Zero-sum sequential games
with incomplete information

by

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Abstract : Repeated zero-sum two-person games of incomplete information on one side are considered.
If the one-shot game is played sequentially, the informed player moving first, it is proved that the value of the n-shot game is constant in n and is equal to the concavification of the game in which the informed player disregards his extra information. This is a strengthening of AUMANN and MASCHLER'S results for simultaneous games. Optimal strategies for both players are constructed explicitly.