

On repeated games with general information

by

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Abstract For a class of repeated two-person zero-sum games with incomplete information it was proved by AUMANN and MASCHLER that $\lim v_n$ exists, v_n being the value of the game with n repetitions. If the players know at each stage the moves done by both players at all previous stages, AUMANN and MASCHLER could prove that the error term $\delta_n = v_n - \lim v_n$ satisfies $\delta_n \leq c/\sqrt{n}$ for some $c > 0$. It was then shown by ZAMIR that this bound is the lowest possible. In this paper it is shown that if previous moves are not always announced, δ_n may be of higher order of magnitude e.g. $\delta_n \leq c/n^{1/3}$ for some $c > 0$. New upper bounds for δ_n are given for two classes of games.