In a world where more choice is allegedly better, the opportunities of experiencing regret tend to be maximized. This leaves us with a pressing need to find better ways to manage regret, if we want to live more fulfilling lives. Although appreciated by behavioral economists and social psychologists, this issue has been relatively overlooked by philosophers. This deficiency may be addressed from three complementary perspectives: philosophy of mind, logic and rational decision theory. In this talk, I will focus on the last one. First, I will show how regret can influence decision-making under uncertainty. Secondly, I will discuss a recent proposal for banning regret from rational decision making and find it wanting. Thirdly, I will sketch new possible venues for future work.