

## Bibliography on Learning in Economic and Game Theory

### I. Models of Individual Learning

#### A. Statistical Decision Theory

##### 1. General Exposition

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## **B. Bayesian Learning**

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### (3) Subjective Probability and Subjective EU (SEU) Preferences

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#### (b) The Ramsey-Savage Approach

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## 2. Models of Belief Revision

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## b. The Basic AGM Model: Revision and Contraction of Belief Sets

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## **II. Non-Strategic Social Learning**

### **A. Learning and Convergence to Rational Expectations Equilibrium (REE)**

#### **1. On Rational Expectations Equilibrium**

##### **a. Characterization, Existence and Optimality of REE**

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### c. Parameter Uncertainty and Least-Squares Learning

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#### A. Bayesian Rationality in Strategic Environments

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## 2. Knowledge, Common Knowledge and Bayesian Nash Equilibrium

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