

## Correlated equilibrium of interval-valued matrix games

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In fuzzy models play an important role the membership functions and the probability distributions of the fuzzy numbers. In reality, it is not always easy for players to specify the membership functions or the probability distributions in uncertain environments. In some cases, the payoffs may only vary within certain ranges for fixed strategies and may be considered as interval estimates, i.e., the interval-valued matrix games [3]. For these games, we introduce the notion of u-correlated equilibrium. We investigate the relationship between the u-Nash and u-correlated equilibriums. We give an example where does not exist u-Nash only u-correlated equilibrium. By using the ordering relation for intervals given in [1] we suggest a procedure which can be used in real decision making situations.

### References

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