

## An early result of Game Theory (von Neumann, 1928)

In chess, one and only one of the following statements is true

- ① W has a winning strategy
- ② B has a winning strategy
- ③ Each player has a strategy guaranteeing a draw

Proof: Each vertex is a game situation

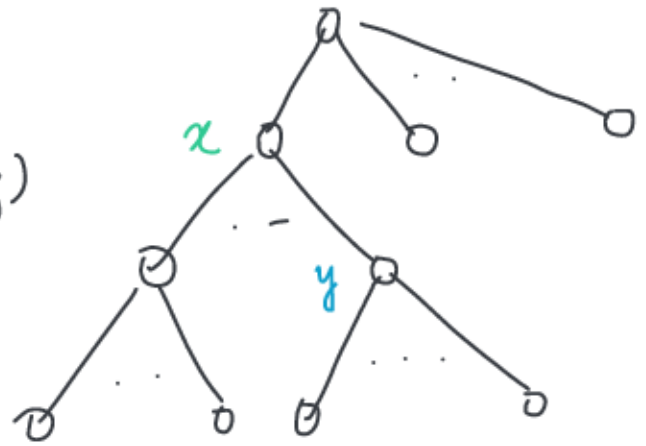
$\Gamma(x)$ : subtree rooted at  $x$  (includes itself)

$n_x$ : number of vertices in  $\Gamma(x)$

$y$  is a vertex in  $\Gamma(x)$ ,  $y \neq x$

$\Gamma(y)$  is a subtree of  $\Gamma(x)$ ,  $n_y < n_x$

$n_x = 1 \Rightarrow x$  is a terminal vertex



The proof is via induction on  $n_x$

The theorem holds for  $n_x = 1$ , why?

if W king is removed, B wins

if B king is removed, W wins

if both kings present, but game ends — draw

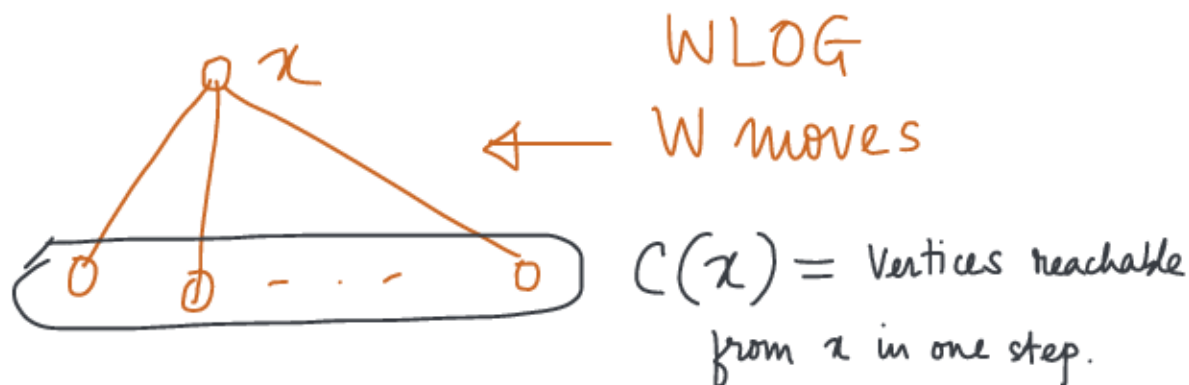
Suppose  $x$  is a vertex with  $n_x > 1$

Induction hypothesis: for all vertices  $y \in \Gamma(x)$ , s.t.  $n_y < n_x$ ,

in particular,

$\Gamma(y)$  is a subgame of  $\Gamma(x)$

The statement holds



Case (i) if  $\exists y_0 \in C(x)$ , s.t. (1) is true in  $\Gamma(y_0)$ , then (1) is true in  $\Gamma(x)$   
W just picks that

Case (ii) if  $\forall y \in C(x)$ , (2) is true, then (2) is true in  $\Gamma(x)$   
B sees that action and picks the appropriate action to win.

Case (iii)

-(i) does not hold, W does not have a winning strategy in any  $y \in C(x)$

Since induction hypothesis holds for every  $y \in C(x)$ , either B has a winning strategy or both have draw-guaranteeing strategy

-(ii) doesn't hold,  $\exists y' \in C(x)$  where B doesn't have a winning strategy

Since (i) doesn't hold either, W can't guarantee a win in  $y'$

- hence they both have strategies guaranteeing a draw.

W picks the action to reach  $y'$ .

B picks action that guarantees a draw or win.

This concludes the proof.

Exercise: prove this when the length of game is infinite, (ex 1.3 MSZ)