

How Much Coordination is Possible via Correlation?*

Adam Brandenburger[†]

First Version: June 2006
Current Version: May 2007

Abstract

Players in a game are said to coordinate their behavior if they jointly choose strategies. (The idea goes back to von Neumann [19, 1928] and von Neumann-Morgenstern [21, 1944].) Correlation in behavior arises if players choose their strategies independently, but the choices are conditioned on observations of correlated signals (Aumann [1, 1974]). This note establishes an impossibility result: Under certain conditions, some coordinated behavior in a game cannot be derived from correlated behavior. The result rests on an impossibility theorem from the hidden-variable program in quantum mechanics (Hardy [9, 1992]-[10, 1993], following Bell [3, 1964]). We explain the connection.

1 Introduction

Coordination and correlation are closely related concepts in game theory. The idea of coordinated behavior—which goes back to von Neumann [19, 1928] and von Neumann-Morgenstern [21, 1944]—is that two or more players in the game jointly choose a strategy profile. Aumann [1, 1974] introduced the idea of correlated behavior. Here, we think of the players as choosing their strategies independently, but the choices may be conditioned on correlated “signals” that they observe.

In this note we ask: Can all coordinated play in a game be understood as correlated play?

Aumann [2, 1987, p.16] expressed the idea this way:

*The first version of this note was called “A Connection Between Correlation in Game Theory and Quantum Mechanics.” It owes a great deal to joint work with Amanda Friedenberg and Noson Yanofsky. I am indebted to Samson Abramsky for asking a question which stimulated this investigation, and to Eric Pacuit and Gus Stuart for detailed comments. John Asker, Jean de Valpine, Ariel Rubinstein, Johan van Benthem, and participants at the 7th Conference on Logic and the Foundations of Game and Decision Theory (University of Liverpool, July 2006) and the Colloquium on New Perspectives on Games and Interaction (Royal Netherlands Academy of Arts and Sciences, February 2007) provided important input. Financial support from the Stern School of Business is gratefully acknowledged. hmcp-05-20-07

[†]Address: Stern School of Business, New York University, 44 West Fourth Street, New York, NY 10012, adam.brandenburger@stern.nyu.edu, www.stern.nyu.edu/~abranden

In games with more than two players, correlation may express the fact that what 3, say, thinks that 1 will do may depend on what he thinks 2 will do. This has no connection with any overt or even covert collusion between 1 and 2; they may be acting entirely independently. Thus it may be common knowledge that both 1 and 2 went to business school, or perhaps to the same business school; but 3 may not know what is taught there. In that case 3 would think it quite likely that they would take similar actions, without being able to guess what those actions might be.”

To examine this argument, we write down a condition to ensure that, while they may observe correlated signals, players 1 and 2 choose their strategies independently. This is basically a conditional independence requirement. Then, starting with a general (dependent) probability assessment over player 1’s and player 2’s strategy choices, we ask whether this assessment can be generated by a set-up satisfying our condition. If yes, we can say that the apparent coordination between players 1 and 2 can be understood as arising from correlation. If no, then it seems that coordination may—at least sometimes—be a primitive notion of behavior, where players act jointly.

Our game-theory question is closely connected to hidden-variable analysis in quantum mechanics. Indeed, our main result is an adaptation of a “no-go” theorem on hidden variables (Hardy [9, 1992], [10, 1993]). After the fact at least, the connection is not surprising. The hidden-variable program in quantum mechanics concerns the question of whether ‘behavior’ of particles can be made independent by adding variables to the analysis. Adding signals to a game is a similar maneuver. We explain the connection more precisely later.

2 The Question

Figure 1 depicts a situation where, *prima facie*, an observer (or a third player) thinks that Ann and Bob are coordinating their choices of strategy. The probability assessment shown assigns probability $\frac{1}{2}$ to the event that Ann and Bob coordinate on U and L , and probability $\frac{1}{2}$ to the event that they coordinate on D and R .

		Bob	
		L	R
	U	$1/2$	0
Ann	D	0	$1/2$

Figure 1

Following Aumann [1, 1974], such assessments are often explained as compatible with independent play by adding “signals” to the given game (formally, payoff-irrelevant moves by Nature). For example, in Figure 2, a coin is tossed. Both players observe the coin toss, but each then chooses

a strategy independently. The observer thinks that: (i) if the coin lands *Heads*, Ann chooses U and Bob chooses L ; and (ii) if the coin lands *Tails*, Ann chooses D and Bob chooses R . The observer's (degenerate) conditional probabilities are shown. (Note the identification of moves in the two subtrees in Figure 2. This is the basis for viewing the assessments in Figures 1 and 2 as equivalent.)

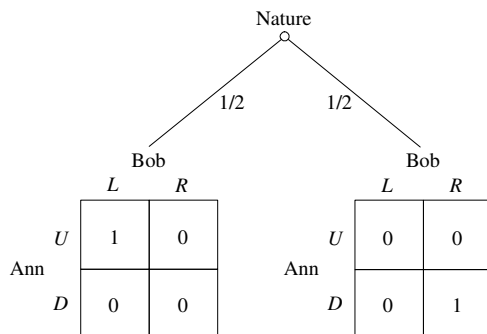


Figure 2

A natural question is then: Can all assessments in a game be explained in this fashion?

Not surprisingly, the answer depends on the answers to two other questions: What kinds of variables is it permitted to add to a game? And what conditions might be placed on such variables?

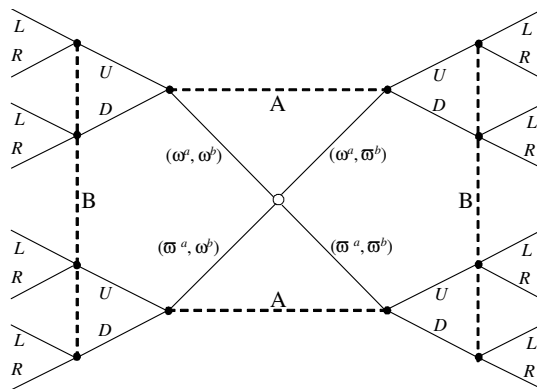


Figure 3

We suppose that, prior to the given game, Nature chooses a point (ω^a, ω^b) from some finite product space $\Omega^a \times \Omega^b$, and Ann (resp. Bob) observes the component ω^a (resp. ω^b).¹ See Figure 3 for an example.

Returning to Figure 1, in the format of Figure 3 we would set $\Omega^a = \{\omega^a, \bar{\omega}^a\}$ and $\Omega^b = \{\omega^b, \bar{\omega}^b\}$. The observer's assessment on the bigger game would then be given by $p(U, L, \omega^a, \omega^b) =$

¹Since we later establish an impossibility result, finiteness of Ω^a and Ω^b is, admittedly, a restriction. But this does allow us to avoid any measure-theoretic issues.

$$p(D, R, \bar{\omega}^a, \bar{\omega}^b) = \frac{1}{2}.$$

In general, let S^a (resp. S^b) be Ann's (resp. Bob's) strategy set. The condition we impose on our analysis is:

$$p(s^a, s^b | \omega^a, \omega^b) = p(s^a | \omega^a) \times p(s^b | \omega^b), \quad (1)$$

whenever $p(\omega^a, \omega^b) > 0$. This is a conditional independence-like requirement. Here is an easy fact (it is a special case of a result in Brandenburger-Friedenberg [5, 2004, Proposition 5.1]):

Proposition 1 *Under condition (1), if $p(\omega^a, \omega^b) = p(\omega^a) \times p(\omega^b)$ for all ω^a, ω^b , then $p(s^a, s^b) = p(s^a) \times p(s^b)$ for all s^a, s^b .*

Proof. We have

$$\begin{aligned} p(s^a, s^b) &= \sum_{\{\omega^a, \omega^b : p(\omega^a, \omega^b) > 0\}} p(s^a, s^b | \omega^a, \omega^b) p(\omega^a, \omega^b) = \\ &= \sum_{\{\omega^a, \omega^b : p(\omega^a, \omega^b) > 0\}} [p(s^a | \omega^a) \times p(s^b | \omega^b)] p(\omega^a, \omega^b) = \\ &= \sum_{\{\omega^a : p(\omega^a) > 0\}} p(s^a | \omega^a) p(\omega^a) \times \sum_{\{\omega^b : p(\omega^b) > 0\}} p(s^b | \omega^b) p(\omega^b) = p(s^a) \times p(s^b), \end{aligned}$$

as required. ■

Taking the contrapositive, this says that if the observer assesses Ann's and Bob's strategy choices as dependent (not independent), then he must assess their signals as dependent. So, condition (1) guarantees that correlation in play comes from correlation in signals.

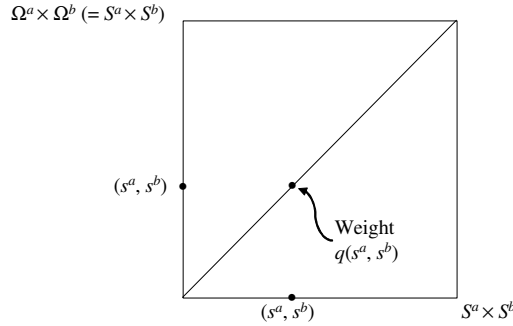


Figure 4

Starting with any matrix game² $S^a \times S^b$ and any assessment q on $S^a \times S^b$, it is always possible to find spaces Ω^a and Ω^b and a measure p on $S^a \times S^b \times \Omega^a \times \Omega^b$, such that p agrees with q on $S^a \times S^b$ and satisfies (1). Just set $\Omega^a = S^a$ and $\Omega^b = S^b$, and put p on the diagonal, as in Figure 4. (This is a standard game-theoretic construction, going back to the “revelation principle” (Myerson [17, 1986])).

²Strictly, game form, since we don't specify payoffs.

But does this construction work for more complicated games? In particular, we will consider a case where the underlying game itself already contains moves by Nature. Here is an example:

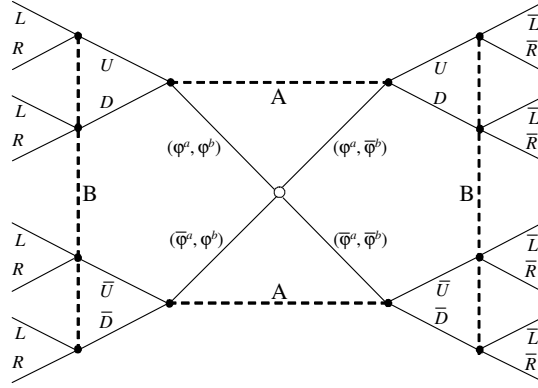


Figure 5

Note carefully that this is not the same as Figure 3. Here, we depict an underlying game, which happens to involve moves by Nature. These are depicted as (φ^a, φ^b) , $(\bar{\varphi}^a, \varphi^b)$, $(\varphi^a, \bar{\varphi}^b)$, $(\bar{\varphi}^a, \bar{\varphi}^b)$, and we use φ rather than ω to distinguish these moves from moves by Nature in an augmented game (as in Figure 3).³

3 An Impossibility Result

Suppose in Figure 5 the observer has an assessment q satisfying:

$$q(\varphi^a, \varphi^b), q(\bar{\varphi}^a, \varphi^b), q(\varphi^a, \bar{\varphi}^b), q(\bar{\varphi}^a, \bar{\varphi}^b) > 0, \quad (2)$$

$$q(U, L, \varphi^a, \varphi^b) = q(\bar{U}, R, \bar{\varphi}^a, \varphi^b) = q(D, \bar{L}, \varphi^a, \bar{\varphi}^b) = 0, \quad (3)$$

$$q(\bar{U}, \bar{L}, \bar{\varphi}^a, \bar{\varphi}^b) > 0. \quad (4)$$

(We write “ U ” for the pair of strategies (U, \bar{U}) and (U, \bar{D}) , and similarly for other terms in (3) and (4).)

We will show that, under certain conditions, there is no space $\Omega^a \times \Omega^b$ (where Ann observes ω^a and Bob observes ω^b) and measure p , such that p agrees with q on the underlying game. The interpretation will be that we can’t explain the assessment in terms of correlated signals.

The conditions we impose are first:

$$p(s^a, s^b | \varphi^a, \varphi^b, \omega^a, \omega^b) = p(s^a | \varphi^a, \omega^a) \times p(s^b | \varphi^b, \omega^b), \quad (5)$$

whenever $p(\varphi^a, \varphi^b, \omega^a, \omega^b) > 0$. This is the conditional independence-like condition as before. The

³John Asker has suggested the nice terminology: Nature makes the chance moves (φ) in the underlying game, while Fate makes the extra chance moves (ω) in the augmented game.

difference is that now we take account of the fact that Ann observes both φ^a (from the underlying game) and ω^a (from the augmented game), and likewise for Bob.

Second, we impose:

$$p(\varphi^a, \varphi^b, \omega^a, \omega^b) = p(\varphi^a, \varphi^b) \times p(\omega^a, \omega^b). \quad (6)$$

This says that (the observer assesses that) Nature's moves in the underlying game are independent of her moves in the augmented game. For example, in the underlying game, Ann and Bob might each privately toss a coin. (This would be denoted as φ^a vs. $\bar{\varphi}^a$ for Ann, and φ^b vs. $\bar{\varphi}^b$ for Bob.) Whatever process—of external signals etc.—the observer has in mind that is captured in the space $\Omega^a \times \Omega^b$ should then, presumably, be viewed as independent of the coin tosses.

Note carefully: We don't say that the independence condition must always hold (this would be unreasonable), only that there are scenarios (such as the above) where the observer's assessment would naturally satisfy the condition. This is enough for us, since we are about to establish an impossibility result.

Theorem 1 *There is no probability measure p which satisfies (5) and (6) and agrees with q , where q satisfies (2), (3), and (4).*

Proof. Suppose, contra hypothesis, there is a space $\Omega^a \times \Omega^b$ and a measure p satisfying (5) and (6), such that p agrees with q . Then

$$\begin{aligned} 0 &= q(U, L|\varphi^a, \varphi^b) = p(U, L|\varphi^a, \varphi^b) \\ &= \sum_{\{(\omega^a, \omega^b): p(\varphi^a, \varphi^b, \omega^a, \omega^b) > 0\}} p(U, L|\varphi^a, \varphi^b, \omega^a, \omega^b) p(\omega^a, \omega^b|\varphi^a, \varphi^b) \\ &= \sum_{\{(\omega^a, \omega^b): p(\varphi^a, \varphi^b, \omega^a, \omega^b) > 0\}} [p(U|\varphi^a, \omega^a) \times p(L|\varphi^b, \omega^b)] p(\omega^a, \omega^b|\varphi^a, \varphi^b) \\ &= \sum_{\{(\omega^a, \omega^b): p(\omega^a, \omega^b) > 0\}} [p(U|\varphi^a, \omega^a) \times p(L|\varphi^b, \omega^b)] p(\omega^a, \omega^b), \end{aligned}$$

where the first line uses (2) and (3), the third line uses (5), and the fourth line uses (2) and (6) (twice). Letting $M = \{(\omega^a, \omega^b) : p(\omega^a, \omega^b) > 0\}$, we have shown that

$$p(U|\varphi^a, \omega^a) \times p(L|\varphi^b, \omega^b) = 0 \quad \text{on } M. \quad (7)$$

Similar arguments using $q(\bar{U}, R|\bar{\varphi}^a, \varphi^b) = 0$ and $q(D, \bar{L}|\varphi^a, \bar{\varphi}^b) = 0$ respectively, yield

$$p(\bar{U}|\bar{\varphi}^a, \omega^a) \times p(R|\varphi^b, \omega^b) = 0 \quad \text{on } M, \quad (8)$$

$$p(D|\varphi^a, \omega^a) \times p(\bar{L}|\bar{\varphi}^b, \omega^b) = 0 \quad \text{on } M. \quad (9)$$

From (7), for every $(\omega^a, \omega^b) \in M$, either $p(U|\varphi^a, \omega^a) = 0$ or $p(L|\varphi^b, \omega^b) = 0$ (or both). Suppose $p(U|\varphi^a, \omega^a) = 0$. Then $p(D|\varphi^a, \omega^a) = 1$, so that $p(\bar{L}|\bar{\varphi}^b, \omega^b) = 0$, by (9). Similarly, if $p(L|\varphi^b, \omega^b) = 0$

0, then $p(R|\varphi^b, \omega^b) = 1$, so that $p(\bar{U}|\bar{\varphi}^a, \omega^a) = 0$, by (8). We see that for every $(\omega^a, \omega^b) \in M$, either $p(\bar{L}|\bar{\varphi}^b, \omega^b) = 0$ or $p(\bar{U}|\bar{\varphi}^a, \omega^a) = 0$ (or both). But then

$$p(\bar{U}, \bar{L}|\bar{\varphi}^a, \bar{\varphi}^b) = \sum_{\{(\omega^a, \omega^b): p(\omega^a, \omega^b) > 0\}} [p(\bar{U}|\bar{\varphi}^a, \omega^a) \times p(\bar{L}|\bar{\varphi}^b, \omega^b)]p(\omega^a, \omega^b) = 0,$$

whereas, by (2) and (4), $p(\bar{U}, \bar{L}|\bar{\varphi}^a, \bar{\varphi}^b) > 0$. Contradiction. ■

Some comments on the result:

i. The conditions are tight. If we ask only for condition (5), we can build an augmented structure with a measure agreeing with q on the underlying game. To do so, set $\Omega^a = S^a \times \Phi^a$ and $\Omega^b = S^b \times \Phi^b$, and define p by a diagonal construction like that in Section 2. For condition (6) only, just take Ω^a and Ω^b to be singletons. (See Brandenburger and Yanofsky [6, 2007, Theorems 5.1-5.2] for more general existence results of this type.)

ii. What matters for the impossibility result is that the extra moves ω (Fate) and the underlying moves φ (Nature) are assessed as independent (condition (6)). It doesn't matter whether the ω -moves come before or after the φ -moves.⁴ (In Figure 3, the extra moves were shown as coming before the underlying game.)

iii. We could imagine a more general augmented structure, viz. $S^a \times S^b \times \Phi^a \times \Phi^b \times \Omega$, for some (finite) space Ω , and partitions \mathcal{H}^a (resp. \mathcal{H}^b) of Ω for Ann (resp. Bob). If, in the augmented game, Nature chooses a point ω , Ann (resp. Bob) observes the member of \mathcal{H}^a (resp. \mathcal{H}^b) containing ω . We show in an appendix that, under analogs to conditions (5) and (6), the impossibility result still holds.

4 Discussion

Here we discuss some background to the impossibility result, and also its interpretation.

a. Theorem 1 is an adaptation to the game setting of a version—due to Hardy [9, 1992], [10, 1993]—of Bell's Theorem (Bell [3, 1964]) in quantum mechanics (QM). Here is a typical QM set-up (taken from an illustration in Laloë [12, 2001]):

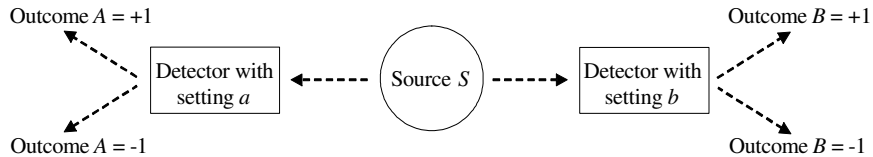


Figure 6

A source S emits two particles. Ann performs a measurement a on one of the particles, while Bob performs a measurement b on the other particle. In a typical case, the possible outcomes A of

⁴Ariel Rubinstein kindly suggested this point.

Ann’s measurement might be either $+1$ or -1 , and likewise for Bob. (This would be the spin of the particle in the direction measured.) The interesting case is when the two particles are “entangled.” For example, it might be that if Ann measures spin $+1$ in a certain direction, Bob must measure spin -1 in the same direction, and vice versa.

We see that our $\varphi^a, \varphi^b, s^a, s^b$ correspond to a, b, A, B , respectively.⁵ Of course, this is a formal correspondence only (more on this in Subsections d. and e. below).

The question in QM is whether entanglement can be understood as reflecting the presence of extra variables—what in QM are called hidden variables. Einstein-Podolsky-Rosen [7, 1935] produced a QM set-up (our Figure 1 is similar as a game model) which they used to argue for the need to “complete” QM—e.g., via hidden variables. (Think of Figure 2 as a “completed” game model.) The general question in QM is usually posed under conditions exactly analogous to (5) and (6). Condition (5) is called locality, and says that the correlation between the particles is indeed due to hidden variables (like our ω^a and ω^b) and not ‘direct.’ Condition (6) says that the process determining the hidden variables is independent of what measurements are conducted on the particles. Bell’s Theorem ([3, 1964]) shows that there are correlations in QM that cannot be explained via hidden variables satisfying these conditions.

b. The situation in game theory is analogous. We gave a game (Figure 5) and an assessment on that game (any assessment satisfying (2)-(4)). For this game, there is no augmented game—with signals—and assessment on the augmented game, where this assessment satisfies (5) and (6) and agrees with the original assessment on the underlying game. In short, the correlation in the assessment on the original game cannot be explained as arising from the presence of extra variables.

c. Let us interpret this result, along the lines set out at the beginning of this note. The result says that coordinated behavior in a game cannot necessarily be understood as independent behavior in an augmented game with signals. Not all behavior can be reduced to individual behavior. Coordination must be viewed, at least sometimes, as a primitive.

d. But just what kind of coordination is needed in our game of Figure 5? More precisely, what must an observer with an assessment satisfying (2)-(4) assume about how Ann and Bob play this game?

The key would seem to be that the observer thinks that Ann and Bob can communicate after their observations (of φ^a or $\bar{\varphi}^a$, and φ^b or $\bar{\varphi}^b$). In the QM set-up, the particles can’t communicate at the point of measurement (they may be far away from each other). This is why entanglement is indeed a “spooky” effect (to use Einstein’s famous term). But in game theory, perhaps such communication is simply part of what is meant by coordination among players. Still, there are some subtleties.

Figure 7 is Figure 5 repeated, with a check or a cross at a terminal node in accordance with

⁵There is a distinction. The space A is $\{+1, -1\}$, not $\{+1, -1\}^{\{a, a', \dots\}}$. Likewise for B . These are simply the spaces of possible outcomes of measurements—there isn’t a concept of “strategy” for the particles. Note carefully: This is not to say that the hidden variables ω^a, ω^b can’t specify how the particles would respond to various measurements. Indeed, this is exactly their role.

(2)-(4). We suppose that if Ann observes φ^a and Bob observes φ^b , some process of coordination then takes place between them, which results in a coordinated choice which is not (U, L) . Likewise with the other three cases.

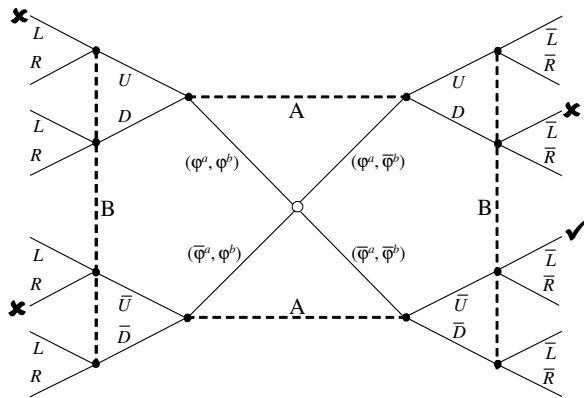


Figure 7

But what if, for example, after observing $\bar{\varphi}^a$ and φ^b respectively, Ann and Bob decide on (\bar{U}, L) ? Does the fact that we write \bar{U} and not U tell Bob that Ann observed $\bar{\varphi}^a$ and not φ^a ? If so, should the tree reflect this extra information? One response is that this information needn't be transmitted. This is because the analyst (who might be the observer) needs the bar notation to represent the game, but the players do not. They can just say: "Let's play $\bar{U}p$ and *Left*." Even if the information is transmitted, we don't think this causes any difficulties for our scenario. Ann and Bob simply decide on (\bar{U}, L) , and that is that.

A second potential puzzle: After observing φ^a and φ^b , Ann and Bob do not play (U, L) . (More precisely, this is what the observer thinks.) After observing $\bar{\varphi}^a$ and φ^b , Ann and Bob do not play (\bar{U}, R) . Can there be a difference in Bob's component of the (coordinated) choice, when his observation doesn't change? One answer is simply that, since we are imagining some process of coordination, all we can say is that the output of this process depends on both inputs, and there is no separability. But we can also give a more concrete answer. Perhaps, after observing φ^a , Ann says to Bob: "If you choose *Left*, I won't choose Up ." After observing $\bar{\varphi}^a$, Ann says something different: "If you choose *Right*, I won't choose Up ." Does this transmit information again (since Ann says different things in the two cases)? Perhaps, but, again, we don't think this would cause any difficulties for our scenario.

All this said, we don't want to commit to details of the coordination process. We simply want to say that the situation in Figure 7 is conceptually coherent.

e. A very different possibility is that the observer thinks that Ann and Bob employ "quantum strategies." Ann makes one of two measurements, with prescribed probabilities, on one of a pair of entangled particles. Bob does the same on the other particle. Each pegs his/her choice on the outcome of the measurement. Hardy [9, 1992], [10, 1993] gives the precise physical set-up that

would lead an observer to have the assessment of Figure 7. No coordination between Ann and Bob—at least, no coordination in the course of the game—would be needed.

This approach is in line with the interesting and growing literature on “quantum games.” (Eisert-Wilkens-Lewenstein [8, 1999] and Meyer [16, 1999] are early papers. Landsburg [15, 2005] and La Mura [14, 2005] study in detail Nash and correlated equilibria respectively. There are many other papers.⁶) Still, we think we can make the argument that correlation and coordination are already distinct in a classical setting (as in d. above).

f. Finally, what if someone adheres to a very strict non-cooperative view of a game, and prefers to rule out the type of coordination in d.? In short, what if someone says that coordination is okay only if it arises from correlation? Then we have learned something else: We may want to restrict attention to assessments consistent with our conditions (5) and (6). We believe this would lead to a new theory of correlation in games (which we have not yet explored).

g. On a historical note, von Neumann [20, 1932, 1955] initiated the hidden-variable program in QM, and gave an impossibility argument. In fact, his argument is now known to use too-strong assumptions (Bell [4, 1966]). It is the modern impossibility results of Bell [3, 1964], Kochen-Specker [11, 1967], and others that are now considered decisive. Still, von Neumann’s position was clear, as in the often-quoted: “[T]he present system of quantum mechanics would have to be objectively false, in order that another description of the elementary processes than the statistical one [i.e., in order that a hidden-variable description] be possible” ([20, 1955, p.325]).

The question in this note can be phrased as: Can extra variables in game theory explain all coordination? Our answer is no. To the best of our knowledge, von Neumann never (directly) asked this question in game theory.⁷ But, just perhaps, the negative answer fits with what was clearly his sensibility in game theory. From his [19, 1928] paper on—including a large part of von Neumann-Morgenstern [21, 1944]—von Neumann’s interest was in coordinated rather than purely non-cooperative behavior in games. For example, we find in [21, 1944, p.221]: “[W]e wish to concentrate on the alternatives for acting in cooperation with, or in opposition to, others, among which a player can choose.”

Appendix

We consider an augmented structure $S^a \times S^b \times \Phi^a \times \Phi^b \times \Omega$ for some finite space Ω , partitions \mathcal{H}^a (resp. \mathcal{H}^b) of Ω for Ann (resp. Bob), and a measure μ . If Nature chooses a point ω , Ann (resp. Bob) observes the member $\mathcal{H}^a(\omega)$ of \mathcal{H}^a (resp. the member $\mathcal{H}^b(\omega)$ of \mathcal{H}^b) containing ω .

⁶More like the current note, Lambert-Mogiliansky, Zamir, and Zwirn [13, 2003] and Temzelides [18, 2005] apply QM formalism but not quantum devices to decisions and games.

⁷Jean de Valpine brought to my attention that there are some references—of a philosophical kind—to quantum mechanics in von Neumann-Morgenstern [21, 1944, pp.3, 33, 148, 401].

The analogs to conditions (5) and (6) are now:

$$\mu(s^a, s^b | \varphi^a, \varphi^b, \mathcal{H}^a(\omega) \cap \mathcal{H}^b(\omega)) = \mu(s^a | \varphi^a, \mathcal{H}^a(\omega)) \times \mu(s^b | \varphi^b, \mathcal{H}^b(\omega)), \quad (\text{A1})$$

whenever $\mu(\varphi^a, \varphi^b, \mathcal{H}^a(\omega) \cap \mathcal{H}^b(\omega)) > 0$, and

$$\mu(\varphi^a, \varphi^b, \mathcal{H}^a(\omega) \cap \mathcal{H}^b(\omega)) = \mu(\varphi^a, \varphi^b) \times \mu(\mathcal{H}^a(\omega) \cap \mathcal{H}^b(\omega)). \quad (\text{A2})$$

Define an augmented structure of the form in the text by forming the quotient spaces

$$\begin{aligned} \Omega^a &= \{h^a : h^a \in \mathcal{H}^a\}, \\ \Omega^b &= \{h^b : h^b \in \mathcal{H}^b\}, \end{aligned}$$

and building a measure p on $S^a \times S^b \times \Phi^a \times \Phi^b \times \Omega^a \times \Omega^b$ by

$$p(s^a, s^b, \varphi^a, \varphi^b, h^a, h^b) = \mu(s^a, s^b, \varphi^a, \varphi^b, h^a \cap h^b).$$

It is immediate that p and μ agree on $S^a \times S^b \times \Phi^a \times \Phi^b$, and that (5) holds if (A1) holds and (6) holds if (A2) holds.

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