

BiMatrix Games are the two-person games to which Nash's Equilibrium Theorem applies:

Given two "payoff matrices", a matrix A whose rows are indexed by the set R of "pure girl strategies" and whose columns are indexed by the set T of "pure boy strategies", and a matrix B whose rows indexed by T and whose columns are indexed by R .

The girls play a probability distribution, y on R , and the boys play a probability distribution, x on T . The expected payoff to the girls is yAx , and the expected payoff to the boys is xBy .

A pair (x,y) of distributions is called an equilibrium if the girls can not improve their expected payoff, yAx , by unilaterally changing their probability distribution y , and the boys can not improve their expected payoff, xBy , by unilaterally changing their probability distribution x .

Nash's Equilibrium Theorem says that an equilibrium exists. Lemke and Howson gave a lovely algorithm to find one.

Scarf has a theory and algorithm for a quite different purpose of solving a class of "cooperative games".

Gurvich, Gaubert, Sanita, and I, use a combinatorial abstraction of the Lemke-Howson algorithm, called "room-partitioning in oiks", to study the behavior of similar algorithms.

We show that the Scarf algorithm is in fact an instance of the Lemke-Howson algorithm,

and we show a sequence of inputs where the amount of work of the Scarf algorithm grows exponentially.