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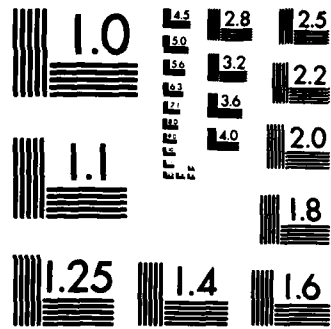
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Research Report CCS 457

HOMOMOLLIFICATION PRESERVES REAL  
ESSENTIALITY

by

A. Charnes  
B. Golany

**CENTER FOR  
CYBERNETIC  
STUDIES**

The University of Texas  
Austin, Texas 78712

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March 1983

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CENTER FOR CYBERNETIC STUDIES

A. Charnes, Director  
Business-Economics Building, 203E  
The University of Texas at Austin  
Austin, Texas 78712  
(512) 471-1821

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ABSTRACT

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We show that the homomollifier  $w$  is inessential iff all  $(n-1)$ -person subgames of the original game  $v$  are inessential. Further,  $v$  is "really" essential iff all  $(n-1)$ -person subgames of homomollifier  $w$  are essential. Thus, homomollification preserves (and maximally increases) real essentiality.

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KEY WORDS

Homomollifier  
Real Essential  $n$ -person Games  
Characteristic Function Games

## HOMOMOLLIFICATION PRESERVES REAL ESSENTIALITY

by

A. Charnes and B. Golany

In [1], Charnes, Rousseau, and Seiford defined the homomollifier  $w$  of an essential superadditive  $n$ -person characteristic function game  $v$  as:

$$(1) \quad w(S) \triangleq \frac{|S|}{n} \bar{v}(S) + \frac{n - |S|}{n} v(S), \quad S \subseteq N$$

where  $\bar{v}(S) \triangleq v(N) - v(N-S)$ .

They showed that  $w$  is superadditive and constant sum among other convenient properties. They did not consider, however, whether or not essentiality is preserved under homomollification. It is the purpose of this note to evaluate this situation via "real" essentiality, i.e., some  $(n-1)$ -person subgames of  $v$  is essential.

We show that the homomollifier  $w$  is inessential iff all  $(n-1)$ -person subgames of the original game  $v$  are inessential. Further,  $v$  is "really" essential iff all  $(n-1)$ -person subgames of homomollifier  $w$  are essential. Thus, homomollification preserves (and maximally increases) real essentiality.

**Theorem:** The homomollifier  $w$  of an essential superadditive game  $v$  is inessential iff all  $(n-1)$ -person subgames of  $v$  are inessential.

**Proof:** Let  $w$  be the homomollifier of  $v$ . Then

$$(2) \quad \begin{aligned} w(i) &= \frac{1}{n} \bar{v}(i) + \left(1 - \frac{1}{n}\right)v(i) \\ &= v(i) + \frac{1}{n}[v(N) - v(N-\{i\}) - v(i)] \end{aligned}$$

If the subgame of  $v$  without player  $i$  is essential, then

$$\begin{aligned}
 (3) \quad w(i) &< v(i) + \frac{1}{n}[v(N) - \sum_{j \neq i} v(j) - v(i)] \\
 &= v(i) + \frac{1}{n}[v(N) - \sum_k v(k)]
 \end{aligned}$$

So,

$$\sum_j w(j) < \sum_j v(j) + v(N) - \sum_k v(k) = v(N) .$$

If  $w$  is inessential,  $\sum_j w(j) = w(N) = v(N)$ , so that

$$(4) \quad v(N) = \sum_j w(j) < v(N) , \text{ a contradiction.}$$

Hence  $w$  inessential implies all  $(n-1)$ -person subgames of  $v$  are inessential.

Conversely, if all  $(n-1)$ -person subgames are inessential, then

$$(5) \quad w(i) = v(i) + \frac{1}{n}[v(N) - \sum_k v(k)] ,$$

from the preceding.

So,

$$\sum_i w(i) = \sum_i v(i) + v(N) - \sum_k v(k) = v(N) .$$

But  $v(N) = w(N)$ , so  $w$  is inessential.

Q.E.D.

Corollary: The homomollifier  $w$  of a really essential superadditive game  $v$  is maximally really essential.

Proof: By definition,  $v$  is really essential iff some  $(n-1)$ -person subgame of  $(N, v)$  is essential.

By the Theorem, the homomollifier  $w$  must be essential if  $v$  is really essential.

Suppose that the  $(n-1)$ -person subgame of  $w$  which omits player  $i$  is inessential.

Then

$$(6) \quad w(N - \{i\}) = \sum_{j \neq i} w(j) .$$

But by the constant sum property of  $w$ ,

$$(7) \quad w(N) = w(i) + w(N - \{i\}) = w(i) + \sum_{j \neq i} w(j)$$

so that  $w$  is inessential, a contradiction.

Thus every  $(n-1)$ -person subgame of  $w$  must be essential, i.e., the homomollifier is maximally really essential.

Q.E.D.

The results above reinforce the considerations of Charnes and Golany [2] in defining a unique core-like solution concept, the homocore, in terms of the  $(n-1)$ -person and one person subgame levels. Dominance stability as reflected in essentiality or inessentiality is hereby revealed to be resident in the properties of these levels.

## REFERENCES

- [1] A. Charnes, J. Rousseau, and L. Seiford, "Complements, Mollifiers and the Propensity to Disrupt," International Journal of Game Theory, Vol. 7, 1978, 37-50.
- [2] A. Charnes and B. Golany, "Homocores, Cores and Operational Inefficiency in Superadditive N-Person Games," Center for Cybernetic Studies Research Report CCS 456, February 1983, The University of Texas, Austin, TX, 78712.

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