On the existence of an equilibrium in the Split-the-Difference Mechanism over an uncountable set with a singular part

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Abstract

Broman (89) analyses the mixed Nash equilibria of the split-the-difference mechanism over countable sets. She leaves as an open question whether there may be mixed equilibria over uncountable sets with singular parts. In this note, I propose such an equilibrium; the support of the strategies is the union of a countable set and an interval.