#### TABLE OF CONTENTS

## **1** GAME, STRATEGY, AND SADDLE-POINT, 1

- 1. Introduction, 1.
- 2. Description of a game of strategy, 2.
- 3. Illustrative examples, 3.
- 4. Relations among expectations, 10.
- 5. Saddle-points, 12.
- 6. Games with perfect information, 14.

## 2 THE FUNDAMENTAL THEOREM, 16

- 1. Preliminaries, 16.
- 2. Games without saddle-points, 17.
- 3. Mixed strategies, 18.
- 4. Graphical representation of mixed strategies, 20.
- 5. The minimax theorem, 21.
- 6. Optimal mixed strategies, 22.
- 7. Graphical representation of minimax theorem, 23.
- 8. Proof of the minimax theorem, 24.

# 3 PROPERTIES OF OPTIMAL STRATEGIES, 36

- 1. Many optimal strategies, 36.
- 2. Some properties of an optimal strategy, 36.

- 3. Convex set of optimal strategies, 39.
- 4. Operations on games, 39.
- 5. Dominated strategies, 40.
- 6. All strategies active, 42.
- 7. Optimal strategies as extreme points, 43.
- 8. Extreme point which yields submatrix, 44.
- 9. Submatrix which yields extreme points, 46.
- 10. Determining the sets of optimal strategies, 49.
- 11. Geometry of solutions, 51.
- 12. Target selection—for attack and defense, 54.
- 13. Solution of the game "le Her," 59.
- 14. Solution of the game of "Morra," 60.
- 15. Reconnaissance as a game of strategy, 61.
- 16. Application of structure theorems to reconnaissance, 65.
- 17. Attack on hidden-object, 68.
- 18. Selecting a particular optimal strategy, 71.

### GAMES IN EXTENSIVE FORM, 74

- 1. Representation of games, 74.
- 2. Games with perfect information—saddle-points, 76.

#### 5 METHODS OF SOLVING GAMES, 79

- 1. Solving for optimal strategies, 79.
- 2. Guess and verify, 80.
- 3. Examination of submatrices, 81.
- Successive approximations, 82.
- 5. Graphical solution of  $3 \times 3$  games, 85.
- 6. Mapping method for solving games with constraints, 88.
- 7. Mapping method for solving games, 91,
- 8. Solution of reconnaissance game by mapping method, 92.

## GAMES WITH INFINITE NUMBER OF STRATEGIES, 97

- 1. Introduction, 97.
- 2. Description of continuous games, 97.
- 3. Mixed strategy—distribution function, 98.
- 4. Expectation—Stieltjes integral, 100.

- 5. Stieltjes integral for continuous function, 101.
- 6. Stieltjes integral and Riemann integral, 104.
- 7. Stieltjes integral with respect to a step-function, 104.
- 8. Some properties of Stieltjes integral, 105.

### SOLUTION OF INFINITE GAMES, 107

- 1. Optimal mixed strategy, 107.
- 2. Existence of optimal strategies, 108.
- 3. Properties of optimal strategies, 109.
- 4. Delayed firing, 111.
- 5. Example of game without solution, 115.

### 8 GAMES WITH CONVEX PAYOFF FUNCTIONS, 117

- 1. Convex payoff functions, 117.
- 2. Optimal pure strategy for Red, 118.
- 3. Value of game is min max M(x, y), 118.
- 4. Red's optimal pure strategy, 119.
- 5. Blue's optimal strategies, 119.
- 6. Concave payoff functions, 121.
- 7. General convex payoff, 122.
- 8. Defense of two targets against attack, 123.
- 9. Defense of many targets of different values, 124.

#### 9 GAMES OF TIMING—DUELS, 128

- 1. Duel as a game of timing, 128.
- 2. Noisy duel: one bullet each duelist, 128.
- 3. Noisy duel: one bullet each duelist, without saddle-point, 131.
- 4. Noisy duel: many bullets, equal accuracies, 133.
- 5. Noisy duel: one bullet, arbitrary accuracies, 134.
- 6. Silent duel: one bullet each duelist, equal accuracies, 134.
- 7. Silent-noisy duel: one bullet each duelist, 137.
- 8. Silent duel: one bullet versus two, equal accuracies, 137.

- 9. Silent duel: positive initial accuracy, 140.
- 10. Silent duel: m bullets each duelist, 140.
- 11. Silent duel: strictly monotonic accuracies, 141.
- 12. Silent duel: continuous fire, 142.
- 13. Target prediction, 143.

## 10 TACTICAL AIR-WAR GAME, 145

- 1. Introduction, 145.
- 2. Formulation of tactical game, 145.
- 3. Payoff of tactical game, 147.
- 4. Two tasks—counter air and ground support, 147.
- 5. Optimal tactics for two tasks, 148.
- 6. Optimal tactics for three tasks, 151.

## 1 1 INFINITE GAMES WITH SEPARABLE PAYOFF FUNCTIONS, 157

- 1. Introduction, 157.
- 2. Definition, 157.
- 3. Moments, 158.
- 4. Equivalence of F(x) and points of convex set R, 158.
- 5. Bilinear game over a convex set, 159.
- 6. Distribution function F(x) and points of convex set R, 160.
- 7. Number of steps in step-function solution of game, 161.
- 8. Solution of separable games, 161.
- 9. Local defense of targets of equal value, 165.
- 10. Solution of polynomial games, 170.
- 11. Tactical reconnaissance—single mission, 175.

BIBLIOGRAPHY, 179

**INDEX, 181**