ON A GENERAL ZERO-SUM STOCHASTIC GAME WITH STOPPING STRATEGY FOR ONE PLAYER AND CONTINUOUS STRATEGY FOR THE OTHER

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Abstract: In the paper a general zero-sum game with a stopping strategy for the first player and a continuous one for the second player is considered. The author proves the existence of a value of the game and an optimal strategy for the first player under fairly general assumptions.

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -;

Key words and phrases: -