

*The Banach–Tarski paradox and Bayesian games*

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There is a three-person non-zero-sum Bayesian games without a measurable equilibrium.

However all zero-sum Bayesian games have equilibria. Do all Bayesian games have epsilon equilibria for every positive epsilon? Do they have finitely additively measurable equilibria? What about two-person games?

The main arguments come from ergodic theory.