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Kyushu University  
21st Century COE Program  
Development of Dynamic Mathematics with  
High Functionality

## A characterization of the existence of a pure-strategy Nash equilibrium

J. Sato & H. Kawasaki

MHF 2008-5

( Received March 7, 2008 )

Faculty of Mathematics  
Kyushu University  
Fukuoka, JAPAN

# A characterization of the existence of a pure-strategy Nash equilibrium. \*

Jun-ichi SATO<sup>†</sup>

Hidefumi KAWASAKI<sup>‡</sup>

## Abstract

In this paper, we consider a non-cooperative  $n$ -person game in the strategic form. As is well known, the game has a mixed-strategy Nash equilibrium. While, it does not always have a pure-strategy Nash equilibrium. Wherein, Imura (2003), and Sato and Kawasaki (to appear in Taiwanese J Math) provided a sufficient condition for the game to have a pure-strategy Nash equilibrium. This paper has two aims. The first is to extend the authors' sufficient condition. The second is to give a necessary condition for the existence of a pure-strategy Nash equilibrium in the case of two persons. In both sections, monotonicity of the best response correspondences plays the central role.

**Keywords:** pure-strategy, Nash equilibrium, non-cooperative  $n$ -person game, bimatrix game, fixed point theorem

## 1 Introduction

In this paper, we consider the non-cooperative  $n$ -person game  $G = \{N, \{S_i\}_{i \in N}, \{p_i\}_{i \in N}\}$ , where

- $N := \{1, \dots, n\}$  is the set of players.
- For any  $i \in N$ ,  $S_i$  denotes the finite set, with a total order  $\leq_i$ , of player  $i$ 's pure strategies. An element of this set is denoted by  $s_i$ .
- $p_i : S := \prod_{j=1}^n S_j \rightarrow \mathbb{R}$  denotes the payoff function of player  $i$ .

It is well known that we can prove the existence of a mixed-strategy Nash equilibrium, originally introduced by Nash (1950, 1951), applying Kakutani's fixed point theorem (Kakutani

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\* This research was partially supported by Kyushu University 21st Century COE Program (Development of Dynamic Mathematics with High Functionality) and by the Grant-in-Aid for General Scientific Research from the Japan Society for the Promotion of Science 18340031.

<sup>†</sup> Graduate School of Mathematics, Kyushu University,  
6-10-1, Higashi-ku, Fukuoka 812-9581, JAPAN  
jun-ichi@math.kyushu-u.ac.jp

<sup>‡</sup> Faculty of Mathematics, Kyushu University  
kawasaki@math.kyushu-u.ac.jp

1941) to the best response correspondence.

On the other hand, there are few unified results proving the existence of a pure-strategy Nash equilibrium. Iimura (2003) provided a discrete fixed point theorem based on discrete convex analysis, originally proposed by Murota (2003), and Brouwer's fixed point theorem (Brouwer 1912). As an application thereof, he defined a class of non-cooperative  $n$ -person games that certainly have a pure-strategy Nash equilibrium. Sato and Kawasaki (to appear) have provided a discrete fixed point theorem based on monotonicity of the mapping, and have given a class of non-cooperative  $n$ -person games that also certainly have a pure-strategy Nash equilibrium. However, these results are concerned with only sufficiency for the existence of a pure-strategy Nash equilibrium.

This paper has two aims. The first is to extend the class of non-cooperative  $n$ -person games provided in (Sato and Kawasaki to appear), that certainly have a pure-strategy Nash equilibrium. We introduce "partial monotonicity" in Section 3. The second aim is to show that the partial monotonicity is necessary for the existence of a pure-strategy Nash equilibrium in a bimatrix game. This is discussed in Section 4. In order to achieve our goal, we use a directed graphic representation of set-valued mappings.

## 2 Preliminaries

Since  $S$  is the product of finite sets  $S_i$ 's, it is also finite, say,  $S = \{s^1, \dots, s^m\}$ . For any non-empty set-valued mapping  $F$  from  $S$  to itself, we define a directed graph  $D_F = (S, A_F)$  by  $A_F = \{(s^i, s^j) : s^j \in F(s^i), s^i, s^j \in S\}$ . For any selection  $f$  of  $F$ , that is,  $f(s) \in F(s)$  for all  $s \in S$ , we similarly define a directed graph  $D_f$ . For any  $s \in S$ , we denote by  $\text{od}(s)$  and  $\text{id}(s)$  the outdegree and indegree of  $s$ , respectively. Then,  $\text{od}(s) \geq 1$  for  $D_F$ , and  $\text{od}(s) = 1$  for  $D_f$ .

**Definition 2.1** (Cycle of length  $l$ ) We say a set-valued mapping  $F$  has a directed cycle of length  $l$  if there exists  $l$  and distinct points  $\{s^{i_1}, s^{i_2}, \dots, s^{i_l}\}$  of  $S$  such that  $s^{i_1} \in F(s^{i_l})$  and  $s^{i_{k+1}} \in F(s^{i_k})$  for all  $k \in \{1, \dots, l-1\}$ .

**Example 2.1** Take  $S = \{s^1, \dots, s^9\}$  and define a non-empty set-valued mapping  $F$  by the following directed graph. For example,  $F(s^6) = \{s^2, s^3, s^5, s^8\}$ ,  $F(s^7) = \{s^7, s^8\}$  and etc. It is clear that  $\{s^7\}$ ,  $\{s^3, s^6\}$ ,  $\{s^6, s^8, s^9\}$  and  $\{s^1, s^4, s^5, s^2\}$  are directed cycles of length 1, 2, 3 and 4, respectively.

We now prove the following lemma required later:

**Lemma 2.1** *If  $D_f$  is connected in the sense of the undirected graph, then  $f$  has only one directed cycle.*

**Proof.** We start with an arbitrary  $s \in S$ . Since  $S$  is finite, there exist  $0 \leq k < l$  such that  $f^k(s) = f^l(s)$ , where  $f^k$  is the  $k$ -time composition of  $f$ . Hence,  $\{f^k(s), f^{k+1}(s), \dots, f^{l-1}(s)\}$

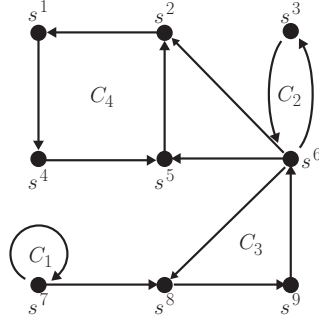


Fig. 1 The graph  $D_F$  has directed cycles of length 1, 2, 3 and 4.

is a directed cycle. Next, suppose that there are two distinct directed cycles  $C_1$  and  $C_2$ . Since  $D_f$  is connected, there exists a path  $\pi = \{s^{i_1}, \dots, s^{i_j}\}$  joining  $C_1$  and  $C_2$ , where  $s^{i_1} \in C_1$  and  $s^{i_j} \in C_2$ . Further, since any directed cycle has no outward arc, we obtain  $s^{i_1} = f(s^{i_2})$ ,  $s^{i_2} = f(s^{i_3}), \dots, s^{i_{j-1}} = f(s^{i_j})$ , which contradicts that  $C_2$  has no outward arc.  $\square$

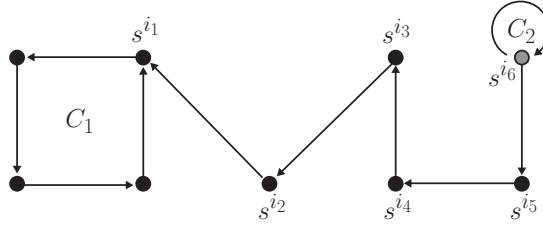


Fig. 2 The graph  $D_f$  has two cycles, and  $\text{od}(s^{i_6}) = 2$ .

### 3 A sufficient condition for the existence of a pure-strategy Nash equilibrium

In this section, we present a class of non-cooperative  $n$ -person games that have a pure-strategy Nash equilibrium. We use the following notation:

For any  $s \in S$ , we set  $s_{-i} := (s_1, \dots, s_{i-1}, s_{i+1}, \dots, s_n)$ , and  $S_{-i} := \prod_{j \neq i} S_j$ . For any given  $s_{-i} \in S_{-i}$ , we denote by  $F_i(s_{-i})$  the set of best responses of player  $i$ , that is,

$$F_i(s_{-i}) := \left\{ s_i \in S_i : p_i(s_i, s_{-i}) = \max_{t_i \in S_i} p_i(t_i, s_{-i}) \right\}.$$

We set  $F(s) := \prod_{j \neq i} F_j(s_{-j})$  and  $f(s) := (f_1(s_{-1}), \dots, f_n(s_{-n}))$ , where  $f_i$  is a selection of  $F_i$ .

An element  $s^*$  of  $S$  is called a pure-strategy Nash equilibrium if

$$p_i(s_i^*, s_{-i}^*) \geq p_i(s_i, s_{-i}^*) \quad \forall s_i \in S_i \quad (\forall i \in N).$$

Therefore, any pure-strategy Nash equilibrium is characterized by a fixed point of the best response correspondence  $F$ , that is,  $s^* \in F(s^*)$ . In other words,  $D_F$  has a cycle of length 1.

Our sufficient condition is based on monotonicity of a selection  $f$ . In order to define monotonicity, we need several kinds of orders.

Let  $T_i$  be a non-empty subset of  $S_i$ . For any bijection  $\sigma_i : T_i \rightarrow T_i$ , we define a total order  $s_i \leq_{\sigma_i} t_i$  on  $T_i$  by  $\sigma_i(s_i) \leq_i \sigma_i(t_i)$ , where  $\leq_i$  is the total order on  $S_i$ . We denote by  $T_{\sigma_i}$  the ordered set  $(T_i, \leq_{\sigma_i})$ . Further,  $s_i <_{\sigma_i} t_i$  means  $s_i \leq_{\sigma_i} t_i$  and  $s_i \neq t_i$ .

We set  $T := \prod_{i=1}^n T_i$  and  $T_{-i} := \prod_{j \neq i} T_j$ . For any  $\sigma := (\sigma_1, \dots, \sigma_n)$ ,  $T_\sigma$  denotes the partially ordered set  $(T, \leq_\sigma)$  such that  $s \leq_\sigma t$  if  $s_i \leq_{\sigma_i} t_i$  for all  $i \in N$ . The symbol  $s \prec_\sigma t$  means  $s \leq_\sigma t$  and  $s \neq t$ .  $T_{-i}$  is also equipped with the component-wise order  $\leq_{\sigma_{-i}}$ , and the partially ordered set is denoted by  $T_{\sigma_{-i}}$ .

**Definition 3.1** We say  $G$  is a partially monotone game if there exist a selection  $f$  of  $F$ , non-empty subsets  $T_i \subset S_i$ , and bijections  $\sigma_i$  from  $T_i$  into itself ( $i \in N$ ) such that at least one of  $T_i$ 's has two or more elements,  $f(T) \subset T$ , and

$$s_{-i} \preceq t_{-i} \Rightarrow f_i(s_{-i}) \leq_{\sigma_i} f_i(t_{-i}) \quad (1)$$

for any  $i \in N$ .

**Theorem 3.1** Any partially monotone non-cooperative  $n$ -person game has a pure-strategy Nash equilibrium.

**Proof.** Since  $T_\sigma$  is the product of totally ordered sets, it has a minimum element, say  $t^0$ . Then  $t^0 \leq_\sigma f(t^0) =: t^1$ . If  $t^0 = t^1$ ,  $t^0$  is a fixed point. If  $t^0 \neq t^1$ , set

$$N_1 := \{i \in N : t_{-i}^0 = t_{-i}^1\}, \quad N_2 := \{i \in N : t_{-i}^0 \preceq_{\sigma_{-i}} t_{-i}^1\}.$$

Then  $t^0 \prec_\sigma t^1$ ,  $0 \leq |N_1| \leq 1$ , and  $N$  is a disjoint union of  $N_1$  and  $N_2$ . Next, take

$$t_i^2 := \begin{cases} t_i^1, & i \in N_1, \\ f_i(t_{-i}^1), & i \in N_2. \end{cases}$$

Then, by partial monotonicity, we have  $t_i^1 = f_i(t_{-i}^0) \leq_{\sigma_i} f_i(t_{-i}^1) = t_i^2$  for any  $i \in N_2$ . Therefore,  $t^1 \leq_\sigma t^2$ . Since  $T$  is finite, this procedure stops in finite steps, and we get a fixed point, which is a pure-strategy Nash equilibrium.  $\square$

Here we recall the term ‘‘monotonicity’’ introduced by Sato and Kawasaki (to appear).

**Definition 3.2** (Sato and Kawasaki to appear, Definition 3.1) We say  $G$  is a monotone game if  $\varepsilon_i = 1$  or  $-1$  is allocated to each  $i \in N$ , and

$$s_{-i}^0 \preceq s_{-i}^1, t_i^1 \in F_i(s_{-i}^0) \Rightarrow \exists t_i^2 \in F_i(s_{-i}^1) \text{ such that } \varepsilon_i t_i^1 \leq \varepsilon_i t_i^2$$

for any  $i \in N$ .

When  $G$  is a monotone game, by taking  $T_i = S_i$ ,  $\sigma_i = id$  and

$$f_i(s_{-i}) := \begin{cases} \text{maximum element of } F_i(s_{-i}), & \text{if } \varepsilon_i = 1, \\ \text{minimum element of } F_i(s_{-i}), & \text{if } \varepsilon_i = -1, \end{cases}$$

we see that  $G$  is a partially monotone game.

As a specific example, let us consider the following bimatrix game:

- $A = (a_{ij})$  is a payoff matrix of player 1 (P1), that is,  $p_1(i, j) = a_{ij}$ .
- $B = (b_{ij})$  is a payoff matrix of player 2 (P2), that is,  $p_2(i, j) = b_{ij}$ .
- $S_1 := \{1, \dots, m_1\}$  is the set of pure strategies of P1, where  $m_1 \in \mathbb{N}$ .
- $S_2 := \{1, \dots, m_2\}$  is the set of pure strategies of P2, where  $m_2 \in \mathbb{N}$ .
- For any  $j \in S_2$ ,  $F_1(j) := \{i^* \in S_1 : a_{i^*j} = \max_{i \in S_1} a_{ij}\}$  is the set of best responses of P1.
- For any  $i \in S_1$ ,  $F_2(i) := \{j^* \in S_2 : b_{ij^*} = \max_{j \in S_2} b_{ij}\}$  is the set of best responses of P2.
- $F(i, j) := F_1(j) \times F_2(i)$  denotes the set of best responses of  $(i, j) \in S_1 \times S_2$ .
- A pair  $(i^*, j^*)$  is a pure-strategy Nash equilibrium if  $(i^*, j^*) \in F(i^*, j^*)$ .

**Example 3.1** Let  $S_1 = S_2 = \{1, 2, 3\}$ . The following is not a monotone bimatrix game.

$$A = \left( \begin{array}{c|c|c} \textcircled{4} & 2 & 3 \\ 2 & \textcircled{5} & \textcircled{4} \\ 3 & 1 & \textcircled{4} \end{array} \right), \quad B = \left( \begin{array}{ccc} 2 & 1 & \textcircled{3} \\ 1 & \textcircled{4} & 2 \\ \textcircled{3} & \textcircled{3} & 2 \end{array} \right).$$

Now we exchange the second and third columns.  $A$  and  $B$  are transformed into  $A'$  and  $B'$ , respectively, as given below:

$$A' = \left( \begin{array}{c|c|c} \textcircled{4} & 3 & 2 \\ 2 & \textcircled{4} & \textcircled{5} \\ 3 & \textcircled{4} & 1 \end{array} \right), \quad B' = \left( \begin{array}{ccc} 2 & \textcircled{3} & 1 \\ 1 & 2 & \textcircled{4} \\ \textcircled{3} & 2 & \textcircled{3} \end{array} \right).$$

However, the bimatrix game defined by  $A'$  and  $B'$  is not a monotone game. Next, we remove the third row. Then  $A'$  and  $B'$  are transformed into  $A''$  and  $B''$ , respectively:

$$A'' = \left( \begin{array}{c|c|c} \textcircled{4} & 3 & 2 \\ 2 & \textcircled{4} & \textcircled{5} \end{array} \right), \quad B'' = \left( \begin{array}{ccc} 2 & \textcircled{3} & 1 \\ 1 & 2 & \textcircled{4} \end{array} \right).$$

The bimatrix game defined by  $A''$  and  $B''$  is now a monotone game for  $(\varepsilon_1, \varepsilon_2) = (1, 1)$ , and have a pure-strategy Nash equilibrium  $(3, 3)$ . In the original bimatrix game, the equilibrium is  $(2, 2)$ .

The above procedure is equivalent to taking  $T_1 := \{1, 2\} \subset S_1$ ,  $\sigma_1 := id$ ,  $T_2 := S_2$  and  $\sigma_2$  permutation  $(2, 3)$  in Definition 3.1. Therefore, the original game is a partially monotone game.

Moreover, in Figure 3 left, we plot the directed graph  $D_F$  corresponding to the best responses  $F$  of the original bimatrix game. Note that in the figure, we set ① = (1, 1), ② = (1, 2), ③ = (1, 3), ④ = (2, 1), ⑤ = (2, 2), ⑥ = (2, 3), ⑦ = (3, 1), ⑧ = (3, 2) and ⑨ = (3, 3). In Figure 3 right, we plot the directed graph corresponding to the best responses of the bimatrix game after the above procedure. It is clear that the directed graph has only one cycle of length 1.

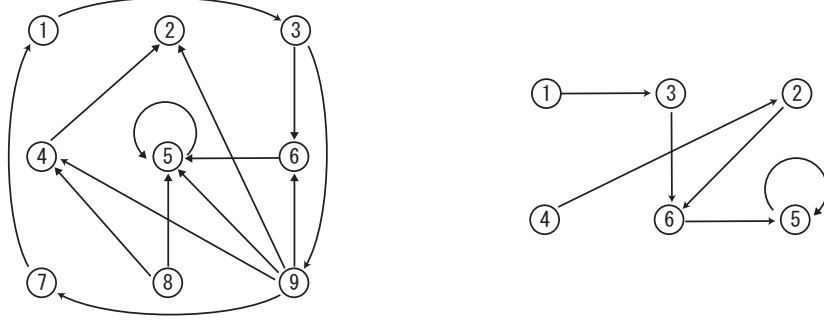


Fig. 3 Left: The directed graph defined by  $A$  and  $B$ . Right: The directed graph defined by  $A''$  and  $B''$ .

## 4 A necessary condition for the existence of a pure-strategy Nash equilibrium

In this section, we consider the bimatrix game, and show that partial monotonicity is necessary for the existence of a pure-strategy Nash equilibrium.

**Theorem 4.1** *Assume that a bimatrix game has a pure-strategy Nash equilibrium  $s^*$ . If a sequence  $s^1, \dots, s^m = s^*$  in  $S$  satisfies  $s^{k+1} \in F(s^k)$  and  $F(s^k)$  is a singleton for all  $k = 1, \dots, m - 1$ , then there exist non-empty subsets  $T_i$  ( $i = 1, 2$ ) and bijections  $\sigma_i$  ( $i = 1, 2$ ) from  $T_i$  into itself such that*

$$s^1 \preceq_{\sigma} s^2 \preceq_{\sigma} \dots \preceq_{\sigma} s^m = s^*. \quad (2)$$

*In particular, the bimatrix game is a partially monotone game or  $s^*$  is isolated.*

**Proof.** Since  $F(s^k)$  is singleton, we use  $f(s^k)$  instead of  $F(s^k)$ . First,  $s^1, s^2, \dots, s^m$  are different from each other. Indeed, if  $s^k = s^l$  for some  $1 \leq k < l \leq m$ , then  $\{s^k, s^{k+1}, \dots, s^l\}$  is a directed cycle. Since  $s^m$  is a fixed point of  $f$ , it is another directed cycle, which contradicts Lemma 2.1. Therefore,  $s^1, s^2, \dots, s^m$  are different from each other. Next, assume that

$$s^{k-1} \not\preceq s^k \preceq s^{k+1} \preceq \dots \preceq s^m \quad (3)$$

for some  $2 \leq k \leq m$ . In the case of  $s_1^{k-1} > s_1^k$ ,  $s_1^{k-1}$  does not coincide with any  $s_1^l$  ( $k \leq l \leq m$ ). Indeed, if  $s_1^{k-1} = s_1^l$  for some  $l > k$ ,  $f_2(s_1^{k-1}) = f_2(s_1^l)$ . Since  $s_2^k = f_2(s_1^{k-1})$  and  $s_2^{l+1} = f_2(s_1^l)$ , we have  $s_2^k = s_2^{l+1}$ . Further, we see from (3) that

$$s_2^k = s_2^{k+1} = \dots = s_2^l = s_2^{l+1}.$$

Thus,  $f_1(s_2^k) = \dots = f_1(s_2^{l+1})$ , that is,  $s_1^{k+1} = \dots = s_1^{l+2}$ , and we have  $s^{k+1} = \dots = s^{l+1}$ , which contradicts (3). Therefore,  $s_1^{k+1}$  does not coincide with any  $s_1^l$ .

Hence, there exists  $k \leq p \leq m-1$  such that  $s_1^p < s_1^{k-1} < s_1^{p+1}$ . Defining a bijection  $\sigma_1$  from  $S_1$  into itself by

$$\sigma_1(s_1) := \begin{cases} s_1^k, & \text{if } s_1 = s_1^{k-1} \\ s_1^{q+1}, & \text{if } s_1 = s_1^q \text{ for some } k \leq q \leq p-1 \\ s_1^{k-1}, & \text{if } s_1 = s_1^p \\ s_1, & \text{otherwise,} \end{cases} \quad (4)$$

we obtain

$$s_1^{k-1} \leq_{\sigma_1} s_1^k \leq_{\sigma_1} \dots \leq_{\sigma_1} s_1^m.$$

In the case of  $s_2^{k-1} > s_2^k$ , define a bijection  $\sigma_2$  on  $S_2$  as well as (4) and take  $\sigma = (\sigma_1, \sigma_2)$ . Then we get

$$s^{k-1} \preceq_{\sigma} s^k \preceq_{\sigma} \dots \preceq_{\sigma} s^m. \quad (5)$$

Repeating this procedure, we obtain (2).

Finally, we set  $T_i := \{s_i^k : 1 \leq k \leq m\}$ , and take the restriction of  $\sigma_i$  on  $T_i$ . Then  $\sigma_i$  is a bijection from  $T_i$  into itself. Further, if  $s_{-i} <_{\sigma_{-i}} t_{-i}$ , there exist  $1 \leq p \neq q \leq m$  such that  $s_{-i} = s_{-i}^p$  and  $t_{-i} = s_{-i}^q$ . Since  $s^k$ 's are ordered by  $\sigma$ ,  $p < q$ . Therefore

$$f_i(s_{-i}) = f_i(s_{-i}^p) = s_i^{p+1} \leq_{\sigma_i} s_i^{q+1} = f_i(s_{-i}^q) = f_i(t_{-i}).$$

When  $m \geq 2$ , this fact implies that the bimatrix game is a partially monotone game. When only  $m = 1$  satisfies (2), we conclude that  $\text{id}(s^*) = \text{od}(s^*) = 1$ , that is,  $s^*$  is isolated.  $\square$

If the number of players is three or more, then Theorem 4.1 fails.

**Example 4.1** Let P1, P2 and P3 be players; let the player's strategies be  $i \in \{1, 2\}$ ,  $j \in \{1, 2\}$  and  $k \in \{1, 2\}$ , respectively; and let each player's best responses be the following:

P1	$k = 1$	$k = 2$	P2	$k = 1$	$k = 2$	P3	$j = 1$	$j = 2$
$j = 1$	$i = 2$	$i = 1$	$i = 1$	$j = 2$	$j = 2$	$i = 1$	$k = 2$	$k = 1$
$j = 2$	$i = 2$	$i = 2$	$i = 2$	$j = 1$	$j = 2$	$i = 2$	$k = 1$	$k = 2$

Then this game is not a partially monotone game. Indeed, there are only four combinations of two bijections on  $S_1$  and  $S_2$ . The above table on P3 corresponds to  $(\sigma_1, \sigma_2) = (id, id)$ . Three



tables below correspond to  $((1, 2), id)$ ,  $(id, (1, 2))$ , and  $((1, 2), (1, 2))$ , respectively. In any case, the best response does not satisfy (1).

P3	$j = 1$	$j = 2$
$i = 2$	$k = 1$	$k = 2$
$i = 1$	$k = 2$	$k = 1$

P3	$j = 2$	$j = 1$
$i = 1$	$k = 1$	$k = 2$
$i = 2$	$k = 2$	$k = 1$

P3	$j = 2$	$j = 1$
$i = 2$	$k = 2$	$k = 1$
$i = 1$	$k = 1$	$k = 2$

On the other hand, since  $(f_1(2, 2), f_2(2, 2), f_3(2, 2)) = (2, 2, 2)$ ,  $(i, j, k) = (2, 2, 2)$  is a pure-strategy Nash equilibrium, which is not isolated, see Figure 4.

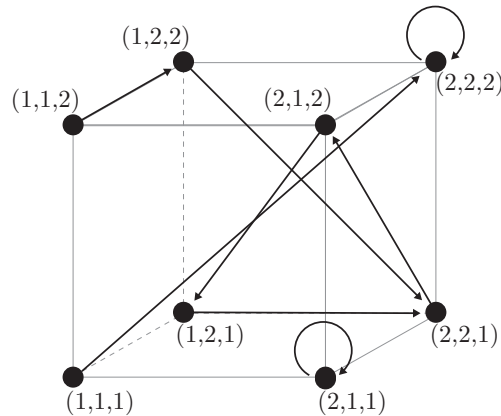


Fig. 4 Point  $(2, 2, 2)$  is a pure-strategy Nash equilibrium, which is not isolated

## 5 Concluding remarks

In Section 3, we have extended the sufficient condition for the existence of a pure-strategy Nash equilibrium in two directions. One is taking a subgame and the other is reordering the pure-strategies of each player. By these extensions, we can deal with a wide range of non-cooperative  $n$ -person games. Furthermore, when  $n = 2$ , we have proved that our sufficient condition is very close to the necessary condition. In this sense, partial monotonicity of the best response characterizes the existence of a pure-strategy Nash equilibrium in the case of  $n = 2$ . However, when the number of players is three or more, there is still room for improvement.

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