The following example illustrates the difficulties that may occur when eliminating weakly dominated strategies.

The actions that survive iterated elimination of weakly dominated strategies can depend on the order in which the actions are eliminated.

For example, T can be eliminated since it is weakly dominated by M, and then L can be eliminated since it is weakly dominated by R. Now, agent 2 will chose action R, which will result in a payoff of (2,1) for which ever action agent 1 selects.

On the other hand, action B could have been eliminated first since it is weakly dominated by M, and then R could have been eliminated since it is weakly dominated by L. Now, the payoff is (1,1) for which ever action agent 1 selects.