

On the Harsanyi payoff vectors and Harsanyi imputations ¹

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August 12, 2005

¹This research is part of the Free University research program “Competition and Cooperation”. This work was partly done whilst Valeri Vasil'ev was visiting the Department of Econometrics at the Free University, Amsterdam. Financial support from the Netherlands Organisation for Scientific Research (NWO) in the framework of the Russian-Dutch programme for scientific co-operation, is gratefully acknowledged. The third author would also like to acknowledge partial financial support from the Russian Fund of Basic Research (grants 98-01-00664 and 00-15-98884) and the Russian Humanitarian Scientific Fund (grant 02-02-00189a).

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Abstract

The paper discusses the set of Harsanyi payoff vectors, also known as the Selectope. We reconsider some results on Harsanyi payoff vectors within a more general framework.

First, an intuitive approach is used showing that the set of Harsanyi payoff vectors is the core of an associated convex game. Next, the set of individual rational Harsanyi payoff vectors, the Harsanyi imputations in short, is considered. Existence conditions are provided, and if non-empty, we provide a description as the core of a well-defined convex game, and show that it is an externally stable set.

JEL-code: C71

Key words: TU-games, convex games, Core, Harsanyi set, imputations, external stability.

1 Introduction

A cooperative game with transferable utilities, or simply a game, describes a situation in which groups of players, the coalitions, can obtain certain payoffs by cooperation. A solution is a mapping which assigns to every game a set of payoff distributions over the players in the game. Well-known set-valued solutions are the Core and the set of all random order values, also known as the Weber set. In this paper these sets are considered in the context of the set of payoff vectors obtained by all possible distributions of the Harsanyi dividends (Harsanyi 1959 and 1963), of the coalitions among its members. We call this set the *Harsanyi set*; it is considered first in Hammer, Peled and Sorensen (1977) (as the *Selectope*) and, independently, in Vasil'ev (1978, in russian, and 1981). These papers show that the Harsanyi set encloses the core of the game, and Vasil'ev furthermore proved that this set has a core-type structure, a result that has been shown independently in Derks, Haller and Peters (2000).

In Hammer, Peled and Sorensen (1977) the inclusion of the core is shown with the help of a network flow model, whereas Vasil'ev (1978) applies induction techniques. Here, we will apply a transparent approach, related to the ones in Vasil'ev (1981) and Derks, Haller and Peters (2000), based on a convenient adaptation of the game into a convex game. In this way, and with the help of the characterization of the extreme points of the core of convex games in Shapley (1971), not only the inclusion of the core in the Harsanyi set is proved but also its core-type structure is revealed.

We will provide new proofs for some results mentioned above and we position several others within a more general framework. Starting with the preliminary Section 2, in Section 3 we give a new proof for the characterization of the Harsanyi set as the Core of an adapted game. In Section 4 we generalize several results, known for the set of the so-called Harsanyi imputations, being the individually rational payoff vectors in the Harsanyi set. We further provide necessary and sufficient conditions for the existence of these Harsanyi imputations. In conclusion we show with simple arguments that the Harsanyi imputation

set is externally stable, if non-empty.

2 Preliminaries

A cooperative game with transferable utilities, or simply a game, is a pair (N, v) , where $N = \{1, \dots, n\}$ is a finite set of players, and $v: 2^N \rightarrow \mathbb{R}$ such that $v(\emptyset) = 0$, is the characteristic function yielding for each subset S of N the payoff $v(S)$ that can be achieved if the players in S cooperate. Non-empty subsets of the player set are, therefore, called *coalitions*. We denote the collection of all non-empty subsets of N by $\Omega = \{S \subseteq N : S \neq \emptyset\}$. A *payoff vector* is a vector $x \in \mathbb{R}^n$ assigning payoff $x_i \in \mathbb{R}$ to player $i \in N$. For a payoff vector $x \in \mathbb{R}^n$ and $S \in \Omega$, we denote with $x(S) = \sum_{i \in S} x_i$ the total payoff to the players in coalition S .

In a game (N, v) , or v for short, the main issue is the distribution of the worth $v(N)$ of the grand coalition among the players. A payoff vector x is therefore said to be *efficient* if the total payoff $x(N)$ equals $v(N)$; it is said to be *individually rational* if each player $i \in N$ gets at least his own worth $v(\{i\})$. A payoff vector is called an *imputation* if it is both efficient and individual rational; the set of imputations of the game v is denoted by $I(v)$:

$$I(v) = \{x \in \mathbb{R}^n : x(N) = v(N), x_i \geq v(\{i\}), i \in N\}.$$

One may consider the elements of the imputation set as those distributions of the grand coalition worth that ‘meet the needs’ of the single players. An efficient payoff vector x that satisfies $x(S) \geq v(S)$ for each coalition S is called *stable* for obvious reasons. The set of stable payoff vectors is called the *core* of the game v and is denoted by $C(v)$:

$$C(v) = \{x \in \mathbb{R}^n : x(N) = v(N), x(S) \geq v(S), S \in \Omega\}.$$

Unfortunately, the core, and also the imputation set, may be empty.

Let $\Pi(N)$ (or Π) denote the set of all permutations $\pi: N \rightarrow N$ on the player set N . For a permutation $\pi \in \Pi$, assigning rank number $\pi(i) \in \{1, 2, \dots, n\} = N$ to player $i \in N$, define the set π^i to be $\{j \in N : \pi(j) \leq \pi(i)\}$; it denotes the set of all players with rank number at most equal to the rank number of i , including i . Then the *marginal contribution vector* $m^\pi(v) \in \mathbb{R}^n$ of game v and permutation π is given by

$$m_i^\pi(v) = v(\pi^i) - v(\pi^i \setminus \{i\}), \quad i \in N,$$

and thus assigns to player i its marginal contribution to the worth of the coalition consisting of all his predecessors in π .

The well known *Shapley value* (Shapley 1953), has been characterized as being the average of the marginal contribution vectors over all permutations. It is an element of the convex hull of the marginal contribution vectors of v , denoted by $W(v)$, and referred to as the *Weber set*. Contrary to the core, the Weber set is always non-empty. It contains the core as a subset, as shown by Weber (1988); it may, however, have no points in common with the imputation set (see Martinez de Albéniz and Rafels, 1998); of course this only occurs when the core is empty.

The core and the Weber set coincide if and only if the game v fulfills the inequalities $v(S \cup T) + v(S \cap T) \geq v(S) + v(T)$ for every pair of coalitions $S, T \in \Omega$ (Shapley, 1971 and Ichiishi, 1981). A game is called *convex* when these inequalities are fulfilled.

The *dividends* $\Delta^S(v)$, $S \in \Omega$, of the game v , first considered by Harsanyi (1959, 1963), follow recursively from the system of equations

$$v(S) = \sum_{T \subseteq S} \Delta^T(v), \quad S \in \Omega.$$

We will consider payoff vectors obtained by distributing the dividend of each coalition S over the players in S . To facilitate this distribution we make use of the weight systems $p = (p_i^S)_{S \in \Omega, i \in S}$, assigning to each coalition S and member i of S a weight p_i^S . A weight system p is called a *sharing system* if all weights are non-negative, and the weights p_i^S ,

$i \in S$, sum up to 1 for each coalition S ; the collection of sharing systems is thus given by

$$P = \{p = (p_i^S)_{S \in \Omega, i \in S} : p \geq 0, \sum_{j \in S} p_j^S = 1, \text{ for each } S \in \Omega\}.$$

For a game v and sharing system $p \in P$, let the payoff vector $\phi^p(v) \in \mathbb{R}^n$ be given by

$$\phi_i^p(v) = \sum_{S: i \in S} p_i^S \Delta^S(v), \quad i \in N,$$

i.e., the payoff $\phi_i^p(v)$ to player i is the sum, over all coalitions S containing i , of the share p_i^S of player i in the Harsanyi dividend $\Delta^S(v)$ of coalition S . We therefore call the payoff vector $\phi^p(v)$ a *Harsanyi payoff vector*. Observe that, due to the equality $v(N) = \sum_{S \in \Omega} \Delta^S(v)$, for each sharing system p it holds that $\sum_{i \in N} \phi_i^p(v) = v(N)$, and thus each Harsanyi payoff vector is efficient. Examples of Harsanyi payoff vectors are the marginal contribution vectors. To show this, for a permutation $\pi \in \Pi$, let the weight system p^π be given by

$$(p^\pi)_i^S = \begin{cases} 1 & \text{if } i \in S \text{ and } S \subseteq \pi^i, \\ 0 & \text{otherwise,} \end{cases}$$

i.e., for $i \in S$, $(p^\pi)_i^S$ has value 1 for the unique player i of S having the highest rank number in π and has value 0 for all other players in S . So, for each $S \in \Omega$ it holds that $\sum_{j \in S} (p^\pi)_j^S = 1$. Therefore p^π is a sharing system and thus $\phi^{p^\pi}(v)$ a Harsanyi payoff vector. Further,

$$\begin{aligned} \phi_i^{p^\pi}(v) &= \sum_{S \subseteq \pi^i, i \in S} \Delta^S(v) = \sum_{S \subseteq \pi^i} \Delta^S(v) - \sum_{S \subseteq \pi^i \setminus \{i\}} \Delta^S(v) \\ &= v(\pi^i) - v(\pi^i \setminus \{i\}) = m_i^\pi(v), \quad i \in N, \end{aligned}$$

showing that $m^\pi(v) = \phi^{p^\pi}(v)$.

Let $H(v)$ denote the set of all Harsanyi payoff vectors of the game v , i.e.,

$$H(v) = \{\phi^p(v) : p \in P\}.$$

This set has been introduced as the so-called *selectope* in Hammer, Peled and Sorensen (1977). Independently, Harsanyi payoff vectors and the set $H(v)$ have been proposed by

Vasil'ev (1978, 1981). Here, we prefer to call the set $H(v)$ the *Harsanyi set* instead of selectope, because we want to stress the property of distributing the Harsanyi dividends instead of the role of the selectors as discussed in Derks, Haller and Peters (2000).

3 The Harsanyi set

In this section we will recall some results on the Harsanyi set and reposition them in the historical context, provided with new proofs. These results concern the relationship between the core and the Harsanyi set, and the geometrical structure of the Harsanyi set. In particular, we show that the Harsanyi set encloses the core, and has a core-type structure.

For a game v we consider the following game v_H , defined by

$$v_H(S) = \min_{x \in H(v)} x(S) \quad S \in \Omega.$$

The game v_H is called the *Harsanyi mingame*; it specifies the minimal amount the coalitions attain in a Harsanyi payoff vector. All these vectors are efficient in the game v so that $v_H(N) = v(N)$, and we may conclude that the Harsanyi set is a subset of the core of v_H .

By definition the Harsanyi payoff vectors distribute the dividends $\Delta^S(v)$ among the members of coalition $S \in \Omega$, so that for a given coalition S the dividend $\Delta^T(v)$ is fully allocated to the members of S if $T \subseteq S$, and fully allocated to the players outside S if $T \cap S = \emptyset$; otherwise, i.e., if $T \cap S \neq \emptyset$ and $T \setminus S \neq \emptyset$, the amount $\Delta^T(v)$, when distributed among the players in T , may be allocated in full, partly, or not to players in S . The total distribution in a Harsanyi payoff vector to players in coalition S is therefore minimized when the distribution of $\Delta^T(v)$, with T such that $T \cap S \neq \emptyset$ and $T \setminus S \neq \emptyset$ holds, is only performed among the members of S in case $\Delta^T(v) < 0$, and among the players outside S otherwise. This shows that

$$v_H(S) \geq \sum_{T \subseteq S} \Delta^T(v) + \sum_{T: T \cap S \neq \emptyset, T \setminus S \neq \emptyset, \Delta^T(v) < 0} \Delta^T(v), \quad S \in \Omega. \quad (1)$$

Since $\sum_{T \subseteq S} \Delta^T(v)$ equals $v(S)$ we conclude that v majorizes v_H .

Actually, equality holds in (1). To show this consider for a permutation π of the player set $N = \{1, 2, \dots, n\}$ the following payoff vector

$$x_i^\pi = \sum_{S \subseteq \pi^i, i \in S, \Delta^S(v) > 0} \Delta^S(v) + \sum_{S \subseteq \pi^{-i}, i \in S, \Delta^S(v) < 0} \Delta^S(v), \quad i \in N,$$

with π^i the already defined set of predecessors of i in π , and $\pi^{-i} = \{j : \pi(j) \geq \pi(i)\}$ the set of successors of i . It is straightforward that x^π is a Harsanyi payoff vector in the game v as each dividend $\Delta^T(v)$ of v is distributed to one of the players in T . In words, the vector x^π assigns to each player i all positive dividends $\Delta^T(v)$ of coalitions T where i is the π -last member, and all negative dividends of coalitions where player i is the π -first member. The coalition of predecessors of i therefore attains all dividends $\Delta^T(v)$, $T \subseteq \pi^i$, and the negative dividends $\Delta^T(v)$ of coalitions T with $T \cap \pi^i \neq \emptyset$ and $T \setminus \pi^i \neq \emptyset$.

For any coalition S there is a permutation π and player i such that S consists precisely of the predecessors of i . We thus have

$$v_H(S) \leq x^\pi(S) = \sum_{T \subseteq S} \Delta^T(v) + \sum_{T: T \cap S \neq \emptyset, T \setminus S \neq \emptyset, \Delta^T(v) < 0} \Delta^T(v), \quad S \in \Omega.$$

so that equality in (1) follows.

We just showed that $v_H(\pi^i) = x^\pi(\pi^i)$ for any permutation π and player i so that the payoff x_i^π to player i equals $v_H(\pi^i) - v_H(\pi^i \setminus \{i\})$, which is actually the payoff to player i in the marginal contribution vector of v_H corresponding to permutation π . This implies that the marginal contribution vectors of v_H are core elements so that the Weber set $W(v_H)$ is contained in the core of v_H . We conclude that $W(v_H) = C(v_H)$, and therefore, v_H has to be a convex game. Furthermore, as convex combinations of Harsanyi payoff vectors are again Harsanyi payoff vectors, we have $W(v_H) \subseteq H(v)$, and equality follows. In conclusion,

Theorem 1 (Vasil'ev 1981, Derks, Haller and Peters 2000)

For each game v , the Harsanyi mingame v_H is convex, and $H(v) = C(v_H)$.

The Harsanyi set $H(v)$ of a game v has therefore a core-type structure, being the core $C(v_H)$ of the corresponding Harsanyi mingame v_H . Since the game v majorizes its Harsanyi mingame, with equal value for the grand coalition N , the core of v must therefore be a subset of the core of v_H .

Corollary 1 (Hammer, Peled and Sorensen 1977, Vasil'ev 1981).

For each game the stable payoff vectors are Harsanyi payoff vectors.

4 Harsanyi imputations

It is desirable that a payoff vector is efficient and, if possible, also individually rational. Martinez de Albéniz and Rafels (1998) show that the Weber set may not contain imputations. This is also the case for the larger Harsanyi set.

Let $HI(v)$ denote the intersection of the Harsanyi set and the imputation set, i.e.,

$$HI(v) = \{x \in H(v) : x_i \geq v(\{i\}), i \in N\} = \{x \in C(v_H) : x_i \geq v(\{i\}), i \in N\}.$$

We call its elements Harsanyi imputations.

Let w be a game on player set N , and $z \in \mathbb{R}^N$ an arbitrarily chosen vector. We denote the portion of the core of w that lies above z by $C^z(w)$, i.e.,

$$C^z(w) = \{x \in C(w) : x \geq z\}.$$

Clearly, we have $HI(v) = C(v_H) \cap I(v) = C^z(w)$, with $w = v_H$ and $z_i = v(\{i\})$, $i \in N$.

We show that $C^z(w)$ is either empty, or is equal to the core of the game w^z defined by

$$w^z(S) = \max_{T \subseteq S} \{w(T) + z(S \setminus T)\}, \quad S \in \Omega.$$

Intuitively, the payoffs z_i , $i \in N$, may be considered here as a kind of minimum participation level of the players, and in this context the game w^z is observed when the players are offered to choose between cooperation in the game w or to be paid according to the (not necessarily efficient) payoff vector z . In this situation the elements of $C^z(w)$ are the preferred outcomes.

The following theorem shows that in case these outcomes exist they are exactly the stable payoff vectors of the game w^z .

Theorem 2

Let w be a game on player set N and $z \in \mathbb{R}^N$. If there is a coalition T with $w(N) < w(T) + z(N \setminus T)$, then $C^z(w) = \emptyset$; otherwise, $C^z(w) = C(w^z)$.

Proof: First, consider the case that a coalition T exists, with $w(N) < w(T) + z(N \setminus T)$. Then for each vector $y \in \mathbb{R}^n$ satisfying $y \geq z$ and $y(T) \geq w(T)$ it holds that $y(N) = y(T) + y(N \setminus T) \geq w(T) + z(N \setminus T) > w(N)$, so that $C^z(w)$ is empty.

Secondly, let $w(N) \geq w(T) + z(N \setminus T)$ for all $T \subseteq N$. Then it follows that

$$w^z(N) = \max_{T \subseteq N} \{w(T) + z(N \setminus T)\} = w(N).$$

Now, suppose that $y \in C^z(w)$. Then we have, for each coalition S ,

$$y(S) = y(T) + y(S \setminus T) \geq w(T) + z(S \setminus T), \quad \text{for all } T \subseteq S,$$

and thus $y(S) \geq w^z(S)$. This shows that $y \in C(w^z)$. On the other hand, for each $y \in C(w^z)$ we have

$$y(S) \geq w^z(S) \geq \max \{w(S), z(S)\}, \quad S \in \Omega.$$

Together with $y(N) = w^z(N) = w(N)$ this proves that $y \in C(w)$ and $y \geq z$, i.e., $y \in C^z(w)$. Hence $C^z(w) = C(w^z)$. □

The proof shows that the equality $w(N) = w^z(N)$ implies $C^z(w) = C(w^z)$. It should be noted that $w(N) = w^z(N)$ does not imply that $C^z(w)$ is non-empty. For example, let w be a monotonic game with an empty core (for instance, $w(S) = 1$ for all non-empty coalitions S), and $z = 0$. Then $w^z = w$, implying $w(N) = w^z(N)$. However, $C^z(w) = C(w^z) = C(w) = \emptyset$.

It is interesting to examine which of the properties of w are invariant under the transformation into w^z . In particular, the convexity property is of interest in our context, since we want to apply the previous theorem on the Harsanyi mingame v_H , which is convex. Actually, we have

Theorem 3

Let w be a convex game on player set N and $z \in \mathbb{R}^N$. Then w^z is also convex.

Proof : Let S, T be two arbitrary non-empty coalitions. Then there exist coalitions $U \subseteq S$ and $V \subseteq T$ such that $w^z(S) = w(U) + z(S \setminus U)$ and $w^z(T) = w(V) + z(T \setminus V)$. By subtracting the equality $z(U) + z(V) = z(U \cup V) + z(U \cap V)$ from the equality $z(S) + z(T) = z(S \cup T) + z(S \cap T)$ we obtain

$$z(S) - z(U) + z(T) - z(V) = z(S \cup T) - z(U \cup V) + z(S \cap T) - z(U \cap V).$$

Taking into account that $U \subseteq S$ and $V \subseteq T$ this equality reduces to

$$z(S \setminus U) + z(T \setminus V) = z((S \cup T) \setminus (U \cup V)) + z((S \cap T) \setminus (U \cap V)).$$

Therefore,

$$\begin{aligned} w^z(S) + w^z(T) &= w(U) + z(S \setminus U) + w(V) + z(T \setminus V) \\ &\leq w(U \cup V) + w(U \cap V) + z((S \cup T) \setminus (U \cup V)) + z((S \cap T) \setminus (U \cap V)) \\ &\leq w^z(S \cup T) + w^z(S \cap T), \end{aligned}$$

implying the convexity of w^z . □

Now, consider the convex Harsanyi mingame v_H and take $z \in \mathbb{R}^n$ with $z_i = v(\{i\})$, $i \in N$. Then $(v_H)^z$ is convex and thus $C((v_H)^z)$ is non-empty. Applying Theorem 2 with $w = v_H$ and $z_i = v(\{i\})$, $i \in N$, we obtain the following result.

Corollary 2 (Vasil'ev 1981).

Harsanyi imputations of a game v exist if and only if for all coalitions T we have $v(N) \geq v_H(T) + \sum_{i \notin T} v(\{i\})$. If non-empty, the set of Harsanyi imputations is equal to the core of the convex game $(v_H)^z$, with $z_i = v(\{i\})$, $i \in N$.

Martinez de Albéniz and Rafels (1998) show that the Weber set of a game v has a non-empty intersection with the set of imputations *if* v fulfills the very mild condition $v(N) \geq v(T) + \sum_{i \notin T} v(\{i\})$ for all coalitions T . The corollary shows that the set of Harsanyi imputations is non-empty *if and only if* the game v fulfills the weaker collection of inequalities $v(N) \geq v_H(T) + \sum_{i \notin T} v(\{i\})$, $T \in \Omega$.

One easily constructs a game v with a non-empty imputation set but having no Harsanyi imputations; for example, take a player $i \in N$, and let all dividends be 0 for the coalitions with cardinality unequal to $n - 1$. Further, let $\Delta^{N \setminus \{j\}}(v)$ equal -1 for $j \neq i$ and n for $j = i$. Then $v(S) = 0$ for coalitions S with cardinality smaller than $n - 1$, $v(N \setminus \{j\}) = -1$ for $j \neq i$, $v(N \setminus \{i\}) = n$, and $v(N) = 1$. This game has a non-empty imputation set, and does not fulfill the inequality $v(N) \geq v(N \setminus \{i\}) + v(\{i\})$ so that it has no Harsanyi imputations.

Rafels and Tijs (1997) show that the Weber set is externally stable. Here, a set H is called *externally stable* in a game v if for each imputation x outside H there is an imputation y in H and a coalition S such that $x_i < y_i$ for each player i in S , and $y(S) \leq v(S)$ (von Neumann, Morgenstern 1944).

It is shown in Vasil'ev (1988) that the set $HI(v)$ of Harsanyi imputations is externally stable. Its proof involves some advanced notions and techniques. We provide a more accessible proof for this stability result.

Theorem 4 (Vasil'ev 1988).

The set of Harsanyi imputations $HI(v)$ of a game v is either empty or externally stable.

Proof: Let $HI(v)$ be a non-empty set. If there are no imputations outside $HI(v)$ then the

Harsanyi imputation set must automatically be externally stable. So let x be an imputation outside $HI(v)$. The set $HI(v)$ is the core of the convex game $w = (v_H)^z$ according to the second part of corollary 2, with $z = (v(\{i\}))_{i \in N}$. One easily shows that w is majorized by v , and $w(N) = v(N)$. Therefore, x is an imputation of w , outside its core. It is well known that the core is externally stable for a convex game (Shapley 1971); therefore there is an imputation $y \in C(w) = HI(v)$ of w , and a coalition S such that $x_i < y_i$ for $i \in S$, and $y(S) \leq w(S)$. Observe that y , being an element of $HI(v)$, is an imputation of v , and since $v_H(S) \leq v(S)$, we have $y(S) \leq v(S)$. This shows that $HI(v)$ is an externally stable set for v . \square

Together with the first part of Corollary 2 it follows that the set of Harsanyi imputations is externally stable if and only if $v(N) \geq v_H(T) + \sum_{i \notin T} v(\{i\})$ for all coalitions T .

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