Math 136

- Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Custom Published Applied Mathematics For Computer Studies Math 136
9. Balancing eBooks and Physical Books Custom Published Applied Mathematics For Computer Studies Math 136
- Benefits of a Digital Library
  - Creating a Diverse Reading Collection Custom Published Applied Mathematics For Computer Studies Math 136
10. Overcoming Reading Challenges
- Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
11. Cultivating a Reading Routine Custom Published Applied Mathematics For Computer Studies Math 136
- Setting Reading Goals Custom Published Applied Mathematics For Computer Studies Math 136
  - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Custom Published Applied Mathematics For Computer Studies Math 136
- Fact-Checking eBook Content of Custom Published Applied Mathematics For Computer Studies Math 136
  - Distinguishing Credible Sources
13. Promoting Lifelong Learning
- Utilizing eBooks for Skill Development
  - Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
  - Interactive and Gamified eBooks

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