Games with Discontinuous Payoffs: a Strengthening of Reny's Existence Theorem^{*}

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November 12, 2009

Abstract: We provide a pure Nash equilibrium existence theorem for games with discontinuous payoffs whose hypotheses are in a number of ways weaker than those of the theorem of Reny (1999). Our result subsumes a prior existence result of Nishimura and Friedman (1981) that is not covered by his theorem. In comparison with Reny's argument, our proof is brief.