Economists have no consensus theory of behavior regarding decision-making under ‘hard’ uncertainty, where the probabilities of a set of events occurring are unknown. We use an experiment to examine individual behavior under conditions of ‘hard’ uncertainty. We attempt to differentiate between three types of choice strategies: maximin, where the individual chooses the risky prospect that maximizes the minimum gain across all prospects; minimax regret, where the individual chooses the risky prospect that minimizes the maximum regret, defined as the difference between benefit received from the best outcome minus benefit received from the actual outcome chosen; and other (non-classified) types of choice strategies.