A 2-Person Game with Lack of Information on $1\frac{1}{2}$ Sides

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Abstract

We consider a repeated 2-person 0-sum game with incomplete information about the pay-o matrix. Player I (maximizer) knows the real pay-o matrix but he is uncertain about the beliefs of his opponent. We show that in this case the *Aumann/Maschler* results on incomplete information on one side no longer hold. In particular such a game will not have a value in general, in spite of the fact that one player is fully informed about the state of nature.