

A characterization of the sets of equilibrium payoffs of finite games

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It is well known that the set of equilibrium payoff of any finite N -player game is a nonempty semialgebraic and compact subset of R^N . We show that for $N \geq 3$ the converse is true : any nonempty semialgebraic and compact subset of R^N is the set of equilibrium payoffs of some finite N -player game. The proof is constructive. We also explain how this implies that some problems on finite games are undecidable.

Références