

On Dynamic Consistency in Ambiguous Games

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Resumo/Abstract:

I consider static, incomplete information games where players may not be ambiguity neutral. Every player is one of a finite set of types, and each knows her own type but not that of the other players. Ex-ante, players differ only in their taste for outcomes. If every player is dynamically consistent with respect to her own information structure, respects consequentialism, and has at least two possible types, then the function representing beliefs must be additive on types. It's not the paper I am most excited about but it fits with the theme of the session, and I presented my other paper that fits at the last SAET.