

# Bibliography

- [1] Anscombe, F.J. and R.J. Aumann (1963), A definition of subjective probability, *Annals of Mathematical Statistics* **34**, 199–205.
- [2] Apt, K.R. (2004), Uniform proofs of order independence for various strategy elimination procedures, *Contributions to Theoretical Economics* **4**, Article 5, 48 pages.
- [3] Apt, K.R. (2011), Direct proofs for order independence, *Economics Bulletin* **31**, 106–115.
- [4] Armbruster, W. and W. Böge, (1979), Bayesian game theory, in O. Moeschlin and D. Pallaschke (eds.), *Game Theory and Related Topics*, North-Holland, Amsterdam.
- [5] Asheim, G.B. (2006), *The consistent preferences approach to deductive reasoning in games*, Theory and Decision Library, Springer, Dordrecht, The Netherlands.
- [6] Aumann, R.J. (1974), Subjectivity and correlation in randomized strategies, *Journal of Mathematical Economics* **1**, 67–96.
- [7] Aumann, R.J. (1976), Agreeing to disagree, *Annals of Statistics* **4**, 1236–1239.
- [8] Aumann, R.J. (1987), Correlated equilibrium as an expression of Bayesian rationality, *Econometrica* **55**, 1–18.
- [9] Aumann, R. and A. Brandenburger (1995), Epistemic conditions for Nash equilibrium, *Econometrica* **63**, 1161–1180.
- [10] Aumann, R. and J. Drèze (2008), Rational expectations in games, *American Economic Review* **98**, 72–86.
- [11] Bach, C.W. and J. Cabessa (2017), Limit-agreeing to disagree, *Journal of Logic and Computation* **27**, 1169–1187.
- [12] Bach, C.W. and A. Perea (2013), Agreeing to disagree with lexicographic prior beliefs, *Mathematical Social Sciences* **66**, 129–133.
- [13] Bach, C.W. and A. Perea (2020a), Two definitions of correlation equilibrium, *Journal of Mathematical Economics* **90**, 12–24.
- [14] Bach, C.W. and A. Perea (2020b), Generalized Nash equilibrium without common belief in rationality, *Economics Letters* **186**, 1–6.
- [15] Bach, C.W. and A. Perea (2021a), Incomplete information and iterated strict dominance, *Oxford Economic Papers* **73**, 820–836.

- [16] Bach, C.W. and A. Perea (2021b), Structure preserving transformations of epistemic models, *Epicenter Working Paper No. 24*.
- [17] Bach, C.W. and A. Perea (2022), Is Bayesian equilibrium the incomplete information counterpart to Nash equilibrium?, Manuscript.
- [18] Bach, C.W. and E. Tsakas (2014), Pairwise epistemic conditions for Nash equilibrium, *Games and Economic Behavior* **85**, 48–59.
- [19] Bacharach, M. (1985), Some extensions of a claim of Aumann in an axiomatic model of knowledge, *Journal of Economic Theory* **37**, 167–190.
- [20] Barelli, P. (2009), Consistency of beliefs and epistemic conditions for Nash and correlated equilibrium, *Games and Economic Behavior* **67**, 363–375.
- [21] Battigalli, P. (2003), Rationalizability in infinite, dynamic games of incomplete information. *Research in Economics* **57**, 1–38.
- [22] Battigalli, P., Di Tillio, A., Grillo, E., and A. Penta (2011), Interactive epistemology and solution concepts for games with asymmetric information, *B. E. Journal of Theoretical Economics* **11**, doi.org/10.2202/1935-1704.1637.
- [23] Battigalli, P. and A. Prestipino (2013), Transparent restrictions on beliefs and forward-induction reasoning in games with asymmetric information, *B. E. Journal of Theoretical Economics* **13**, 79–130.
- [24] Battigalli, P. and M. Siniscalchi (1999), Hierarchies of conditional beliefs and interactive epistemology in dynamic games, *Journal of Economic Theory* **88**, 188–230.
- [25] Battigalli, P. and M. Siniscalchi (2002), Strong belief and forward induction reasoning, *Journal of Economic Theory* **106**, 356–391.
- [26] Battigalli, P. and M. Siniscalchi (2003a), Rationalization and incomplete information, *B. E. Journal of Theoretical Economics* **3**, doi.org/10.2202/1534-5963.1073.
- [27] Battigalli, P. and M. Siniscalchi (2003b), Rationalizable bidding in first-price auctions, *Games and Economic Behavior* **45**, 38–72.
- [28] Battigalli, P. and M. Siniscalchi (2007), Interactive epistemology in games with payoff uncertainty, *Research in Economics* **61**, 165–184.
- [29] Bergemann, D. and S. Morris (2003), Robust implementation: The role of large type spaces, Mimeo.
- [30] Bernheim, B.D. (1984), Rationalizable strategic behavior, *Econometrica* **52**, 1007–1028.
- [31] Böge, W. and T.H. Eisele (1979), On solutions of bayesian games, *International Journal of Game Theory* **8**, 193–215.
- [32] Bonanno, G. and K. Nehring (1999), How to make sense of the common prior assumption under incomplete information, *International Journal of Game Theory* **28**, 409–434.

- [33] Border, K.C. (1985), *Fixed Point Theorems with Applications to Economics and Game Theory*, Cambridge University Press.
- [34] Borel, É. (1921), La théorie du jeu et les equations intégrales à noyau symétrique, *Comptes Rendus Hebdomadaire des Séances de l'Académie des Sciences (Paris)* **173**, 1304–1308. (Translated by Leonard J. Savage as ‘The theory of play and integral equations with skew symmetric kernels’, *Econometrica* **21** (1953), 97–100).
- [35] Borel, É. (1924), *Eléments de la Théorie des Probabilités*, 3rd edn., Hermann, Paris. (Pages 204–221 translated by Leonard J. Savage as ‘On games that involve chance and the skill of players’, *Econometrica* **21** (1953), 101–115).
- [36] Borel, É. (1927), Sur les systèmes de formes linéaires à déterminant symétrique gauche et la théorie générale du jeu, *Comptes Rendus Hebdomadaire des Séances de l'Académie des Sciences (Paris)* **184**, 52–54. (Translated by Leonard J. Savage as ‘On systems of linear forms of skew symmetric determinant and the general theory of play’, *Econometrica* **21** (1953), 116–117).
- [37] Brandenburger, A. (2010), Origins of epistemic game theory, in *Epistemic Logic: 5 Questions*, V. F. Hendricks and O. Roy, eds., Automatic Press, VIP.
- [38] Brandenburger, A. (2014), *The Language of Game Theory: Putting Epistemics into the Mathematics of Games*, World Scientific Series in Economic Theory, Volume 5.
- [39] Brandenburger, A. and E. Dekel (1987), Rationalizability and correlated equilibria, *Econometrica* **55**, 1391–1402.
- [40] Brandenburger, A. and E. Dekel (1989), The role of common knowledge assumptions in game theory, in *The Economics of Missing Markets, Information and Games*, ed. by Frank Hahn. Oxford: Oxford University Press, pp. 46–61.
- [41] Brandenburger, A. and E. Dekel (1993), Hierarchies of beliefs and common knowledge, *Journal of Economic Theory* **59**, 189–198.
- [42] Brandenburger, A. and A. Friedenberg (2008), Intrinsic correlation in games, *Journal of Economic Theory* **141**, 28–67.
- [43] Cappelletti, G. (2010), A note on rationalizability and restrictions on beliefs, *B. E. Journal of Theoretical Economics* **10**, 1–11.
- [44] Chen, J. and S. Micali (2013), The order independence of iterated dominance in extensive games, *Theoretical Economics* **8**, 125–163.
- [45] Dekel, E., Fudenberg, D. and S. Morris (2007), Interim correlated rationalizability, *Theoretical Economics* **2**, 15–40.
- [46] Dekel, E. and M. Siniscalchi (2015), Epistemic game theory, in P. Young and S. Zamir (eds.), *Handbook of Game Theory*, Volume 4, North-Holland.
- [47] Dekel, E. and A. Wolinsky (2003), Rationalizable outcomes of large private-value first-price discrete auctions, *Games and Economic Behavior* **43**, 175–188.

- [48] Ely, J.C. and M. Peşki (2006), Hierarchies of belief and interim rationalizability, *Theoretical Economics* **1**, 19–65.
- [49] Epstein, L.G. and T. Wang, “Beliefs about beliefs” without probabilities, *Econometrica* **64**, 1343–1373.
- [50] Feinberg, Y. (2000), Characterizing common priors in the form of posteriors, *Journal of Economic Theory* **91**, 127–179.
- [51] Forges, F. (1986), An approach to communication equilibria, *Econometrica* **54**, 159–182.
- [52] Friedell, M.F. (1967), On the structure of shared awareness, Working paper, University of Michigan.
- [53] Friedell, M.F. (1969), On the structure of shared awareness, *Behavioral Science* **14**, 28–39.
- [54] Geanakoplos, J., Pearce, D. and E. Stacchetti (1989), Psychological games and sequential rationality, *Games and Economic Behavior* **1**, 60–79.
- [55] Geanakoplos, J. and H. Polemarchakis (1982), We can’t disagree forever, *Journal of Economic Theory* **28**, 192–200.
- [56] Gilboa, I. and D. Schmeidler (2003), A derivation of expected utility maximization in the context of a game, *Games and Economic Behavior* **44**, 184–194.
- [57] Gilboa, I., Kalai, E. and E. Zemel (1990), On the order of eliminating dominated strategies, *Operations Research Letters* **9**, 85–89.
- [58] Gul, F. (1998), A comment on Aumann’s bayesian view, *Econometrica* **66**, 923–927.
- [59] Harsanyi, J.C. (1962), Bargaining in ignorance of the opponent’s utility function, *Journal of Conflict Resolution* **6**, 29–38.
- [60] Harsanyi, J.C. (1967–1968), Games with incomplete information played by “bayesian” players, I–III, *Management Science* **14**, 159–182, 320–334, 486–502.
- [61] Heifetz, A. (1993), The Bayesian formulation of incomplete information - The non-compact case, *International Journal of Game Theory* **21**, 329–338.
- [62] Heifetz, A. and D. Samet (1998), Topology-free typology of beliefs, *Journal of Economic Theory* **82**, 324–341.
- [63] Hellman, Z. (2013), Almost common priors, *International Journal of Game Theory* **42**, 399–410.
- [64] Jagau, S. (2022), Additive context-dependent preferences, Manuscript.
- [65] Kakutani, S. (1941), A generalization of Brouwer’s fixed point theorem, *Duke Mathematical Journal* **8**, 457–459.
- [66] Kreps, D.M. and R. Wilson (1982), Sequential equilibria, *Econometrica* **50**, 863–894.
- [67] Kripke, S. (1963), A semantical analysis of modal logic I: Normal modal propositional calculi, *Zeitschrift für Mathematische Logik und Grundlagen der Mathematik* **9**, 67–96.

- [68] Leonard, R. (2010), *Von Neumann, Morgenstern, and the Creation of Game Theory*, Cambridge University Press.
- [69] Lewis, D.K. (1969), *Convention*, Harvard University Press, Cambridge.
- [70] Luo, X., Qian, X. and C. Qu (2020), Iterated elimination procedures, *Economic Theory* **70**, 437–465.
- [71] Mertens, J.-F. and S. Zamir (1985), Formulation of bayesian analysis for games with incomplete information, *International Journal of Game Theory* **14**, 1–29.
- [72] Milgrom, P. and N. Stokey (1982), Information, trade and common knowledge, *Journal of Economic Theory* **26**, 17–27.
- [73] Monderer, D. and D. Samet (1989), Approximating common knowledge with common beliefs, *Games and Economic Behavior* **1**, 170–190.
- [74] Morgenstern, O. (1935), Vollkommene Voraussicht und wirtschaftliches Gleichgewicht, *Zeitschrift für Nationalökonomie* **6**, 337–357. (Reprinted as ‘Perfect foresight and economic equilibrium’ in A. Schotter (ed.), *Selected Economic Writings of Oskar Morgenstern*, New York University Press, 1976, pp. 169–183).
- [75] Morris, S. (1994), Trade with heterogeneous prior beliefs and asymmetric information, *Econometrica* **62**, 1327–1347.
- [76] Morris, S. (1995), The common prior assumption in economic theory, *Economics and Philosophy* **11**, 227–253.
- [77] Myerson, R.B. (1978), Refinements of the Nash equilibrium concept, *International Journal of Game Theory* **7**, 73–80.
- [78] Myerson, R.B. (1986), Multistage games with communication, *Econometrica* **54**, 323–358.
- [79] Nash, J.F. (1950), Equilibrium points in  $N$ -person games, *Proceedings of the National Academy of Sciences of the United States of America* **36**, 48–49.
- [80] Nash, J.F. (1951), Non-cooperative games, *Annals of Mathematics* **54**, 286–295.
- [81] Pearce, D.G. (1984), Rationalizable strategic behavior and the problem of perfection, *Econometrica* **52**, 1029–1050.
- [82] Perea, A. (2007), A one-person doxastic characterization of Nash strategies, *Synthese* **158**, 251–271 (*Knowledge, Rationality and Action* 341–361).
- [83] Perea, A. (2012), *Epistemic Game Theory: Reasoning and Choice*, Cambridge University Press.
- [84] Perea, A. (2014), From classical to epistemic game theory, *International Game Theory Review* **16**, No.1, 1440001.
- [85] Perea, A. (2017), Order independence in dynamic games, *Epicenter Working Paper No. 8*.
- [86] Perea, A. (2018), Why forward induction leads to the backward induction outcome: A new proof for Battigalli’s theorem, *Games and Economic Behavior* **110**, 120–138.

- [87] Perea, A. (2020), A foundation for expected utility in decision problems and games, *Epicenter Working Paper No. 22*.
- [88] Perea, A. (2022), Expected utility as an expression of linear preference intensity, Manuscript.
- [89] Polak, B. (1999), Epistemic conditions for Nash equilibrium, and common knowledge of rationality, *Econometrica* **67**, 673–676.
- [90] Robles, J. and M. Shimoji (2012), On rationalizability and beliefs in discrete private-value first-price auctions, *The B.E. Journal of Theoretical Economics*, <https://doi.org/10.1515/1935-1704.1829>
- [91] Samet, D. (1990), Ignoring ignorance and agreeing to disagree, *Journal of Economic Theory* **52**, 190–207.
- [92] Samet, D. (1998a), Common prior and separation of convex sets, *Games and Economic Behavior* **24**, 172–174.
- [93] Samet, D. (1998b), Iterated expectations and common priors, *Games and Economic Behavior* **24**, 131–141.
- [94] Savage, L.J. (1954), *The Foundation of Statistics*, Wiley, New York.
- [95] Selten, R. (1965), Spieltheoretische Behandlung eines Oligopolmodells mit Nachfragezeit, *Zeitschrift für die Gesamte Staatswissenschaft* **121**, 301–324, 667–689.
- [96] Selten, R. (1975), Reexamination of the perfectness concept for equilibrium points in extensive games, *International Journal of Game Theory* **4**, 25–55.
- [97] Shimoji, M. (2017), Revenue comparison of discrete private-value auctions via weak dominance, *Review of Economic Design* **21**, 231–252.
- [98] Spohn, W. (1982), How to make sense of game theory, in W. Stegmüller, W. Balzer and W. Spohn (eds.), *Philosophy of Economics*, Springer Verlag, pp. 239–270.
- [99] Tan, T. and S.R.C. Werlang (1988), The bayesian foundations of solution concepts of games, *Journal of Economic Theory* **45**, 370–391.
- [100] Tan, T. and S.R.C. Werlang (1992), On Aumann’s notion of common knowledge: An alternative approach, *Revista Brasileira de Economia* **64**, 151–166.
- [101] van Sloun, J. (2022), Title, Manuscript.
- [102] von Neumann, J. (1928), Zur Theorie der Gesellschaftsspiele, *Mathematische Annalen* **100**, 295–320. (Translated by Sonya Bargmann as “On the theory of games of strategy” in A.W. Tucker and R.D. Luce (eds.) (1959), *Contributions to the Theory of Games*, Volume IV, Princeton University Press, Princeton, NJ, pp. 13–43 (*Annals of Mathematics Studies* **40**)).
- [103] von Neumann, J. and O. Morgenstern (1944, 1947), *Theory of Games and Economic Behavior*, Princeton University Press, Princeton, NJ.
- [104] Zermelo, E. (1913), Über eine Anwendung der Mengenlehre auf die Theorie des Schachspiels, *Proceedings Fifth International Congress of Mathematicians* **2**, 501–504.