

IGNORANCE AND UNCERTAINTY%0A

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beyond plain ignorance, one finds a vincible type of ignorance that is an implicit product of the future dimensions of many problems and issues we face whose potential answers and solutions can only be discovered in some future time.

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Abstract. Robert Proctor has argued that ignorance or non-knowledge can be fruitfully divided into at least three categories: (1) ignorance as native state or starting point; (2) ignorance as lost realm or selective choice; and (3) ignorance as strategic ploy or active construct.

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Next, we use data to test our model's predictions on the relationship between ignorance and asset allocation and quantitatively show that the interaction between the two

types of uncertainty is the key to explaining the data. Finally, we find that the welfare costs of ignorance can be very large.