

# PURE AND MIXED STATIONARY EQUILIBRIA FOR STOCHASTIC POSITIONAL GAMES

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We consider a special class of stochastic games with finite state and action spaces that we call stochastic positional games. In a stochastic positional game the set of states is divided into several disjoint subsets such that each subset represents the position set for one of the player and each player control the Markov decision process only in his position set. In such a game each player chooses actions in his position set in order to maximize his payoff. We study this class of games in the cases when the payoffs of the players represent the average reward per transition and in the case when the payoffs of the players represents the expected total discounted total rewards. For each player in his position set are given the set of actions and the corresponding rewards for the corresponding players for each chosen action for the corresponding player in his position. We show that for the both cases of the stochastic positional games (the case with average rewards and the case with expected total rewards for the players) there exist stationary Nash equilibria.

The main obtained results for the considered class of games are the following:

- For an arbitrary stochastic positional game with average reward payoffs for the players there exists a Nash equilibrium in mixed stationary strategies; in the case of zero-sum average stochastic game of two players there exist a stationary equilibrium in pure stationary strategies;

- For an arbitrary stochastic positional game with expected total reward payoffs for the players there exist a Nash equilibrium in pure stationary strategies. In a more detailed form the presented results can be found in [1, 2]

## References

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