

## References

- [1] **A. A. Borovkov**, *Mathematical statistics*, Gordon and Breach, New York, 1998.
- [2] **S. P. Bradley, A. C. Hax, T. L. Magnanti**, *Applied mathematical programming*, Addison-Wesley Publishing Company, Boston, 1977.
- [3] **J. Hörner, D. Rosenberg, E. Solan, N. Vieille**, On a Markov game with one-sided information, *Oper. Res.*, **58**, 1107–1115, 2010.
- [4] **S. Li, M. Chen, Y Wang, Q. Wu**, A fast algorithm to solve large-scale matrix games based on dimensionality reduction and its application in multiple unmanned combat air vehicles attack-defense decision-making, *Inf. Sci.*, **594**, 305–321, 2022.
- [5] **R. J. Lipton, N. E. Young**, Simple strategies for large zero-sum games with applications to complexity theory, in *Proceedings of the twenty-sixth annual ACM symposium on Theory of computing*, Montreal, Quebec, Canada, 5/1994, *ACM, New York*, 734–740, 1994.
- [6] **J. von Neumann, O. Morgenstern**, *Theory of games and economic behavior*, Princeton University Press, 2007.
- [7] **Ch.-Y. Wei, Ch.-W. Lee, M. Zhang, H. Luo**, Last-iterate convergence of decentralized optimistic gradient descent-ascent in infinite-horizon competitive Markov games, *Proc. of Machine Learning Research*, **134**, 4259–4299, 2021.