

## Correlated equilibrium notions of interval valued bimatrix games

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In this paper, we introduce the notion of correlated and strong correlated equilibrium in bimatrix games, where the payoffs of the players are given by intervals.

The informal definition of correlated equilibrium is: each player chooses his/her action according to his/her observation of the same public signal. A strategy assigns an action to every possible observation a player can make. If no player would want to deviate from the recommended strategy (assuming the others don't deviate), the distribution is called a correlated equilibrium.

We give a characterization of correlated and strong correlated equilibriums. The correlated equilibrium (strong correlated equilibrium) is a generalization of Nash equilibrium (strong Nash equilibrium).

### References

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