

Lemma: For any function of two variables, say  $f(x, y)$ , we have

$$\max_y \min_x f(x, y) \leq \min_x \max_y f(x, y), \quad (1)$$

with the equality, if and only if there exist  $x_0$  and  $y_0$  such that  $\min_x f(x, y_0) = f(x_0, y_0) = \max_y f(x_0, y)$ .

Proof: Note that for any  $x_0$  and  $y_0$  we have

$$\min_x f(x, y_0) \leq f(x_0, y_0) \leq \max_y f(x_0, y). \quad (2)$$

Minimizing over  $x_0$ , we get  $\min_x \min_y f(x, y) \leq \min_x \max_y f(x_0, y)$ , and then maximizing over  $y_0$ , we have  $\max_{y_0} \min_x f(x, y_0) \leq \min_x \max_y f(x_0, y)$ , which is equivalent to (1). If we have two equalities in (2), then we will also obtain an equality in (1) using the above arguments. Let's now assume the equality in (1), and let  $x_0$ , be such that  $\min_x \max_y f(x, y) = \max_y f(x_0, y)$ , and  $y_0$ , be such that  $\max_y \min_x f(x, y) = \min_x f(x, y_0)$ .

Clearly,

$$\max_y \min_x f(x, y) = \min_x f(x, y_0) \leq f(x_0, y_0) \leq \max_y f(x_0, y) = \min_x \max_y f(x, y) \quad (3)$$

and from the assumed equality in (1), all terms in (3) are equal, which proves our necessary condition.