

SPECIFIC FEATURES OF MODELING THE ECONOMIC AGENTS' BEHAVIOR IN UNCERTAINTY CONDITIONS

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The specifics of modeling the behavior of economic agents in conditions of uncertainty are analyzed. We show that in such a situation a stochastic problem most often either uses artificial reduction to a deterministic scheme, or optimization in average. We also analyze some of fundamental differences between stochastic factors leading to decision under risk and uncertain factors leading to decision under uncertainty. We show that such situations are almost analogous to games with nature in terms of game theory.

Keywords: decision making, uncertainty, risk, Wald criterion, adverse selection, information asymmetry.

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