

Similarly, when we cancel in the matrix \bar{A} the column j_1 for which

$$\sum_i a_{ij_1} x_i^0 < M(\bar{A})^2$$

we get the matrix \bar{A}' which satisfies the equation $M(\bar{A}') = M(\bar{A})$. In virtue of (10) and (6) we also have the inequality

$$(11) \quad M(\bar{A}') = M(\bar{A}) \geq M(A) \geq m(A) = m(\bar{A}) \geq m(\bar{A}').$$

Hence

$$(11a) \quad M(\bar{A}') \geq M(A) \geq m(A) \geq m(\bar{A}').$$

Repeating, if necessary, the above process of cancelation of rows and columns, we finally get the matrix $B = \{b_{ij}\}$, which satisfies the inequality

$$(11b) \quad M(B) \geq M(A) \geq m(A) \geq m(B)$$

and the equations³⁾

$$\sum_j a_{ij} y_j^0 = m(B), \quad \sum_i a_{ij} x_i^0 = M(B) \\ (i = 1, 2, \dots, p'; j = 1, 2, \dots, q' \leq q).$$

From these equations we immediately find $m(B) = M(B)$, as the left sides of these equations are equal to

$$\sum_{ij} a_{ij} x_i^0 y_j^0,$$

and hence considering (11b), we get the theorem.

²⁾ x^0 is an extremal point for the matrix \bar{A} .

³⁾ y^0 is an extremal point for the matrix B .

ON THE GAME OF BANACH AND MAZUR

BY

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In this note*) I am speaking about a game which H. Steinhaus calls a *game of Banach and Mazur*. This game is defined in the following way.

On an infinite half-line $0 \leq x \leq \infty$ a set Z is given. There are two players, A and B . Player A begins the play by choosing, in the first move, a positive number a_1 . Subsequently in the second move, the player B chooses a positive number b_1 smaller than a_1 . Then, in the third move, the player A chooses a positive number a_2 smaller than b_1 . They do so by turns infinitely many times. When the play is finished, an infinite decreasing sequence

$$(1) \quad a_1 > b_1 > a_2 > b_2 > \dots$$

of positive numbers is obtained. In this sequence the numbers a_i are chosen by the player A and numbers b_i are chosen by the player B . If the number

$$y = \sum_{i=1}^{\infty} (a_i + b_i)$$

is in the set Z , the player A wins, if it is not in the set Z , the player B wins.

In other words, the player A chooses a function a which, for each n , given the numbers $a_1, b_1, \dots, a_{n-1}, b_{n-1}$, prescribes the value of a_n . The player B chooses an analogous function b which, for each n , given the numbers $a_1, b_1, \dots, b_{n-1}, a_n$, prescribes the value of b_n . Each choice is made in complete ignorance of the others. The functions a and b are called *strategies*. They determine the sequence (1) and therefore the winner.

In the theory of games, a game is called *closed*¹⁾ if for one of the players there exists a strategy which makes him win, no matter what strategy is used by his opponent.

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¹⁾ This definition was first given in [3]. In [1] the term "determined game" is used.

It is intuitively felt that for small sets Z the game of Banach and Mazur should be closed to the advantage of the player B . Now the question arises for what sets Z this game is really closed to the advantage of the player B . Turowicz [4] has shown that it is so if Z is the set of rational numbers. In this note I wish to generalize his result by proving the following²⁾

THEOREM. *If Z is a denumerable set, then the game of Banach and Mazur is closed to the advantage of the player B .*

Proof. Let us arrange the elements of the set Z in a sequence z_1, z_2, \dots . For each natural k let us denote by s_k the sum $a_1 + b_1 + a_2 + b_2 + \dots + b_{k-1} + a_k$. We shall prove the theorem by defining a method of choosing the numbers b_i in order to have $g \neq z_i$ for each i . It is the following method:

The player B decides at the $2k$ -th move of the play (that is at his k -th move) what inequalities must be fulfilled by the numbers $b_k, b_{k+1}, b_{k+2}, \dots$ in order to have $g \neq z_k$. These inequalities, imposed upon the numbers $b_k, b_{k+1}, b_{k+2}, \dots$ in the $2k$ -th move, depend on the sum s_k and the number z_k . Namely, the sum s_k being given, the player B chooses the positive numbers $\beta_k^{(k)}, \beta_{k+1}^{(k)}, \dots$ so that, if $s_k < z_k$, we have the inequality

$$(2) \quad \sum_{i=k}^{\infty} \beta_i^{(k)} < (z_k - s_k)/2;$$

if $z_k \leq s_k$, he puts, for instance, $1 = \beta_k^{(k)} = \beta_{k+1}^{(k)} = \dots$. Then he chooses b_n , for $n = k, k+1, \dots$ so that the inequality

$$(3) \quad b_n < \beta_n^{(k)}$$

holds. Thus, if $s_k < z_k$, then, in view of (1) and (2), we shall have

$$\begin{aligned} g &= s_k + (b_k + a_{k+1}) + (b_{k+1} + a_{k+2}) + \dots \\ &< s_k + 2 \sum_{i=k}^{\infty} \beta_i^{(k)} < s_k + 2 \cdot \frac{z_k - s_k}{2} = z_k, \end{aligned}$$

and, if $z_k \leq s_k$ we shall have $z_k < g$ in virtue of the positiveness of the numbers a_n and b_n , and thus in both cases we shall have $g \neq z_k$.

According to the method described, the player B has to choose his k -th number, b_k , so that the following $k+1$ inequalities be fulfilled:

$$b_k < a_k, b_k < \beta_k^{(1)}, \dots, b_k < \beta_k^{(k)},$$

²⁾ Recently M. Reichbach [2] has shown that there exists a perfect set Z of measure zero for which the game of Banach and Mazur is closed, but to the advantage of the player A .

the first of them following from the definition of the game and the other k being imposed by the player B himself in his first, second, \dots , k -th move respectively.

Since the player B , according to the method described, ensures the inequality $g \neq z_k$ in his k -th move, we shall have $g \neq z_i$ for every i . The theorem is proved.

Note that in this proof we have indicated a whole class of winning strategies of the player B .

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