

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

MAX PG

SUBJECT TO

2)  $GMA + GMB + GMC = 1$  ! Probabilities sum to 1

3)  $-PG + 4 GMA - 5 GMB + 3 GMC > 0$  ! Expected profit if Blue chooses (a)

4)  $-PG - 6 GMA + 8 GMB - 4 GMC > 0$  ! Expected profit if Blue chooses (b)

END