

Contents

Preface	IX
1 Prerequisites	1
1 Probability and Integration	4
2 Conditional Expectation	17
3 Products and Markovian Measures	28
4 Stochastic Kernels	44
5 Common Knowledge	49
2 Stochastic Games and Incomplete Information	61
1 Markovian Games and Behavioral Strategies	64
2 Mixed Strategies and Kuhn's Theorem	92
3 Stopping Times	110
4 Imperfect Information: Tree Games	116
5 Incomplete Information: Stochastic Games	140
6 Sequential Equilibria	169
7 The Trembling Hand	193
3 Stochastic Games: Infinite Horizon	211
1 The Model	213
2 The Stationary Case: Value Iteration	218
3 Remarks on Martingales and Equilibrium Strategies	228
4 Discounted Payoffs	232

5	Tauberian Theorems	240
6	The Asymptotic Behavior of v^ϵ	251
7	The Big Match	268
8	Stochastic Games have a Value	280
4	Folk Theorems	299
1	Supergames	301
2	Nash Equilibria Support Imputations	305
3	The Subgame Perfect Folk Theorem	320
4	Asymptotic Nash Equilibria Payoffs	329
5	Large Totally Balanced Games	355
1	Totally Balanced Games: Manifestations	357
2	The Equivalence Theorem	378
3	Oxytrophic Games	385
4	Extreme Games.	405
5	v NM-Stability of the Core	411
6	Replica Market Games	429
1	The Debreu-Scarf Theorem	431
2	Convergence of the Shapley Value	442
3	Convexifying Effects	461
7	Countably Many Players: The Shapley Value	469
1	The Invariant Measure	471
2	Regular Weighted Majority Games	483
3	Geometric Games	495
4	Bounded Variation	505
5	The Value on AC	517

6	The Limiting Value for Regular Games	525
8	Bargaining	533
1	Introduction, Basic Definitions	536
2	The Nash Solution	546
3	The Kalai-Smorodinsky Solution	553
4	The Perles-Maschler Solution	562
5	Implementation	598
6	Joint Plan Equilibria	618
	Bibliography	645
	Index	653