Luck, Logic, and White Lies
Luck, Logic, and White Lies
The Mathematics of Games

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Translated by David Kramer

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## Contents

<table>
<thead>
<tr>
<th>Title</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>Preface</td>
<td>ix</td>
</tr>
<tr>
<td>1 Games of Chance</td>
<td>1</td>
</tr>
<tr>
<td>1 Dice and Probability</td>
<td>3</td>
</tr>
<tr>
<td>2 Waiting for a Double</td>
<td>8</td>
</tr>
<tr>
<td>3 Tips on Playing the Lottery: More Equal Than Equal?</td>
<td>12</td>
</tr>
<tr>
<td>4 A Fair Division: But How?</td>
<td>23</td>
</tr>
<tr>
<td>5 The Red and the Black: The Law of Large Numbers</td>
<td>27</td>
</tr>
<tr>
<td>6 Asymmetric Dice: Are They Worth Anything?</td>
<td>33</td>
</tr>
<tr>
<td>7 Probability and Geometry</td>
<td>37</td>
</tr>
<tr>
<td>8 Chance and Mathematical Certainty: Are They Reconcilable?</td>
<td>41</td>
</tr>
<tr>
<td>9 In Quest of the Equiprobable</td>
<td>51</td>
</tr>
<tr>
<td>10 Winning the Game: Probability and Value</td>
<td>57</td>
</tr>
<tr>
<td>11 Which Die Is Best?</td>
<td>67</td>
</tr>
<tr>
<td>12 A Die Is Tested</td>
<td>70</td>
</tr>
<tr>
<td>13 The Normal Distribution: A Race to the Finish!</td>
<td>77</td>
</tr>
<tr>
<td>14 And Not Only at Roulette: The Poisson Distribution</td>
<td>90</td>
</tr>
</tbody>
</table>
15 When Formulas Become Too Complex: The Monte Carlo Method
16 Markov Chains and the Game Monopoly
17 Blackjack: A Las Vegas Fairy Tale

II Combinatorial Games
18 Which Move Is Best?
19 Chances of Winning and Symmetry
20 A Game for Three
21 Nim: The Easy Winner!
22 Lasker Nim: Winning Along a Secret Path
23 Black-and-White Nim: To Each His (or Her) Own
24 A Game with Dominoes: Have We Run Out of Space Yet?
25 Go: A Classical Game with a Modern Theory
26 Misère Games: Loser Wins!
27 The Computer as Game Partner
28 Can Winning Prospects Always Be Determined?
29 Games and Complexity: When Calculations Take Too Long
30 A Good Memory and Luck: And Nothing Else?
31 Backgammon: To Double or Not to Double?
32 Mastermind: Playing It Safe

III Strategic Games
33 Rock–Paper–Scissors: The Enemy’s Unknown Plan
34 Minimax Versus Psychology: Even in Poker?
Contents

35 Bluffing in Poker: Can It Be Done Without Psychology? 374
36 Symmetric Games: Disadvantages Are Avoidable, but How? 380
37 Minimax and Linear Optimization: As Simple as Can Be 397
38 Play It Again, Sam: Does Experience Make Us Wiser? 406
39 Le Her: Should I Exchange? 412
40 Deciding at Random: But How? 419
41 Optimal Play: Planning Efficiently 429
42 Baccarat: Draw from a Five? 446
43 Three-Person Poker: Is It a Matter of Trust? 450
44 QUAAK! Child’s Play? 465
45 Mastermind: Color Codes and Minimax 474
Index 481
Preface

A feeling of adventure is an element of games. We compete against the uncertainty of fate, and experience how we grab hold of it through our own efforts.

—Alex Randolph, game author

The Uncertainty of Games

Why do we play games? What causes people to play games for hours on end? Why are we not bored playing the same game over and over again? And is it really the same game? When we play a game again and again, only the rules remain the same. The course of the game and its outcome change each time we play. The future remains in darkness, just as in real life, or in a novel, a movie, or a sporting event. That is what keeps things entertaining and generates excitement.

The excitement is heightened by the possibility of winning. Every player wants to win, whether to make a profit, experience a brief moment of joy, or have a feeling of accomplishment. Whatever the reason, every player can hope for victory. Even a loser can rekindle hope that the next round will bring success. In this, the hope of winning can often blind a player to what is in reality a small probability of success. The popularity of casino games and lotteries proves this point again and again.

Amusement and hope of winning have the same basis: the variety that exists in a game. It keeps the players guessing for a long time as to how the game will develop and what the final outcome will be. What causes this uncertainty? What are the mechanisms at work? In comparing games like roulette, chess, and poker, we see that there are three main types of mechanism:

1. chance;
2. the large number of combinations of different moves;
3. different states of information among the individual players.
Random influences occur in games involving dice and the mixing of cards. The course of a game, in accordance with its rules, is determined not only by decisions made by the players, but by the results of random processes. If the influence of chance dominates the decisions of the players, then one speaks of games of chance. In games of pure chance, the decision of a player to take part and the size of a player’s bet are perhaps his most important decisions. Games of chance that are played for money are generally governed by legal statute.

During the course of most games, there are certain situations in which the players have the opportunity to make decisions. The available choices are limited by the rules of the game. A segment of a game that encompasses just one such decision of a single player is called a move. After only a small number of moves, the number of possibilities can already represent an enormous number of combinations, a number so large that it is difficult to recognize the consequences of an individual move. Games whose uncertainty rests on the multiplicity of possible moves are called combinatorial games. Well-known representatives of this class are chess, go, nine men’s morris, checkers, halma, and reversi. Games that include both combinatorial and random elements are backgammon and pachisi, where the combinatorial character of backgammon is stronger than that of pachisi.

A third source of uncertainty for the players of a game arises when the players do not all have the same information about the current state of the game, so that one player may not possess all the information that is available to the totality of players. Thus, for example, a poker player must make decisions without knowing his opponents’ cards. One could also argue that in backgammon a player has to move without knowing the future rolls of the dice. Yet there is a great difference between poker and backgammon: no player knows what the future rolls of the dice will be, while a portion of the cards dealt to the players are known by each player. Games in which the players’ uncertainty arises primarily from such imperfect information are called strategic games. These games seldom exist in a form that one might call purely strategic. Imperfect information is an important component of most card games, like poker, skat, and bridge. In the board games ghosts and Stratego, the imperfect information is based on the fact that one knows the location, but not the type, of the opponent’s pieces.\footnote{Ghosts and Stratego are board games for two players in which each player sees only the blank reverse side of his opponent’s pieces. At the start, a player knows only his own pieces and the positions of the opposing pieces. In ghosts, which is played on a}
Figure P.1. The three causes of uncertainty in games: a player wins through some combination of chance, logic, and bluff.

Diplomacy,\textsuperscript{3} and rock-paper-scissors,\textsuperscript{4} the players move simultaneously, so that each player is lacking the information about his opponent’s current move. How this imperfect information plays out in a game can be shown by considering what happens to the game if the rules are changed so that the game becomes one of perfect information. In card games, the players would have to show their hands. Poker would become a farce, while skat would remain a combinatorially interesting game similar to the half-open two-person variant. In addition to the game rock-paper-scissors, which is a purely strategic game, poker is also recognized as a primarily strategic game. The degrees of influence of the three causes of uncertainty on various games are shown in Figure P.1.

There remains the question whether the uncertainty about the further course of the game can be based on other, as yet unknown, factors. If one investigates a number of games in search of such causes, one generally finds the following:

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\textsuperscript{3}Diplomacy is a classic among board games. It was invented in 1945 by Alan Calhamer. Under the influence of agreements that the players may make among themselves, players attempt to control regions of the board, which represents Europe before the First World War. The special nature of Diplomacy is that the making and abrogating of agreements can be done secretly against a third party. An overview of Diplomacy appears in Spielbox 2 1983, pp. 8–10, as well as a chapter by its inventor in David Pritchard (ed.), Modern Board Games, London 1975, pp. 26–44.

\textsuperscript{4}Two players decide independently and simultaneously among the three alternatives “rock,” “paper,” and “scissors.” If both players made the same choice, then the game is a draw. Otherwise, “rock” beats (breaks) “scissors,” “paper” beats (wraps) “rock,” and “scissors” beat (cut) “paper.”
• the result of a game can depend on physical skill and performance ability. In addition to sports and computer games, which do not belong to the class of parlor games that we are considering here, Mikado is a game that requires manual dexterity.

• the rules of a game can be partially ambiguous. One arrives at such situations particularly in the learning phase of a complex game. In other cases, doubts arise in the natural course of the game. Thus in the crossword game Scrabble it can be unclear whether a word should be permitted. And even in skat, there are frequently questions raised, if only about minor details.

• an imperfect memory does not make only the game “memory” more difficult. However, this type of uncertainty is not an objective property of the game itself.

In comparison to chance, combinatorial richness, and differing informational states, these last phenomena can safely be ignored. None of them can be considered a typical and objective cause of uncertainty in a parlor game.

Games and Mathematics

If a player wishes to improve his prospects of winning, he must first attempt to overcome his degree of uncertainty as much as possible and then weigh the consequences of his possible courses of action. How that is to be managed depends, of course, on the actual causes of the uncertainty: if a player wishes to decide, for example, whether he should take part in a game of chance, then he must first weigh the odds to see whether they are attractive in comparison to the amount to be wagered. A chess player, on the other hand, should check all possible countermoves to the move he has in mind and come up with at least one good reply to each of them. A poker player must attempt to determine whether the high bid of his opponent is based on a good hand or whether it is simply a bluff. All three problems can be solved during a real game only on a case-by-case basis, but they can also be investigated theoretically at a general level. In this book, we shall introduce the mathematical methods that have been developed for this and provide a number of simple examples:

• games of chance can be analyzed with the help of probability theory. This mathematical discipline, which today is used in a variety of settings in the natural sciences, economics, and the social sciences,
grew out of a 17th-century desire to calculate the odds in a game of chance.

• there is no unified theory for the combinatorial elements in games. Nonetheless, a variety of mathematical methods can be used for answering general questions as well as solving particular problems.

• out of the strategic components of games there arose a separate mathematical discipline, called game theory, in which games serve as a model for the investigation of decision-making in interactive economic processes.

For all three game types and their mathematical methods, the computer has made possible applications that formerly would have been unthinkable. But even outside of the development of ever faster computers, the mathematical theory itself has made great strides in the last hundred years. That may surprise those unversed in modern mathematics, for mathematics, despite a reputation to the contrary, is by no means a field of human endeavor whose glory days are behind it.

Probability theory asks questions such as, which player in a game of chance has the best odds of winning? The central notion is that of probability, which can be interpreted as a measure of the certainty with which a random event occurs. For games of chance, of course, the event of interest is that a particular player wins. However, frequently the question is not who wins, but the amount of the winner’s winnings, or score. We must then calculate the average score and the risk of loss associated with it. It is not always necessary to analyze a game completely, for example, if we wish only to weigh certain choices of move against each other and we can do so by a direct comparison. In racing games governed by dice, one can ask questions like, how long does it take on average for a playing piece to cover a certain distance? Such questions can become complicated in games like snakes and ladders, in which a piece can have the misfortune to slip backward. Even such a question as which squares in the game Monopoly are better than others requires related calculational techniques. It is also difficult to analyze games of chance that contain strong combinatorial elements. Such difficulties were first overcome in the analysis of blackjack.

Combinatorial games, such as the tradition-rich chess and go, are considered games with a high intellectual content. It was quite early in the history of computational machines that the desire was expressed to develop machines that could serve as worthy opponents in such games. But how could that be accomplished? Indeed, we need computational procedures that make it possible to find good moves. Can the value of a move be somehow uniquely determined, or does it always depend on the opponent’s
reply? In any case, the current state of technology for search procedures and computational techniques is impressive. An average chess player no longer has a ghost of a chance against a good chess program. And it is not only chess that has been the object of mathematical interest. Winning strategies have been found for many games, some of them surprisingly simple. For other games it has been determined only which player theoretically should win, without a winning strategy actually being found. Some of these games possess properties that make it doubtful whether such a strategy will ever be found.

It is a task of game theory to determine how strategic games differ fundamentally from combinatorial games and games of chance. First, one needs a mathematical definition of a game. A game is characterized by its rules, which include the following specifications:

- the number of players.
- for each game state, the following information:
  - whose move it is;
  - the possible moves available to that player;
  - the information available to that player in deciding on his move.
- for games that are over, who has won.
- for random moves, the probabilities of the possible results.

Game theory arose as an independent discipline in 1944, when out of the void there appeared a monumental monograph on the theory of games. Although it mentions many popular games such as chess, bridge, and poker, such games serve game theory only as models of economic processes. It should not be surprising that parlor games can serve as models for real-life interactions. Many games have borrowed elements of real-life struggles for money, power, or even life itself. And so the study of interactions among individuals, be it in cooperation or competition, can be investigated by looking at the games that model those interactions. And it should come as no surprise that the conflicts that arise in the games that serve as models are idealized. That is just as inevitable as it is with other models, such as in physics, for example, where an object’s mass is frequently considered to be concentrated at a single point.
About This Book

We have divided the book into three parts to reflect our division of games into three types, and so we investigate mathematically in turn the chance, combinatorial, and strategic elements of games. Each of the three parts encompasses several chapters, each of which considers a specific problem—generally a game or game fragment.

In order to reach as broad an audience as possible, we have not sought the generality, formalism, and completeness that are usual in textbooks. We are more concerned with ideas, concepts, and techniques, which we discuss to the extent that they can be transferred to the study of other games.

Due to the problem-oriented selection of topics, the mathematical level differs widely among the different chapters. Although there are frequent references to earlier chapters, one can generally read each chapter independently of the others. Each chapter begins with a question, mostly of a rhetorical nature, that attempts to reveal the nature and difficulty of the problem to be dealt with. This structure will allow the more mathematically sophisticated readers, for whom the mathematical treatment will frequently be too superficial and incomplete, to select those parts of greater mathematical interest. There are many references to the specialist literature for those who wish to pursue an issue in greater depth. We have also given some quotations and indications of the mathematical background of a topic as well as related problems that go beyond the scope of the book.

We have placed considerable emphasis on the historical development of the subject, in part because recent developments in mathematics are less well known than their counterparts in the natural sciences, and also because it is interesting to see how human error and the triumph of discovery fit into a picture that might otherwise seem an uninterrupted sequence of great leaps forward. The significance of the progress of mathematics, especially in recent decades, in the not necessarily representative area of game theory, can be seen by a comparison with thematically similar, though often differing in detail of focus, compilations that appeared before the discovery of many of the results presented in this book:


The principal topic is game theory as a mathematical discipline, but
this book also contains a section on the historical development of the
theories of games of chance, and combinatorial and strategic games.5

• Richard A. Epstein, *The Theory of Gambling and Statistical Logic*,

• Edward Packel, *The Mathematics of Games and Gambling*, Washing-
  ton 1981.


  Contributions on the subject of games from the French edition of *Sci-
  entific American*, some of which have been published in the editions
  of other countries.

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my wife, Claudia, whose understanding and patience have at times in the
last several years been sorely taxed.

5The author wishes furthermore to express his gratitude for observations of Vorob’ev
for important insights that have found their way into this preface.
Preface to the Second Edition

The happy state of affairs that the first edition has sold out after two years has given me the opportunity to correct a number of errors. Moreover, I have been able to augment the references to the literature and to newer research. I wish to thank Hans Riedwyl, Jürg Nievergelt, and Avierzi S. Fraenkel for their comments.

Finally, I wish to direct readers to my web site, http://www.bewersdorff-online.de/, for corrections and comments.

Preface to the Third Edition

Again, I have alert readers to thank for calling a number of errors to my attention: Pierre Basieux, Ingo Briese, Dagmar Hortmeyer, Jörg Klute, Norbert Marrek, Ralph Rothemund, Robert Schnitter, and Alexander Steinhansens. In this regard I would like to offer special thanks to David Kramer, who found errors both logical and typographical in the process of translating this book into English.

The necessity to make changes to the content of the book arose from some recently published work, especially that of Dean Allemang on the misère version of nim games, and of Elwyn Berlekamp on the idea of environmental go. I have also gladly complied with the request of readers to include newer approaches to game tree search procedures.

—Jörg Bewersdorff

I would be glad to receive comments on errors and problems with the text at joerg.bewersdorff@t-online.de. Questions are also welcome, and I will answer them gladly within the constraints of time and other commitments.
addition law, 9, 10, 46, 48
Allemang, Dean, xii, 257
alpha–beta algorithm, 279
Arbuthnot, John, 71
artificial intelligence, 262
asymmetric die, 33
asymmetry, 82
Babbage, Charles, 138, 263
baccarat, 362, 446, 447
backgammon, v, 59, 77, 85, 149, 326
doubling, 327
doubling cube, 327, 329
Jacoby paradox, 333
redouble, 328
running game, 85, 333
two-stone model, 338
Banerji, Ranan, 255
Beat the Buzzard, 465
behavioral strategy, 419, 425, 429, 434, 437, 442, 445, 457, 466, 475
Berlekamp, Elwyn, xi, xii, 184, 200, 226, 236, 243, 244
Bernoulli, Jacob, 4–6
Bernoulli, Jakob, 9
Bernoulli, Nicholas, 413, 415
binary numbers, 170
binomial coefficient, 17, 25
binomial distribution, 26, 81, 90
Bishop, Richard, xi
Black Box, 350
black-and-white nim, 184
blackjack, viii, 54, 121
count, 131
doubling, 127
doubling down, 122
high–low system, 130–132
insurance, 122
soft hand, 123, 126
splitting, 122, 127
blockbusting, 221
bluff, vii, 425
Bohlmann, Georg, 46, 48
Bolyai, János, 294
border-to-border game, 154
Borel, Émile, 29, 361, 365, 448
Bortkiewicz, Ladislaus von, 93
Bouton, Charles, 169, 171, 176
bowling nim, 180, 181, 255
bridge, v, ix, 459
Bridge-it, 154, 156, 301, 306, 311
Brouwer fixed-point theorem, 368
brute force, 268
Buffon’s needle problem, 37, 39, 44, 96
Buffon, Georges Louis-Leclerc, Comte de, 37
Cantelli, Francesco Paolo, 29
Cantor, Georg, 293
central limit theorem, 74, 78, 83, 87, 97
Chaitin, Gregory, 46
chance, 3, 137
chaos, 44
Chebyshev’s inequality, 73, 80
Chebyshev, Pafnuty L’vovich, 72
checkers, v, 149, 309
chemin-de-fer, 446
chess, v, viii, ix, 137, 139, 141, 146, 149, 164, 219, 262, 309
computer, 262
chi-squared distribution, 104
chi-squared function, 102
chuck-a-luck, 57, 59
Church’s thesis, 288
Church, Alonzo, 288
coalition, 164, 166, 168, 455, 459, 460
combinatorial game, v, viii, 137
combinatorics, 14
comparison relations for configurations, 189
complexity class P, 307
complexity theory, 304, 307
computability, 288, 300
computational complexity, 305
Condon, Joe, 274
cutoff, 271

Dantzig, George, 387
Dawson’s chess, 181
decision problem, 307, 310
decision sequence, 432, 434
Dedekind, Richard, 199
degrees of freedom, 104
deterministic, 42, 44
deviation, 63
diagonalization procedure, 293
dice, 70
dice sum, 77
Diophantine equation, 296
Diophantus, 296
Diplomacy, vi
disjunctive sum, 177, 185, 201, 220, 230, 245
division problem, 23
domino, 201
doubles, 107

Drescher, Melvin, 477
Dunning, Charles, 255
efficient algorithm, 305
Elkies, Noam D., 245
end node, 145, 432, 437
endgame, 140, 276
environmental go, 242, 243
Epimenides, 292
equilibrium, 166, 167, 450
equiprobable, 5, 6, 13, 24, 37, 51, 53
equivalent configuration, 177, 188
equivalent configurations, 175, 257
Erds, Paul, 83
even or odd, 357
event, 4, 47
exceptional configuration, 250
exchange step, 402
expectation, 60, 65, 150
expected winnings, 60
EXPTIME, 308
complete, 313
extensive form, 424, 451, 462

factorial, 14
factorization algorithm, 311
Farkas, Julius, 368
Ferguson, T. S., 181, 254
Fermat conjecture, 290
Fermat, Pierre de, 8, 23, 24, 290
Feynman, Richard, 4
Fisher, Roland Aylmer, 415
Flood, Merrill, 477
Focus, 151
forward pruning, 273
four color theorem, 153
four-person game, 165
Fraenkel, Avierzi S., xii, 258
fuzzy configuration, 189

Gale, David, 156
game
cooled, 211
cooling, 234
definition, ix, 424
inessential, 166
multiperson, 166
recursive, 468
symmetric, 357, 362, 372, 380
game of chance, v, vii, 3, 416, 430
game theory, viii, ix, 368
combinatorial, 186
cooperative, 166, 461
noncooperative, 452, 461
game tree, 145, 422
game value, 144, 145
Gardner, Martin, 155, 156, 201
Gasser, Ralph, 158, 239
Gauss, Carl Friedrich, 104
ghosts, v, 421
go, v, viii, 141, 149, 164, 218, 219,
225, 230, 309
mathematical, 226
go-moku, 152, 153, 309, 311
Gödel, Kurt, 293
Gödel's incompleteness theorem, 293,
295
graph, 302
Gross, Oliver, 156
Grundy value, 177, 178, 181
Grundy, Patrick Michael, 176, 177
Guy, Richard, 181, 184, 200
hackenbush, 184
halma, v, 149
halting problem, 290
Hanner, Olof, xi, 186, 220
Harsanyi, John, 451, 462
hash table, 274, 275, 279
Hein, Piet, 155, 258
Heisenberg, Werner, 43
Henny, Julian, xi, 413
Herda, Hans, 258
heuristic methods, 272
Hex, 154, 155, 301, 304, 306, 309–
311
Hilbert’s tenth problem, 296
Hilbert, David, 45, 294, 296
Huygens, Christian, 94
hypothesis, 70, 102, 103
hypothesis testing, 71, 81
imaginary series of games, 407, 417
impartial game, 184
imperfect information, 355
incentive, 208
independent events, 54, 110
information, ix
imperfect, v, 421
perfect, 148, 176, 424
information set, 424, 437, 448
inverse configuration, 187, 196
Kac, Marc, 83
Karmarkar, Narendra, 386
Kempelen, Baron von, 138
killer heuristic, 272
kinetic gas theory, 42
Knuth, Donald, 198, 347
ko, 239, 242
Koller, Daphne, xi, 437, 443
Kolmogorov, Andrei, 48
komi, 243
Koopmans, Tjalling, 381
Koyama, Kenji, 350, 479
Kronecker, Leopold, 198
Kuhn, Harold, 167, 425, 430, 451,
457
L improvement, 273
Lai, Toni, 479
Lai, Tony, 350
Landlord’s Game, 106
Laplace, Pierre Simon, 5, 9, 13, 42
Laplacian model, 33, 37, 47, 53
Lasker nim, 174, 177, 180, 181
Lasker, Emanuel, 162, 174–176, 219,
257
last move improvement, 273
law of large numbers, 6, 26, 74, 93,
96
strong, 29
weak, 75
law of small numbers, 93
le Her, 414, 415, 417, 419, 426
left stop, 205, 237
Lehman’s criterion, 303
linear optimization, 311, 382, 397
Lobachevski, Nikolai, 294
losing configuration, 251
lottery, 12, 15, 18, 22, 90
Markov chain, 106, 110–112, 117
absorbing, 119
irreducible, 118
regular, 118
Markov, Andrei Andreyevich, 110
Markov’s inequalities, 231
Maximilien de Morgan, 42
mean value, 207, 212, 233, 234
Megiddo, Nimrod, 437
memory, 318, 321, 325
Mére, Chavalier de, 8, 10, 93
Milnor’s inequalities, 231
Milnor, John, 186, 205, 220
minimax
search, 281
strategy, 145, 397, 406, 412, 415, 429, 476
strategy, relative, 417
theorem, 367, 369, 372, 374, 386, 451
value, 205
minimax principle, 262
minimax procedure, 279
minimax value, 144
minimise nim, 182
misère version, 250, 253, 255, 258
Mises, Richard von, 45
mixed strategy, 359
model, ix, 29, 31, 43, 46, 49, 58, 85, 110, 288, 333, 366, 424, 452, 474
Monopoly, viii, 113, 118
Monte Carlo method, 94, 132, 409
Montmort, Pierre Rémond do, 413
Morgenstern, Oskar, 357, 368, 419, 425, 459
move, v, ix
dominated, 193
Müller, Martin, xi, 239, 244
multiperson game, 166, 460
with perfect information, 167
multiplication law, 9, 46, 48, 62
Nash equilibrium, 452, 454, 455, 459, 462
Nash, John, 153, 155, 451, 462
negamax algorithm, 283
Negascout procedure, 274
negative configuration, 189
Neumann, John von, 96, 167, 198, 263, 357, 366, 368, 386, 425, 459, 460
Neuwirth, Erich, 349
Nievergelt, Jürg, xii, 158
nim, 169, 176, 179, 180, 250, 306, 311
addition, 169, 170
automaton, 172
sum, 169, 171
Nimbi, 258, 276
nine men’s morris, v, 149, 157
normal distribution, 77, 79, 81–83
normal form, 146, 357, 407, 424, 429
NP, 307, 312
complete, 312
hard, 312, 443
null configuration, 186, 187, 189
null move, 273
null window search, 273
number avoidance theorem, 203, 225
octal game, 181, 255, 257
optimal counterstrategy, 409, 417, 430
pachisi, v, 77, 327
Painlevé, Paul, 361
pairing strategy, 156
parallel axiom, 294
Pascal’s triangle, 16
Pascal, Blaise, 8, 23, 24
Patašnık, Oren, 153
Pearson, Karl, 82, 102
Index

perfect information, 142
perfect recall, 422, 424, 425, 429, 442, 454, 466, 475
permissible region, 385
pi, 38, 41, 95
pivot element, 402
pivot step, 388
Plambeck, Thane, 255
player
fictitious, 421
team as, 422
Poe, Edgar Allan, 31, 138
point scoring, 230
Poisson distribution, 90–92
Poisson, Siméon Denis, 91
poker, v–vii, ix, 15, 20, 21, 365, 374, 375, 378, 379, 450
model, 366, 407, 419, 423, 432, 437, 452, 459
polynomially bounded, 306
poor play, 167
position, 138
positive configuration, 189
primality test, 311
prime number, 44, 83, 98
principle of division, 150
probability, 4, 6, 47
conditional, 53
formula for the total, 55
geometric, 38
probability theory, vii, viii, 45
axioms of, 47
program, 264
programming language, 78, 95
PSPACE, 308
complete, 312
hard, 312
Qubic, 152, 153
quiescence search, 267, 269, 279
radioactive decay, 45
Railway Rivals, 77, 83
Randolph, Alex, iv, 150, 465
random, 41
random experiment, 5, 34, 35, 47, 54
random move, ix
random number, 97
random variable, 64, 67
randomness, 421
realization plan, 437
realization weight, 434, 437, 440
rectangle rule, 402
recursion, 279, 281
relative frequency, 5, 39, 81
reversi, v, 149, 309, 311
Riedwyl, Hans, xii, 20
right stop, 205, 237
Risk, 86
Robinson, Julia, 409
rock–paper–scissors, vi, 138, 139, 142, 144, 146, 355
roulette, 81, 92, 95, 97, 138, 266
rotation, 92
two-thirds law, 92
ruin, 94, 97
ruin problem, 112, 118
Russell, Bertrand, 293
saddle point, 145, 146, 358, 360
sample function, 102
satisfiability problem, 312
Saxon, Sid, 151
Scarne, John, 11
Schrödinger, Erwin, 43
score, 60
Scotland Yard, 149
Scrabble, vii
Selten, Reinhard, 451, 462
sequential form, 437
series of trials, 70
set of outcomes, 47
Shannon’s switching game, 301
Shannon, Claude, 263, 266
shogi, 309
Sibert, William, 255
Sibert–Conway decomposition, 255
side condition, 383, 439
signaling, 458
simplex algorithm, 387, 400, 402, 406, 411, 417, 429
simplex tableau, 400
simplicity theorem, 194
simulation, 96, 97
skat, v, vi, 14, 406, 421, 422
slack variable, 388, 397
snakes and ladders, viii, 101, 111
sojourn, 110
sojourn probability, 115
Spight, Bill, 244
Sprague, Roland, 176, 177
spreadsheet calculation, 78, 325, 408
standard deviation, 63, 65
state, 110
state of information, 143, 421
stationary probability distribution, 109
statistics, 71
Stengel, Bernhard von, xi, 438
Stirling’s formula, 15
strategies A and B, 267, 269, 273
Stratego, v, 421
strategy, 143, 146, 167, 358
dominated, 378
mixed, 367, 370, 406, 415, 420, 429, 457
optimal, 145
pure, 359, 407
saddle point, 145
subprogram, 279
subtraction games, 180
sum
of Conway games, 196
switching game, 243
symmetry, 5, 7, 35, 52, 70, 103, 149, 166
tame misère version, 254
Tan, Baris, xi
taxation, 209, 234
temperature, 207–209, 212, 233, 242
Texas roulette, 150
thermograph, 210
thermostat, 208, 212
Thompson, Ken, 274
Thorp, Edward, 82, 129, 130, 340
three-person game, 162, 164, 165, 450
tic-tac-toe, 152, 153, 156
tournament, 166
transition equation, 108
transition matrix, 111, 112
transition probability, 117
transitive, 69
translation principle, 203
traveling salesman problem, 308
tree, 303
Tucker, Albert W., 397, 477
Turing machine, 268, 288
Turing, Alan, 263, 268, 269, 288
Twixt, 150, 154
two-thirds law, 92
Ulam, Stanislaw, 96
uncertainty, iv–vi, 137, 355
up configuration, 234

variance, 63
Viaud, D., 348
volume, 97
von Neumann, John von, 419

Waldegrave, 413
Wiener, Michael, 479
winning configuration, 251
wolf and sheep, 149
Wolfe, David, 226, 236

Zermelo’s theorem, 140–143, 145, 147, 149, 150, 166, 252, 319, 451
Zermelo, Ernst, 139, 140
zero-sum game, 142, 366, 367
Zuse, Konrad, 263