N-Person Stochastic Games with Upper Semi-Continuous Payoffs

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Abstract

Every *n*-person stochastic game with a countable state space, finite action sets for the players and bounded, upper semi-continuous payoffs has an ϵ -equilibrium for every $\epsilon > 0$.

Key words: stochastic game, ϵ -equilibrium, upper semi-continuous payoff, negative daily reward.

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