

MPRA

Munich Personal RePEc Archive

The Potential of Multi-choice Cooperative Games

Hsiao, Chih-Ru and Yeh, Yeong-Nan and Mo, Jie-Ping

2 October 1994

Online at <https://mpra.ub.uni-muenchen.de/15007/>

MPRA Paper No. 15007, posted 06 May 2009 14:13 UTC

The Potential of Multi-choice Cooperative Games

CHIH-RU HSIAO
DEPARTMENT OF MATHEMATICS
SOOCHOW UNIVERSITY
TAIPEI 11102, TAIWAN

YEONG-NAN YEH
INSTITUTE OF MATHEMATICS ACADEMIA SINICA
NANKANG, TAIPEI, TAIWAN 11529 R.O.C.

JIE-PING, MO
THE INSTITUTE OF ECONOMICS, ACADEMIA SINICA
TAIPEI, TAIWAN 11529

Abstract. We defined the potential for multi-choice cooperative games, and found the relationship between the potential and the multi-choice Shapley value. Moreover, we show that the multi-choice Shapley is consistent.

Introduction. In [1](1991), we extended the traditional cooperative game to the multi-choice cooperative game and extended the traditional Shapley value to the Shapley value for multi-choice cooperative games. In short, we call the shapley value for multi-choice cooperative games the *multi-choice Shapley value*. In 1990, Shapley asked “what is the potential for multi-choice games?”. In this article, we would answer Shapley’s question.

In [1], [2], [3], we assumed that the players in a multi-choice cooperative game have the same number of options, or say actions. As a matter of fact, from the point of view of the *multi-choice Shapley value*, it makes no difference whether the players have the same number of options or not. Therefore, by just rewriting the definitions and the proofs in [1], [2], [3], we may define the multi-choice Shapley value for a game where the players have different numbers of actions.

In this article, We would first rewrite the definition of the multi-choice Shapley value and define the potential of multi-choice cooperative games, then, show the relationship between the multi-choice Shapley value and the potential, and prove that the multi-choice Shapley value is consistent.

Finally, we would we define “ w -proportional for two-working-player games”, and show that a solution for multi-choice cooperative game is the multi-choice Shapley value if and only if it satisfies consistency and “ w -proportional for two-working-player games”.

Definitions and Notations.

Let I_+ denote the set of all finite non-negative integers. Let $N = \{1, 2, \dots, n\}$ be the set of players. We allow player j to have $(m_j + 1)$ actions, say $\sigma_0, \sigma_1, \sigma_2, \dots, \sigma_{m_j}$, where σ_0 is the action to do nothing, while σ_k is the option to work at level k , which is better than σ_{k-1} . In this article, we assume that all the players have finitely many choices.

For convenience, we will use non-negative integers to denote the players’ actions. Given $\mathbf{m} = (m_1, m_2, \dots, m_n) \in I_+^n$, the action space of N is defined by $\Gamma(\mathbf{m}) = \{(x_1, \dots, x_n) \mid x_i \leq m_i \text{ and } x_i \in I_+, \text{ for all } i \in N\}$. Thus (x_1, \dots, x_n) is called an action vector of N , and $x_i = k$ if and only if player i takes action σ_k .

Given $\mathbf{z} = (z_1, z_2, \dots, z_n)$, $\mathbf{m} = (m_1, m_2, \dots, m_n) \in I_+^n$, we define $\mathbf{z} \leq \mathbf{m}$ if and only if $z_i \leq m_i$ for all $i \in N$. It is clear that $\Gamma(\mathbf{z}) \subseteq \Gamma(\mathbf{m})$ whenever $\mathbf{z} \leq \mathbf{m}$.

Definition 1. A multi-choice cooperative game in characteristic function form is the pair (\mathbf{m}, v) defined by, $v : \Gamma(\mathbf{m}) \rightarrow R$, such that $v(\mathbf{0}) = 0$, where $\mathbf{0} = (0, 0, 0, \dots, 0)$.

Player j is called a *useless player* if and only if $m_j = 0$. Moreover, player j is called a *working player* if and only if $m_j > 0$. We may consider $v(\mathbf{x})$ as the payoff or the cost for the players whenever the players take action vector \mathbf{x} . Sometimes, we will denote $v(\mathbf{x})$ by $(\mathbf{m}, v)(\mathbf{x})$ in order to emphasize that the domain of v is $\Gamma(\mathbf{m})$.

Given $\mathbf{z} \in I_+^n$ with $\mathbf{z} \leq \mathbf{m}$, a sub-game of (\mathbf{m}, v) is obtained by restricting the domain of v to $\Gamma(\mathbf{z})$. We denote the sub-game by (\mathbf{z}, v) . In other words, Let $\mathbf{z} \in I_+^n$ with $\mathbf{z} \leq \mathbf{m}$, we call (\mathbf{z}, v) a sub-game of (\mathbf{m}, v) , if and only if $(\mathbf{z}, v)(\mathbf{x}) = (\mathbf{m}, v)(\mathbf{x})$ for all $\mathbf{x} \in \Gamma(\mathbf{z})$.

We can identify the set of all multi-choice cooperative games defined on $\Gamma(\mathbf{m})$ by $G \simeq R^{\prod_{j=1}^n (m_j+1)-1}$.

Since we do not assume that action σ_2 is say, twice as powerful as action σ_1 , and since we do not assume that the difference between σ_{k-1} and σ_k is the same as the difference between σ_k and σ_{k+1} , etc., giving weights (discrimination) to actions is necessary.

Let $m = \max_{j \in N} \{m_j\}$, and let $w : \{0, 1, \dots, m\} \rightarrow R_+$ be a non-negative function such that $w(0) = 0$, $w(0) < w(1) \leq w(2) \leq \dots \leq w(m)$, then w is called a **weight function** and $w(i)$ is said to be a **weight** of σ_i .

Given a weight function w for the actions, we define a value, or say a solution of a multi-choice cooperative game (\mathbf{m}, v) by a $\sum_{j=1}^n m_j$ dimensional vector $\phi^w : G \rightarrow R^{\sum_{j=1}^n m_j}$ be such that

$$\phi^w(v) = (\phi_{11}^w(v), \dots, \phi_{m_1 1}^w(v), \phi_{12}^w(v), \dots, \phi_{m_2 2}^w(v), \dots, \phi_{1n}^w(v), \dots, \phi_{m_n n}^w(v))$$

Here $\phi_{ij}^w(v)$ is the power index or the value of player j when he takes action σ_i in game v .

Rewrite [3], we can show that when w is given, given, there exists a unique ϕ^w satisfying the following four axioms.

Axiom 1. Suppose $w(0), w(1), \dots, w(m)$ are given. If v is of the form

$$v(\mathbf{y}) = \begin{cases} c > 0 & \text{if } \mathbf{y} \geq \mathbf{x} \\ 0 & \text{otherwise,} \end{cases}$$

then $\phi_{x_i, i}^w(v)$ is proportional to $w(x_i)$.

Axiom 1 states that for binary valued (0 or c) games that stipulate a minimal exertion from players, the reward, for players using the minimal exertion level is proportional to the weight of his minimal level action.

We denote $(\mathbf{x} \mid x_i = k)$ as an action vector with $x_i = k$.

. Given $\mathbf{x}, \mathbf{y} \in \Gamma(\mathbf{m})$, we define $\mathbf{x} \vee \mathbf{y} = (x_1 \vee y_1, \dots, x_n \vee y_n)$ where $x_i \vee y_i = \max\{x_i, y_i\}$ for each i . Similarly, we define $\mathbf{x} \wedge \mathbf{y} = (x_1 \wedge y_1, \dots, x_n \wedge y_n)$ where $x_i \wedge y_i = \min\{x_i, y_i\}$ for each i .

Definition 2. A vector $\mathbf{x}^* \in \Gamma(\mathbf{m})$ is called a **carrier** of v , if $v(\mathbf{x}^* \wedge \mathbf{x}) = v(\mathbf{x})$ for all $\mathbf{x} \in \Gamma(\mathbf{m})$. We call \mathbf{x}^0 a *minimal carrier* of v if $\sum x_i^0 = \min\{\sum x_i \mid \mathbf{x} \text{ is a carrier of } v\}$.

Definition 3. Player i is said to be a **dummy player** if $v((\mathbf{x} \mid x_i = k)) = v((\mathbf{x} \mid x_i = 0))$ for all $\mathbf{x} \in \Gamma(\mathbf{m})$ and for all $k = 0, 1, 2, \dots, m_i$.

A useless player is of course a dummy player. The following is a version of the usual efficiency axiom that combines the carrier and the notions of dummy player.

Axiom 2. If \mathbf{x}^* is a carrier of v then, for $\mathbf{m} = (m_1, m_2, \dots, m_n)$ we have

$$\sum_{\substack{x_i^* \neq 0 \\ x_i^* \in \mathbf{x}^*}} \phi_{x_i^*, i}^w(v) = v(\mathbf{m}).$$

By $x_i^* \in \mathbf{x}^*$ we mean x_i^* is the i -th component of \mathbf{x}^* .

Axiom 3. $\phi^w(v^1 + v^2) = \phi^w(v^1) + \phi^w(v^2)$, where $(v^1 + v^2)(\mathbf{x}) = v^1(\mathbf{x}) + v^2(\mathbf{x})$.

Axiom 4. Given $\mathbf{x}^0 \in \Gamma(\mathbf{m})$ if $v(\mathbf{x}) = 0$, whenever $\mathbf{x} \not\geq \mathbf{x}^0$, then for each $i \in N$ $\phi_{k,i}^w(v) = 0$, for all $k < x_i^0$.

Axiom 4 states that in games that stipulate a minimal exertion from players, those who fail to meet this minimal level cannot be rewarded.

Definition 4. Given $\mathbf{x} \in \Gamma(\mathbf{m})$, let $S(\mathbf{x}) = \{i \mid x_i \neq 0, x_i \text{ is a component of } \mathbf{x}\}$. Given $S \subseteq N$, let $\mathbf{e}(S)$ be the binary vector with components $e_i(S)$ satisfying

$$e_i(S) = \begin{cases} 1 & \text{if } i \in S \\ 0 & \text{otherwise.} \end{cases}$$

For brevity, we let the standard unit vectors $\mathbf{e}(\{i\}) = \mathbf{e}_i$, for all $i \in N$, and let $|S|$ be the number of elements of S .

Definition 5. Given $\Gamma(\mathbf{m})$ and $w(0) = 0, w(1), \dots, w(m)$, for any $\mathbf{x} \in \Gamma(\mathbf{m})$, we define $\|\mathbf{x}\|_w = \sum_{r=1}^n w(x_r)$.

Definition 6. Given $\mathbf{x} \in \Gamma(\mathbf{m})$ and $j \in N = \{1, 2, \dots, n\}$, we define $M_j(\mathbf{x}; \mathbf{m}) = \{i \mid x_i \neq m_i, i \neq j\}$.

From Theorem 2 in [3], we have

$$\begin{aligned} \phi_{ij}^w(v) = \sum_{k=1}^i \sum_{\substack{x_j=k \\ \mathbf{x} \neq 0 \\ \mathbf{x} \in \Gamma(\mathbf{m})}} \left[\sum_{T \subseteq M_j(\mathbf{x}; \mathbf{m})} (-1)^{|T|} \frac{w(x_j)}{\|\mathbf{x}\|_w + \sum_{r \in T} [w(x_r + 1) - w(x_r)]} \right] \\ \times [v(\mathbf{x}) - v(\mathbf{x} - \mathbf{e}_j)]. \end{aligned} \quad (\star)$$

The Potential.

Given $\mathbf{m} = (m_1, m_2, \dots, m_n) \in I_+^n$ and an n -person multi-choice cooperative game (\mathbf{m}, v) . We denote the set of all the sub-games of (\mathbf{m}, v) by

$$G^* = \{(\mathbf{z}, v) \mid \mathbf{z} \in I_+^n \text{ and } \mathbf{z} \leq \mathbf{m}\}$$

Given a weight function w for $\{0, 1, \dots, m\}$, we define a function $P_w : G^* \rightarrow R$ which associates a real number $P_w((\mathbf{x}, v))$.

Given $P_w((\mathbf{x}, v))$, we define the following operators.

$$D_{i,j}P_w((\mathbf{x}, v)) = w(i) \cdot \left[P_w((\mathbf{x}|x_j = i), v) - P_w((\mathbf{x}|x_j = i - 1), v) \right],$$

and

$$H_{x_j,j} = \sum_{\ell=1}^{\ell=x_j} D_{\ell,j}.$$

Definition 8. A function $P_w : G \rightarrow R$ with $P_w((\mathbf{0}, v)) = 0$ is called a w -potential function if it satisfies the following condition: for each fixed $\mathbf{x} \in \Gamma(\mathbf{m})$

$$\sum_{j \in S(\mathbf{x})} H_{x_j,j} P_w((\mathbf{x}, v)) = (\mathbf{x}, v)(\mathbf{x}) \quad (\star\star)$$

Given $j \in N$ and $v(\mathbf{x})$, we define

$$d_j v(\mathbf{x}) = v(\mathbf{x}) - v(\mathbf{x} - \mathbf{e}_j),$$

then d_j is associative, i.e. $d_k(d_j v(\mathbf{x})) = d_j(d_k v(\mathbf{x}))$. For convenience, we denote $d_i d_j = d_{ij}$, $d_{ijk} = d_i d_j d_k$, ..., etc. We also denote $d_{i_1, i_2, \dots, i_\ell} = d_T$ whenever $\{i_1, i_2, \dots, i_\ell\} = T$. Furthermore, for brevity, we denote $d_{S(\mathbf{x})}$ by $d_{\mathbf{x}}$.

Theorem 1. The Potential of multi-choice cooperative games is unique, and

$$P_w((\mathbf{x}, v)) = \sum_{\substack{\mathbf{y} \leq \mathbf{x} \\ \mathbf{y} \neq \mathbf{0}}} \frac{1}{\|\mathbf{y}\|_w} d_{\mathbf{y}}(\mathbf{x}, v)(\mathbf{y}) \quad (1)$$

Proof. Consider (\mathbf{m}, v) and all its sub-games (\mathbf{x}, v) . It is easy to see that $P_w((\mathbf{0}, v)) = 0$. Let $|\mathbf{x}| = \sum_{i \in N} x_i$, by mathematical induction on $|\mathbf{x}|$, by equation $(\star\star)$, we can easily see that the potential is unique. Now, we show the following claim in order to prove our theorem.

Claim: Given any multi-choice cooperative game (\mathbf{x}, v) , let

$$\psi_w((\mathbf{x}, v)) = \sum_{\substack{\mathbf{y} \leq \mathbf{x} \\ \mathbf{y} \neq \mathbf{0}}} \frac{1}{\|\mathbf{y}\|_w} d_{\mathbf{y}}(\mathbf{x}, v)(\mathbf{y}),$$

then

$$H_{ij}\psi_w((\mathbf{x}, v)) = \phi_{ij}^w((\mathbf{x}, v)).$$

$$\begin{aligned}
H_{i,j}\psi_w((\mathbf{x}, v)) &= \sum_{k=1}^i D_{k,j}\psi_w((\mathbf{x}, v)) \\
&= \sum_{k=1}^i w(k) \cdot [\psi_w((\mathbf{x}|x_j = k), v) - \psi_w((\mathbf{x}|x_j = k-1), v)] \\
&= \sum_{k=1}^i w(k) \cdot \left[\sum_{\substack{\mathbf{y} \leq (\mathbf{x}|x_j = k) \\ \mathbf{y} \neq \mathbf{0}}} \frac{1}{\|\mathbf{y}\|_w} d_{\mathbf{y}} v(\mathbf{y}) - \sum_{\substack{\mathbf{y} \leq (\mathbf{x}|x_j = k-1) \\ \mathbf{y} \neq \mathbf{0}}} \frac{1}{\|\mathbf{y}\|_w} d_{\mathbf{y}} v(\mathbf{y}) \right] \\
&= \sum_{k=1}^i w(k) \cdot \left[\sum_{\substack{y_j = k \\ \mathbf{y} \in \Gamma(\mathbf{x})}} \frac{1}{\|\mathbf{y}\|_w} d_{\mathbf{y}} v(\mathbf{y}) \right] \\
&= \sum_{k=1}^i w(k) \cdot \left[\sum_{\substack{y_j = k \\ \mathbf{y} \in \Gamma(\mathbf{x})}} \frac{1}{\|\mathbf{y}\|_w} \sum_{T \subseteq S(\mathbf{y})} (-1)^{|T|} v(\mathbf{y} - \sum_{r \in T} \mathbf{e}_r) \right] \tag{1.1}
\end{aligned}$$

Consider $\sum_{S(\mathbf{y})} (-1)^{|T|} v(\mathbf{y} - \mathbf{e}(T))$, where $\mathbf{e}(T) = \sum_{r \in T} \mathbf{e}_r$, we have

$$\begin{aligned}
&\sum_{T \subseteq S(\mathbf{y})} (-1)^{|T|} v(\mathbf{y} - \mathbf{e}(T)) \\
&= \sum_{\substack{j \in T \\ T \subseteq S(\mathbf{y})}} (-1)^{|T|} v(\mathbf{y} - \mathbf{e}(T)) + \sum_{\substack{j \notin T \\ T \subseteq S(\mathbf{y})}} (-1)^{|T|} v(\mathbf{y} - \mathbf{e}(T)) \\
&= \sum_{\substack{j \notin T \\ T \subseteq S(\mathbf{y})}} (-1)^{|T|+1} v(\mathbf{y} - \mathbf{e}(T \cup \{j\})) + \sum_{\substack{j \notin T \\ T \subseteq S(\mathbf{y})}} (-1)^{|T|} v(\mathbf{y} - \mathbf{e}(T)) \\
&= \sum_{\substack{j \notin T \\ T \subseteq S(\mathbf{y})}} (-1)^{|T|} [v(\mathbf{y} - \mathbf{e}(T)) - v(\mathbf{y} - \mathbf{e}(T \cup \{j\}))]
\end{aligned}$$

Let $\mathbf{z} = \mathbf{y} - \mathbf{e}(T)$, then we have

$$\sum_{T \subseteq S(\mathbf{y})} (-1)^{|T|} v(\mathbf{y} - \mathbf{e}(T)) = \sum_{\substack{j \notin T \\ T \subseteq S(\mathbf{y})}} (-1)^{|T|} [v(\mathbf{z}) - v(\mathbf{z} - \mathbf{e}_j)] \tag{1.2}$$

Since

$$\mathbf{y} = \mathbf{z} + \mathbf{e}(T), \mathbf{y} \neq \mathbf{0} \text{ and } j \notin T,$$

we have $\{T \subseteq S(\mathbf{y})\} = \{T \subseteq M_j(\mathbf{z}; \mathbf{x})\}$.

Hence (1.2) can be written as

$$\sum_{T \subseteq M_j(\mathbf{z}; \mathbf{x})} (-1)^{|T|} [v(\mathbf{z}) - v(\mathbf{z} - \mathbf{e}_j)] \quad (1.3)$$

From (1.3), we know that (1.1) can be written as

$$\begin{aligned} & \sum_{k=1}^m \sum_{\substack{z_j=k \\ \mathbf{z} \neq \mathbf{0} \\ \mathbf{z} \in \Gamma(\mathbf{x})}} \left[\sum_{T \subseteq M_j(\mathbf{z}; \mathbf{x})} (-1)^{|T|} \frac{w(k)}{\|\mathbf{z} + \mathbf{e}(T)\|_w} \right] \cdot [v(\mathbf{z}) - v(\mathbf{z} - \mathbf{e}_j)] \\ &= \sum_i \sum_{\substack{k=1 \\ z_j=k \\ \mathbf{z} \neq \mathbf{0} \\ \mathbf{z} \in \Gamma(\mathbf{x})}} \left[\sum_{T \subseteq M_j(\mathbf{z}; \mathbf{x})} (-1)^{|T|} \frac{w(k)}{\|\mathbf{z}\|_w + \sum_{r \in T} [w(z_r + 1) - w(z_r)]} \right] \cdot [v(\mathbf{z}) - v(\mathbf{z} - \mathbf{e}_j)] \\ &= \phi_{i,j}^w((\mathbf{x}, v)). \end{aligned}$$

Since (\mathbf{x}, v) is arbitrarily given, then, by the above claim and (*), we have,

$$\sum_{j \in S(\mathbf{x})} H_{x_j, j} \psi_w((\mathbf{x}, v)) = \sum_{j \in S(\mathbf{x})} \phi_{x_j, j}^w((\mathbf{x}, v)) = (\mathbf{x}, v)(\mathbf{x}),$$

for each fixed $\mathbf{x} \in \Gamma(\mathbf{m})$

Since the potential of (\mathbf{x}, v) is unique and $\psi_w((\mathbf{x}, v))$ satisfies (**), then $\psi_w((\mathbf{x}, v))$ is the potential.

The proof is complete ◇

From the above proof, we can easily see the following theorem.

Theorem 2. Given a multi-choice cooperative game (\mathbf{m}, v) then the Shapley value and the Potential of (\mathbf{m}, v) have the following relationship.

$$\phi_{ij}^w((\mathbf{m}, v)) = H_{ij} P_w((\mathbf{m}, v)). \quad (2)$$

Consistency Property of the Multi-choice Shapley value.

Given a multi-choice cooperative game (\mathbf{m}, v) and its solution,

$$(\psi_{11}^w(v), \dots, \psi_{m_1 1}^w(v), \psi_{12}^w(v), \dots, \psi_{m_2 2}^w(v), \dots, \psi_{1n}^w(v), \dots, \psi_{m_n n}^w(v)),$$

for each $\mathbf{z} \in \Gamma(\mathbf{m})$, we define an action vector $\mathbf{z}^* = (z_1^*, z_2^*, \dots, z_n^*)$ where

$$\begin{cases} z_j^* = m_j & \text{if } z_j < m_j \\ z_j^* = 0 & \text{if } z_j = m_j. \end{cases}$$

Furthermore, we define a new game $v_{\mathbf{z}}^{\psi} : \Gamma(\mathbf{z}) \rightarrow R$ such that

$$v_{\mathbf{z}}^{\psi}(\mathbf{y}) = v(\mathbf{y} \vee \mathbf{z}^*) - \sum_{z_j^* \neq 0} \psi_{m_j, j}((\mathbf{y} \vee \mathbf{z}^*, v)).$$

We call $v_{\mathbf{z}}^{\psi}$ a reduced game of v with respect to \mathbf{z} and the solution ψ . Furthermore, we say that the solution ψ is *consistent* if $\psi_{i,j}(v) = \psi_{i,j}(v_{\mathbf{z}}^{\psi})$ for all $i \leq z_j$ and all $j \in N - S(\mathbf{z}^*)$.

Theorem 3. The multi-choice Shapley value ϕ^w is consistent.

Proof. Given a multi-choice cooperative game (\mathbf{m}, v) and its Shapley value ϕ^w . Given $\mathbf{z} \in \Gamma(\mathbf{m})$, the reduced game of v with respect to \mathbf{z} and the Shapley is :

$v_{\mathbf{z}}^{\phi^w} : \Gamma(\mathbf{m}) \rightarrow R$ such that

$$v_{\mathbf{z}}^{\phi^w}(\mathbf{y}) = v(\mathbf{y} \vee \mathbf{z}^*) - \sum_{z_j^* \neq 0} \phi_{m_j, j}^w((\mathbf{y} \vee \mathbf{z}^*, v)).$$

Let $\mathbf{b} = (b_1, \dots, b_n) = \mathbf{y} \vee \mathbf{z}^*$, since the Shapley value satisfies Axiom 2, we have

$$\begin{aligned} v_{\mathbf{z}}^{\phi^w}(\mathbf{y}) &= v(\mathbf{y} \vee \mathbf{z}^*) - \sum_{z_j^* \neq 0} \phi_{m_j, j}^w((\mathbf{y} \vee \mathbf{z}^*, v)) \\ &= \sum_{b_j \neq 0} \phi_{b_j, j}^w((\mathbf{y} \vee \mathbf{z}^*, v)) - \sum_{z_j^* \neq 0} \phi_{m_j, j}^w((\mathbf{y} \vee \mathbf{z}^*, v)). \end{aligned}$$

Now, since z_j^* is either 0 or m_j , for any $\mathbf{y} \leq \mathbf{z}$, by Theorem 2, we have

$$\begin{aligned} v_{\mathbf{z}}^{\phi^w}(\mathbf{y}) &= \sum_{y_j \neq 0} \phi_{y_j, j}^w((\mathbf{y} \vee \mathbf{z}^*, v)) \\ &= \sum_{y_j \neq 0} H_{y_j, j} P_w((\mathbf{y} \vee \mathbf{z}^*), v). \end{aligned} \tag{3.1}$$

By Theorem 1, the potential of the game $(\mathbf{z}, v_{\mathbf{z}}^{\phi^w})$ is uniquely determined by formula $(\star\star)$ applied to the game and all its sub games. Comparing this with (3.1), we know that

$$P_w((\mathbf{y}, v_{\mathbf{z}}^{\phi^w})) = P_w((\mathbf{y} \vee \mathbf{z}^*, v)) + c$$

for all $\mathbf{y} \leq \mathbf{z}$, where c is a suitable constant so as to make $P_w((\mathbf{0}, v_{\mathbf{z}}^{\phi^w})) = 0$. It is clear that $\mathbf{z} \vee \mathbf{z}^* = \mathbf{m}$, hence,

$$\phi_{i,j}^w((\mathbf{z}, v_{\mathbf{z}}^{\phi^w})) = H_{i,j} P_w((\mathbf{z}, v_{\mathbf{z}}^{\phi})) = H_{i,j} P_w((\mathbf{m}, v))$$

for all $i \leq z_j$ and all $j \in N - S(\mathbf{z}^*)$.

The proof is complete ◇

***w*-proportional for two-working-player games.**

In the beginning of this article, we define σ_0 as the action to do nothing.

Since the solution concept of the *multi-choice Shapley value*, is *dummy free* the useless player does not affect the value no matter if he is regard as a player or not, see [2] for detail. However, not all solution concepts are dummy free.

W.L.O.G. suppose $i < j$, given $N_1 = \{i, j\}$ and a two person cooperative game (\mathbf{m}_1, v_1) with $\mathbf{m}_1 = (m_i, m_j)$, furthermore, given $N_2 = \{1, \dots, i, \dots, j, \dots, n\}$ and an n -person cooperative game (\mathbf{m}_2, v_2) with $\mathbf{m}_2 = (0, 0, \dots, 0, m_i, 0, \dots, 0, m_j, 0, \dots, 0)$. Suppose $v_1((x_i, x_j)) = v_2((0, 0, \dots, 0, x_i, 0, \dots, 0, x_j, 0, \dots, 0))$ for all $x_i = 0, 1, \dots, m_i$ and $x_j = 0, 1, \dots, m_j$, we can easily make up some solution concept where the solution for v_1 is different from the solution for v_2 i.e. we can easily make up a solution concept where the value for player i in v_1 is different from the value for player i in v_2 . Therefore, we can not regard v_1 and v_2 as the same game. To avoid ambiguity, we call v_1 a two person game and call v_2 a two-working-player game. When there is only one $m_j > 0$, we called (\mathbf{m}, v) an one-working-player game.

Given an n -person multi-choice cooperative game (\mathbf{m}, v) , and its sub-game (\mathbf{x}, v) where $\mathbf{x} \leq \mathbf{m}$, as usual, we let $m = \max\{m_1, \dots, m_n\}$ Let $(\mathbf{0} | x_i = k, x_j = \ell)$ be an action vector where player i takes action σ_k , player takes action σ_ℓ and all the other players take action σ_0 , we have the following definition.

Definition 9. Given $w(0) = 0, w(1), \dots, w(m)$, a solution function ψ is said to satisfies “*w*-proportional for two-working-player games” if for any two-working-player game (\mathbf{m}, v) with $\mathbf{m} = (0, \dots, m_i, 0, \dots, m_j, 0, \dots, 0)$, ψ satisfies the following.

$$\begin{aligned}
\psi_{k,i}((\mathbf{m}, v)) &= \sum_{t=1}^k v((\mathbf{0}|x_i = t, x_j = 0)) + \\
& \left[\frac{w(t)}{w(t) + w(1)} \right] \cdot [v((\mathbf{0}|x_i = t, x_j = 1)) - v((\mathbf{0}|x_i = t-1, x_j = 1)) - v((\mathbf{0}|x_i = t, x_j = 0))] + \\
& \left[\frac{w(t)}{w(t) + w(2)} \right] \cdot [v((\mathbf{0}|x_i = t, x_j = 2)) - v((\mathbf{0}|x_i = t-1, x_j = 2)) - v((\mathbf{0}|x_i = t, x_j = 1))] + \\
& \vdots \\
& + \\
& \left[\frac{w(t)}{w(t) + w(m_j)} \right] \cdot [v((\mathbf{0}|x_i = t, x_j = m_j)) - v((\mathbf{0}|x_i = t-1, x_j = m_j)) \\
& \qquad \qquad \qquad - v((\mathbf{0}|x_i = t, x_j = m_j - 1))] \tag{4.1}
\end{aligned}$$

For player j , we have a formula of $\psi_{\ell,j}((\mathbf{m}, v))$ similar to (4.1) which is omitted.

It is easy to see that (4.1) is an extension of the definition of standard for two-person games in [1]. For convenience, we reformulate (4.1) as follows.

$$\begin{aligned}
\psi_{k,i}((\mathbf{m}, v)) &= \sum_{t=1}^k \sum_{\substack{z_i=t \\ \mathbf{z} \in \Gamma(\mathbf{m}) \\ z_j=m_j}} \left[\frac{w(z_i)}{w(z_i) + w(z_j)} \right] \cdot [v(\mathbf{z}) - v(\mathbf{z} - \mathbf{e}_i)] + \\
& \sum_{t=1}^k \sum_{\substack{z_i=t \\ \mathbf{z} \in \Gamma(\mathbf{m}) \\ z_j \neq m_j}} \left[\frac{w(z_i)}{w(z_i) + w(z_j)} \right] \cdot [v(\mathbf{z}) - v(\mathbf{z} - \mathbf{e}_i)] + \\
& \sum_{t=1}^k \sum_{\substack{z_i=t \\ \mathbf{z} \in \Gamma(\mathbf{m}) \\ z_j \neq m_j}} \left[\frac{-w(z_i)}{w(z_i) + w(z_j + 1)} \right] \cdot [v(\mathbf{z}) - v(\mathbf{z} - \mathbf{e}_i)] \tag{4.2}
\end{aligned}$$

We have the following conjecture:

Conjecture. Given a n -person multi-choice cooperative game (\mathbf{m}, v) with all its subgames and a weight function for $\{0, 1, \dots, m\}$, let ϕ^w be a solution function. Then:

- (i) ϕ^w is consistence; and
 - (ii) ϕ^w is “ w -proportional for two-working-player cooperative games”;
- if and only if ϕ^w is the multi-choice Shapley value.

REFERENCES

- [1] Hart, Sergiu and Mas-Colell (1989), Potential, value, and Consistency. *Econometrica*, vol. 57, No. 3, pp. 589-614.
- [2] Hsiao, Chih-Ru and T.E.S. Raghavan (1992), Monotonicity and Dummy Free Property for Multi-Choice Cooperative Games. **21**, *International Journal of Game Theory*, pp. 301-312.
- [3] Hsiao, Chih-Ru and T.E.S. Raghavan (1993), Shapley value for Multi-Choice Cooperative Games (I). *Games and Economic Behavior*, **5**, 240-256.
- [4] Hsiao, Chih-Ru (1994), A Note on Non-Essential Players in Multi-Choice Cooperative Games. To appear in *Games and Economic Behavior*.
- [5] Roth, A (1988). *The Shapley value*. Essays in honor of L.S. Shapley, Edited by A. Roth, Cambridge University Press.
- [6] Shapley, L. S. (1953), A value for n -person Games, In: Kuhn, H. W., Tucker, A.W. (eds.). *Contributions to the Theory of Games II*, Princeton, pp. 307-317.
- [7] Shapley, L.S. (1953), Additive and Non-Additive set functions, PhD thesis, Princeton.