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ON ZERO-SUM STOCHASTIC GAMES WITH GENERAL STATE SPACE. II

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Abstract: In this paper we consider a discrete-time infinite horizon zero-sum stochastic game with a bounded non-negative reward function per stage. Under a natural integrability assumption (cf. [9], assumption (P)), we show the existence of value and optimal stationary (ε-optimal semi-stationary, $\varepsilon > 0$) strategies for a minimizer (maximizer).

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