

# Cooperative Games With a Simplicial Core

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## Abstract

In this paper  $n$ -person cooperative games having the property that the core is a subsimplex of the imputation set are characterized. Also a characterization of games where the core is a subsimplex of the dual imputation set is given by using some duality relations for games. We also give a geometric characterization of games with a non-empty core, which follows easily from the well-known Bondareva-Shapley theorem.

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**Key words:** cooperative games, imputation set, core

## 1 Introduction

A *cooperative  $n$ -person game* is a pair  $\langle N, v \rangle$ , where  $N = \{1, 2, \dots, n\}$  is the *set of players* and  $v : 2^N \rightarrow \mathbb{R}$  is the *characteristic function* with domain the family of subsets of  $N$ . Such subsets are called *coalitions* and  $v(S)$  is called the *value* of coalition  $S \in 2^N$ . Such a game models a situation where a group  $N$  of persons can cooperate and also subgroups. For each subgroup  $S$  the value  $v(S)$  indicates the amount of money which they can obtain when cooperating. There is only one restriction on the characteristic function, namely  $v(\emptyset) = 0$ , the value of the empty coalition is 0. This implies that the set of characteristic functions of  $n$ -person games forms with the obvious operations a  $(2^n - 1)$ -dimensional linear space  $G^N$ . Often  $v$  and  $\langle N, v \rangle$  will be identified. The question: 'How to divide  $v(N)$ , if all the players in  $N$  are cooperating?' has given rise to many proposals called solution concepts. Of the one-point solution concepts we mention only the Shapley value [6], the  $\tau$ -value [9] and the nucleolus [5]. Sometimes subsets of payoff distributions of  $v(N)$  are assigned to games as solutions; such a subset consists of points which are from a certain point of view better than the points outside. Three of such subsets, namely the imputation set, the dual imputation set and the core [4] will play a role in this paper and we describe them now.

The *imputation set*  $I(v)$  of a game  $\langle N, v \rangle$  is defined by

$$I(v) = \left\{ x \in \mathbb{R}^n \mid \sum_{i=1}^n x_i = v(N), x_i \geq v(\{i\}) \text{ for each } i \in N \right\}$$

and consists of those payoff distributions of  $v(N)$ , which are individual rational i.e. player  $i$  obtains an amount  $x_i$  which is at least as large as his individual value  $v(\{i\})$ , which he can obtain by staying alone. From the geometric point of view, the imputation set  $I(v)$  is equal to the intersection of the efficiency hyperplane  $\left\{x \in \mathbb{R}^n \mid \sum_{i=1}^n x_i = v(N)\right\}$  and the orthant  $\{x \in \mathbb{R}^n \mid x \geq i(v)\}$  of individual rational payoff vectors.

The imputation set is non-empty iff  $v(N) \geq \sum_{i=1}^n v(\{i\})$ . If  $v(N) > \sum_{i=1}^n v(\{i\})$ , then  $I(v)$  is an  $(n-1)$ -dimensional simplex with extreme points  $f^1(v), f^2(v), \dots, f^n(v)$ , where the  $k$ -th coordinate  $(f^i(v))_k$  of  $f^i(v)$  equals  $v(\{k\})$  if  $k \neq i$  and  $(f^i(v))_i = v(N) - \sum_{k \in N \setminus \{i\}} v(\{k\})$ .

For an  $n$ -person game  $\langle N, v \rangle$  and  $S \in 2^N$  we define the *dual value*  $v^*(S)$  of  $S$  as  $v^*(S) = v(N) - v(N \setminus S)$ .

The amount  $v^*(S)$  can be seen as the marginal contribution of  $S$  to the grand coalition or also as a sort of blocking power of  $S$ . The *dual imputation set*  $I^*(v)$  of the game  $v$  is given by

$$I^*(v) = \left\{x \in \mathbb{R}^n \mid \sum_{i=1}^n x_i = v(N), x_i \leq v^*(\{i\}) \text{ for each } i \in N\right\}.$$

It consists of distributions of  $v(N)$ , where no player gets more than his marginal contribution to the grand coalition. From the geometric point of view  $I^*(v)$  is equal to the intersection of the efficiency hyperplane and the orthant  $\{x \in \mathbb{R}^n \mid x \leq u(v)\}$  of subtopic vectors.

Note that  $I^*(v) \neq \emptyset$  iff  $\sum_{i=1}^n v^*(\{i\}) \geq v(N)$ . In the case of strict inequality,  $I^*(v)$  is an  $(n-1)$ -dimensional simplex with extreme points  $g^1(v), g^2(v), \dots, g^n(v)$ , where

$$(g^i(v))_k = v^*(\{k\}) \text{ if } k \neq i, \text{ and } (g^i(v))_i = v(N) - \sum_{k \in N \setminus \{i\}} v^*(\{k\}).$$

The *core*  $C(v)$  of a game  $\langle N, v \rangle$  is a subset of  $I(v) \cap I^*(v)$  defined by

$$C(v) = \left\{x \in \mathbb{R}^n \mid \sum_{i=1}^n x_i = v(N), \sum_{i \in S} x_i \geq v(S) \text{ for all } S \in 2^N\right\}.$$

Note that  $v(\{i\}) \leq x_i \leq v^*(\{i\})$  for all  $i \in N$  and  $x \in C(v)$ . So, the core is the bounded solution set of a set of linear inequalities, which means that the core is a polytope i.e. the convex hull of a finite set of vectors in  $\mathbb{R}^n$ . When proposing a core element for the division of  $v(N)$  among the players, no subgroup  $S \subset N$  will have an incentive to split off. However, the core may be empty. Independently, Bondareva in [2] and Shapley in [8] gave necessary and sufficient conditions for the non-emptiness of the core: let  $\langle N, v \rangle$  be an  $n$ -person game; then  $C(v) \neq \emptyset$  iff  $v(N) \geq \sum_{S \in 2^N \setminus \{\emptyset\}} \lambda_S v(S)$  in case  $\lambda_S \geq 0$  for all  $S \in 2^N \setminus \{\emptyset\}$  and  $\sum_{S \in 2^N \setminus \{\emptyset\}} \lambda_S e_S = e^N$ .

Here  $e^S \in \mathbb{R}^N$  is the characteristic vector of the coalition  $S$ , with  $(e^S)_i = 0$  if  $i \notin S$ , and  $(e^S)_i = 1$  otherwise.

In Section 2 we like to reformulate this Bondareva–Shapley result in geometric terms. In Section 3 we characterize  $n$ -person simplex games where the core is a subsimplex of the imputation set, and in Section 4 duality results for games lead to a characterization of dual simplex games, where the core is a subsimplex of the dual imputation set. Section 5 concludes.

## 2 Geometric characterization of games with a non-empty core

We define the *per capita value*  $\bar{v}(S)$  of coalition  $S \neq \emptyset$  by  $\frac{1}{|S|}v(S)$  where  $|S|$  is the cardinality of  $S$ . Further, let for a subsimplex  $\Delta(S, v) = \text{conv}\{f^i(v) \mid i \in S\}$  of  $I(v) = \Delta(N, v)$ , the barycenter  $\frac{1}{|S|}\sum_{i \in S} f^i(v)$  be denoted by  $b(S, v)$ . Then we obtain the following characterization of games with a non-empty core.

**Theorem 2.1.** *The game  $\langle N, v \rangle$  has a non-empty core iff  $\sum_{S \in 2^N \setminus \{\emptyset\}} \mu_S b(S, v) = b(N, v)$  with  $\mu_S \geq 0$ ,  $\sum_{S \in 2^N \setminus \{\emptyset\}} \mu_S = 1$ , implies that  $\sum_{S \in 2^N \setminus \{\emptyset\}} \mu_S \bar{v}(S) \leq \bar{v}(N)$ .*

The theorem tells that  $\langle N, v \rangle$  has a non-empty core iff for each way of writing the barycenter of the imputation set as a convex combination of barycenters of subsimplices, the per capita value of  $N$  is at least as large as the corresponding convex combination of per capita values of the subcoalitions.

**Proof of Theorem 2.1.** For  $\lambda = (\lambda_S)_{S \in 2^N \setminus \{\emptyset\}}$ , let  $\mu = (\mu_S)_{S \in 2^N \setminus \{\emptyset\}}$  be defined by  $\mu_S = n^{-1}|S|\lambda_S$ . Then

$$\lambda_S \geq 0, \quad \sum_{S \in 2^N \setminus \{\emptyset\}} \lambda_S e^S = e^N \quad \text{iff} \quad \sum_{S \in 2^N \setminus \{\emptyset\}} \mu_S \frac{e^S}{|S|} = \frac{e^N}{|N|}, \quad \mu_S \geq 0, \quad \sum_{S \in 2^N \setminus \{\emptyset\}} \mu_S = 1.$$

This implies

- (i)  $\lambda_S \geq 0$ ,  $\sum_{S \in 2^N \setminus \{\emptyset\}} \lambda_S e^S = e^N$  iff  $\sum_{S \in 2^N \setminus \{\emptyset\}} \mu_S b(S, v) = b(N, v)$   
since  $b(S, v) = (v(\{1\}), v(\{2\}), \dots, v(\{n\})) + \alpha|S|^{-1}e^S$  for each  $S \in 2^N \setminus \{\emptyset\}$   
where  $\alpha = v(N) - \sum_{i \in N} v(\{i\})$ .
- (ii)  $\sum_{S \in 2^N \setminus \{\emptyset\}} \lambda_S v(S) \leq v(N)$  iff  $\sum_{S \in 2^N \setminus \{\emptyset\}} \mu_S \bar{v}(S) \leq \bar{v}(N)$ .

From these observations the proof of Theorem 2.1 follows easily.  $\square$

### 3 Characterization of simplex games

Let us call a game  $\langle N, v \rangle$  a  $T$ -simplex game, where  $\emptyset \neq T \subset N$ , if  $v(N) > \sum_{i=1}^n v(\{i\})$  are

$C(v) = \text{conv}\{f^i(v) \mid i \in T\} = \Delta(T, v)$ . Note that for a  $T$ -simplex game the imputation set is an  $(n-1)$ -dimensional simplex with  $f^1(v), f^2(v), \dots, f^n(v)$  as extreme points and the core is a  $(|T|-1)$ -dimensional subsimplex. In [1]  $N$ -simplex games (and also dual  $N$ -simplex games) were introduced and the family of these games was denoted by  $SI^N$  (and  $SI_*^N$ ). The main results obtained were:

(i)  $SI^N = \left\{ v \in G^N \mid v(S) \leq \sum_{i \in S} v(\{i\}) \text{ for all } S \neq N, \sum_{i \in N} v(\{i\}) < v(N) \right\}$  is a cone and the core correspondence is additive of  $SI^N$ ;

(ii) For  $v \in SI^N$  :  $CIS(v) = ENSR(v) = \tau(v)$ ,  $CC(v) = C(v)$ , where  $CIS(v)$  is the center of the imputation set and  $ENSR(v)$  is the center of the dual imputation set. For the definition of the  $\tau$ -value we refer to [9], [1] or to [3].

In the next Theorem 3.1 we give some properties for games  $v \in SI^T$ , the set of  $T$ -simplex games. In Theorem 3.2 it turns out that these properties are characterizing properties. Then we show in Example 3.4 that  $SI^T$  is not necessarily a cone of games if  $T \neq N$ .

For a game  $\langle N, v \rangle$  the zero-normalization is the game  $\langle N, 0 \rangle$  with

$$v_0(S) = v(S) - \sum_{i \in S} v(\{i\}) \text{ for each } S \in 2^N.$$

**Theorem 3.1.** *Let  $v \in SI^T$  for  $\emptyset \neq T \subset N$  and let  $v_0$  be the corresponding zero-normalization. Then*

- (i) (*Losing property*)  $v_0(S) \leq 0$  for each  $S \in 2^N$  with  $T \setminus S \neq \emptyset$
- (ii) (*Veto player property*)  $T = \cap \{S \in 2^N \mid v_0(S) = v_0(N)\}$
- (iii) ( *$(N, 0)$ -monotonicity property*)  $v_0(S) \leq v_0(N)$  for all  $S \in 2^N$ .

**Remarks.** In the spirit of [7] we call  $S$  with  $v_0(S) \leq 0$  *losing-coalitions* and those with  $v_0(S) = v_0(N)$  *winning coalitions*. Players who are in each winning coalition are called *veto players*. Property (ii) says then that the set of veto players is equal to  $T$ .

**Proof of Theorem 3.1.**

(i) Take  $S \in 2^N$  such that there is a  $k \in T \setminus S$ . Then  $f^k(v) \in C(v)$  which implies that  $v(S) \leq \sum_{i \in S} (f^k(v))_i = \sum_{i \in S} v(\{i\})$ ,  $v_0(S) \leq 0$ .

(iii) By (i), for  $S \in 2^N$  with  $T \setminus S \neq \emptyset$  :  $v_0(S) \leq 0 \leq v_0(N)$ . For  $S \in 2^N$  with  $T \subset S$  and each  $x \in C(v) = \text{conv}\{f^i(v) \mid i \in T\}$  we have

$$v(S) \leq \sum_{i \in S \setminus T} x_i + \sum_{i \in T} x_i = \sum_{i \in S \setminus T} v(\{i\}) + \left( v(N) - \sum_{i \in N \setminus T} v(\{i\}) \right),$$

which is equivalent with  $v_0(S) \leq v_0(N)$ .

(ii) From (i) it follows that  $v_0(S) = v_0(N) > 0$  implies that  $T \setminus S = \emptyset$ ,  $T \subset S$ . So  $T \subset \cap\{S \in 2^N \mid v_0(S) = v_0(N)\}$ . For the converse inclusion we have to prove that

$$(\cap\{S \in 2^N \mid v_0(S) = v_0(N)\}) \setminus T = \emptyset.$$

Suppose that this set is non-empty and that  $r$  is an element of it. We will deduce a contradiction. For each  $U \in 2^N$  with  $r \notin U$ ,  $U$  is not winning. This implies that  $\max\{v_0(U) \mid r \notin U\} < v_0(N)$ . Take  $\varepsilon \in (0, 1)$  such that  $(1 - \varepsilon)v_0(N) > v_0(U)$  for all  $U$  with  $r \notin U$ . Then we claim that for each  $t \in T$  the element  $z = (1 - \varepsilon)f^t(v) + \varepsilon f^r(v)$  is a core element, which is in contradiction with the fact that  $C(v) = \Delta(T, v) = \text{conv}\{f^i(v) \mid i \in T\}$ . To prove the claim note that for  $S \in 2^N$  with

- (a)  $t \notin S, r \notin S$ :  $\sum_{i \in S} z_i = (1 - \varepsilon) \sum_{i \in S} v(\{i\}) + \varepsilon \sum_{i \in S} v(\{i\}) \geq v(S)$  by (i).
- (b)  $t \notin S, r \in S$ :  $\sum_{i \in S} z_i = (1 - \varepsilon) \sum_{i \in S} v(\{i\}) + \varepsilon \left( \sum_{i \in S} v(\{i\}) + v_0(N) \right) > \sum_{i \in S} v(\{i\}) \geq v(S)$  by (i).
- (c)  $t \in S, r \notin S$ :  $\sum_{i \in S} z_i = (1 - \varepsilon) \sum_{i \in S} v(\{i\}) + (1 - \varepsilon)v_0(N) + \varepsilon \sum_{i \in S} v(\{i\}) = \sum_{i \in S} v(\{i\}) + (1 - \varepsilon)v_0(N) > \sum_{i \in S} v(\{i\}) + v_0(S) = v(S)$  in view of the choice of  $\varepsilon$ .
- (d)  $t \in S, r \in S$ :  $\sum_{i \in S} z_i = \sum_{i \in S} v(\{i\}) + v_0(N) \geq \sum_{i \in S} v(\{i\}) + v_0(S) = v(S)$ , where the inequality follows from (iii).  $\square$

**Example 3.1.** For  $T \subset N$ , the unanimity game  $u_T : 2^N \rightarrow \mathbb{R}$  is defined by  $u_T(S) = 1$  if  $T \subset S$  and  $u_T(S) = 0$ , otherwise. The game  $u_T$  is a  $T$ -simplex game with  $C(u_T) = \text{conv}\{e^i \mid i \in T\}$  and  $I(u_T) = \text{conv}\{e^i \mid i \in N\}$ , where  $e^i$  is the  $i$ -th standard basis element in  $\mathbb{R}^n$ .

**Example 3.2.** A game is called *simple* [7] if  $v(S) \in \{0, 1\}$  for all  $S \in 2^N$  and  $v(N) = 1$ . The United Nations Security Council Game  $\langle N, v \rangle$  with  $N = \{1, 2, \dots, 15\}$  and

$$\begin{aligned} v(S) &= 1 && \text{if } \{1, 2, 3, 4, 5\} \subset S \text{ and } |S| \geq 9, \\ v(S) &= 0 && \text{otherwise} \end{aligned}$$

is a  $\{1, 2, 3, 4, 5\}$ -simplex game.

It corresponds to the situation when a bill can pass only if at least nine members agree with, among them the five veto players 1,2,3,4 and 5 are. In fact, all simple games with a non-empty core and with  $v(\{i\}) = 0$  for each  $i \in N$  are  $T$ -simplex games (see Corollary 3.1), where  $T$  is the non-empty set of veto players.

**Example 3.3.** Let  $N = \{1, 2, 3, 4\}$ ,  $v(\{1, 2\}) = v(\{1, 2, 3\}) = v(N) = 1$ ,  $v(\{1, 2, 4\}) = \frac{1}{2}$ ,  $v(S) = 0$  otherwise. Then  $\langle N, v \rangle$  is a  $\{1, 2\}$ -simplex game, with  $C(v) = \text{conv}\{e^1, e^2\}$ .

**Example 3.4.** Now we show that  $T$ -simplex games do not necessarily form a cone by considering the two 5-person  $\{1, 2\}$ -simplex games  $\langle N, v \rangle$  and  $\langle N, w \rangle$  with

$$\begin{aligned} v(\{1, 2, 3\}) &= v(\{1, 2, 4\}) = 1 = v(N), & v(S) &= 0 & \text{otherwise} \\ w(\{1, 2, 3\}) &= w(\{1, 2, 5\}) = 1 = w(N), & w(S) &= 0 & \text{otherwise.} \end{aligned}$$

Then

$$\begin{aligned} C(v) &= \text{conv}\{f^1(v), f^2(v)\} = \text{conv}\{e^1, e^2\}, \\ C(w) &= \text{conv}\{f^1(w), f^2(w)\} = \text{conv}\{e^1, e^2\}. \end{aligned}$$

For the sum game  $u = v + w$  we have

$$u(\{1, 2, 3\}) = 2 = u(N), u(\{1, 2, 4\}) = u(\{1, 2, 5\}) = 1, u(S) = 0 \text{ otherwise.}$$

Note that  $u$  is not a simplex game, so it is certainly not an element of  $SI^{\{1,2\}}$ .

**Theorem 3.2.** Let  $\langle N, v \rangle$  be a game with  $v_0(N) > 0$ . Suppose that

- (i)  $v_0(S) \leq v_0(N)$  for each  $S \in 2^N$
- (ii)  $T := \cap\{S \mid v_0(S) = v_0(N)\} \neq \emptyset$
- (iii)  $v_0(S) \leq 0$  for all  $S$  with  $T \setminus S \neq \emptyset$ .

Then  $C(v) = \Delta(T, v)$ ,  $v \in SI^T$ .

**Proof.** We have to show that  $C(v) = \Delta(T, v)$ .

(a) Suppose  $x \in \Delta(T, v)$ . Then for each  $i \in N$  there is  $\alpha_i \geq 0$  such that  $x_i = v(\{i\}) + \alpha_i v_0(N)$  and  $\sum_{i=1}^n \alpha_i = 1$ ,  $\alpha_i = 0$  for  $i \in N \setminus T$ . Then for

$$S \in 2^N : \sum_{i \in S} x_i = \sum_{i \in S} v(\{i\}) + v_0(N) \sum_{i \in S} \alpha_i = \sum_{i \in S} v(\{i\}) + v_0(N) \sum_{i \in T \cap S} \alpha_i.$$

In case

$$T \subset S : \sum_{i \in S \cap T} \alpha_i = \sum_{i \in T} \alpha_i = \sum_{i \in N} \alpha_i = 1,$$

so

$$\sum_{i \in S} x_i = \sum_{i \in S} v(\{i\}) + v_0(N) \geq \sum_{i \in S} v(\{i\}) + v_0(S) = v(S),$$

where the inequality follows from (i).

In case

$$T \setminus S \neq \emptyset : \sum_{i \in S} x_i = \sum_{i \in S} v(\{i\}) + v_0(N) \sum_{i \in T \cap S} \alpha_i \geq \sum_{i \in S} v(\{i\}) \geq v(S),$$

where the last inequality follows from (iii). So  $x \in C(v)$ . We have proved that  $\Delta(T, v) \subset C(v)$ .

(b) For the converse inclusion, we show that  $x \in I(v) \setminus \Delta(T, v)$  implies that  $x \notin C(v)$ . Take  $x \in I(v) \setminus \Delta(T, v)$ . Then there is a  $k \in N \setminus T$  with  $x_k = v(\{k\}) + \varepsilon$

and  $\varepsilon > 0$ . Further  $x_i \geq v(\{i\})$  for all  $i \in N$ . By (ii) there is an  $S$  with  $v_0(S) = v_0(N)$  and  $k \notin S$ . This implies

$$\begin{aligned} x(S) &= v(N) - \sum_{i \in N \setminus S} x_i \leq v(N) - \sum_{i \in N \setminus S} (v\{i\}) - \varepsilon = \\ &= v_0(N) + \sum_{i \in S} v(\{i\}) - \varepsilon = v_0(S) + \sum_{i \in S} v(\{i\}) - \varepsilon = v(S) - \varepsilon. \end{aligned}$$

So we have proved that  $\sum_{i \in S} x_i \leq v(S) - \varepsilon$ , hence  $x \notin C(v)$ .  $\square$

As a corollary of Theorem 3.2 we obtain the following well-known fact about simple games.

**Corollary 3.1.** *Let  $\langle N, v \rangle$  be a game with the properties:*

- (i)  $v(S) \in \{0, 1\}$  for each  $S \in 2^N$ ,
- (ii)  $\Delta(N, v) = I(v) = \text{conv}\{e^1, e^2, \dots, e^n\}$ ,
- (iii) *The set of veto players  $T = \cap\{S \mid v(S) = 1\}$  is non-empty.*

*Then  $C(v) = \Delta(T, v)$ .*

## 4 Characterization of dual simplex games

Now, we focus on characterizing all games with the property that the core is a non-empty subsimplex of the dual imputation set  $I^*(v)$ . Let us denote by  $SI_*^T$  the set of  $n$ -person games with  $\emptyset \neq T \subset N$ ,  $v^*(N) < \sum_{i=1}^n v^*(i)$  and  $C(v) = \text{conv}\{g^i(v) \mid i \in T\} = \Delta^*(T, v)$ .

**Example 4.1.** Let  $\langle N, v \rangle$  be the 3-person game with  $v(\{i\}) = 0$  for each  $i \in N$ ,  $v(\{1, 2\}) = 1$ ,  $v(\{1, 3\}) = 2$ ,  $v(\{2, 3\}) = v(N) = 6$ . Then  $v^*(N \setminus \{i\}) = v^*(N) = 6$  for each  $i \in N$ ,  $v^*(\{1\}) = 0$ ,  $v^*(\{2\}) = 4$  and  $v^*(\{3\}) = 5$ . Here  $C(v) = I(v) \cap I^*(v) = \text{conv}\{6e^1, 6e^2, 6e^3\} \cap \text{conv}\{(-3, 4, 5), (0, 1, 5), (0, 4, 2)\} = \text{conv}\{(0, 1, 5), (0, 4, 2)\} = \Delta^*(\{2, 3\}, v)$ , so  $v \in SI_*^{\{2, 3\}}$ .

**Example 4.2.** Let  $\langle N, v \rangle$  be the 3-person unanimity game based on  $\{1, 2\}$ , so  $v(\{1, 2\}) = v(\{1, 2, 3\}) = 1$ ,  $v(S) = 0$  otherwise. Then  $v^*(\{3\}) = 0$  and  $v^*(S) = 1$  otherwise. The core  $C(v)$  equals  $\text{conv}\{e^1, e^2\} = \text{conv}\{f^1(v), f^2(v)\} = \text{conv}\{g^2(v), g^1(v)\}$ . So  $C(v) = \Delta(\{1, 2\}, v) = \Delta^*(\{1, 2\}, v)$ , hence  $v \in SI^{\{1, 2\}}$  and  $v \in SI_*^{\{1, 2\}}$ .

To solve the characterization problem for dual simplex games, we can use our characterization result in Section 3 for simplex games. For that purpose we develop some duality relations for cooperative games in the next lemma.

**Lemma 4.1.** *For each  $v \in G^N$  and all  $k \in N$ ,  $T \subset N$ ,  $T \neq \emptyset$  we have*

- (i)  $(v^*)^* = v$
- (ii)  $-f^k(v) = g^k(-v^*)$
- (iii)  $\Delta^*(T, v) = -\Delta(T, -v^*)$
- (iv)  $C(-v^*) = -C(v)$
- (v)  $C(-v^*) = \Delta(T, -v^*)$  iff  $C(v) = \Delta^*(T, v)$ ,  
which is equivalent to  $-v^* \in SI^T$  iff  $v \in SI_*^T$ .

**Proof.** We only prove (iv) and leave the other proofs to the readers.

$$\begin{aligned}
C(-v^*) &= \\
&= \left\{ x \in \mathbb{R}^n \mid \sum_{i=1}^n x_i = -v^*(N), \sum_{i \in S} x_i \geq -v^*(S) \text{ for each } S \in 2^N \right\} = \\
&= \left\{ x \in \mathbb{R}^n \mid \sum_{i=1}^n x_i = -v(N), \sum_{i \in N \setminus S} x_i \leq -v(N \setminus S) \text{ for each } S \in 2^N \right\} = \\
&= - \left\{ y \in \mathbb{R}^n \mid \sum_{i=1}^n y_i = v(N), \sum_{i \in N \setminus S} y_i \geq v(N \setminus S) \text{ for each } S \in 2^N \right\} = \\
&= - \left\{ y \in \mathbb{R}^n \mid \sum_{i=1}^n y_i = v(N), \sum_{i \in T} y_i \geq v(T) \text{ for each } T \in 2^N \right\} = \\
&= -C(v).
\end{aligned}$$

□

The key of finding the characterization of dual simplex games lies now in Lemma 4.1 (v):  $v \in SI_*^T$  iff  $-v^* \in SI^T$ . So we can use the characterization of  $v \in SI^T$  of Section 3 but with  $-v^*$  in the role of  $v$  and obtain

**Theorem 4.2.** *Let  $\emptyset \neq T \subset N$  and let  $v_0(N) > 0$ . Then  $v \in SI_*^T$  iff the following three properties hold:*

- (i) *Dual  $(N, 0)$ -monotonicity property:  $(v^*)_0(S) \geq (v^*)_0(N)$  for all  $S \in 2^N$*
- (ii) *Dual veto player property:  $\cap \{S \in 2^N \mid (v^*)_0(S) = (v^*)_0(N)\} = T \neq \emptyset$*
- (iii) *Dual losing property:  $(v^*)_0(S) \geq 0$  for all  $S \in 2^N$  with  $T \setminus S \neq \emptyset$ .*

## 5 Concluding remark

It could be interesting to study for simplex games and also for dual simplex games the relations between different existing solution concepts such as the  $\tau$ -value, the nucleolus, the Shapley value, CIS etc.



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