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Presentation Title

Interim Correlated Rationalizability in Large Games
(with Łukasz Balbus, Kevin Reffett and Łukasz Wozny)

Abstract

We provide general theoretical foundations for modeling strategic uncertainty in large distributional Bayesian games with general type spaces in terms of a version of interim correlated rationalizability. We then focus on the case that payoff functions are supermodular in actions as in much of the literature on global games. This allows us to identify extremal interim correlated rationalizable solutions with extremal interim Bayes-Nash equilibria. No order structure on types is used.

Keywords

Game theory; incomplete information; large games, supermodularity

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