

!Keywords: Game Theory / Minimax Strategy / Probabilities / Uncertainty;

MIN LB

SUBJECT TO

- 2) $BMA + BMB = 1$! Probabilities must sum to 1
 - 3) $-LB + 4 BMA - 6 BMB < 0$! Expected loss if Gold chooses (a)
 - 4) $-LB - 5 BMA + 8 BMB < 0$! Expected loss if Gold chooses (b)
 - 5) $-LB + 3 BMA - 4 BMB < 0$! Expected loss if Gold chooses (c)
- END