

I/II	F	D
F	2 1	0 0
D	0 0	1 2

	F	D
F	z_{11}	z_{12}
D	z_{21}	z_{22}

correlation device

$$z_y \geq 0 \quad z_{11} + z_{12} + z_{21} + z_{22} = 1$$

incentive constraints

player 1 plays F $\rightarrow \sigma_{II} = (z_{11}/(z_{11}+z_{12}), z_{12}/(z_{11}+z_{12}))$
 F is best response to σ_{II}

$$2 \frac{z_{11}}{z_{11}+z_{12}} + 0 \frac{z_{12}}{z_{11}+z_{12}} \geq 0 \frac{z_{11}}{z_{11}+z_{12}} + 1 \frac{z_{12}}{z_{11}+z_{12}}$$

$$\boxed{2z_{11} - z_{12} \geq 0}$$

player 1 plays D $\rightarrow \sigma'_{II} = (z_{21}/(z_{21}+z_{22}), z_{22}/(z_{21}+z_{22}))$
 D is best response to

$$0 z_{21} + 1 z_{22} \geq 2 z_{21} + 0 z_{22}$$

$$\boxed{z_{22} - 2z_{21} \geq 0}$$