Supplement to "Structure of Extreme Correlated Equilibria: a Zero-Sum Example and its Implications"

Noah D. Stein, Asuman Ozdaglar, Pablo A. Parrilo^{*}

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The final result in [1] is true in a much more general context than it is stated. In particular, Definition 4.13, Proposition 4.14, and the proof thereof all apply word for word to the case when the g_i are bounded Borel measurable functions, rather than continuous as stated in the paper. This eliminates a much larger class of putative finite-dimensional representations for the set of correlated equilibria of a polynomial game.

References

[1] N. D. Stein, A. Ozdaglar, and P. A. Parrilo. Structure of extreme correlated equilibria: a zero-sum example and its implications. *International Journal of Game Theory*, to appear.

^{*}Department of Electrical Engineering, Massachusetts Institute of Technology: Cambridge, MA 02139. nstein@mit.edu.