

# Non-distortionary belief elicitation

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We are interested in experiments that

- include belief elicitation:
  - testing belief-dependent models, cognitive uncertainty, self-confidence, information processing,
- elicitation is (or can be) incentivized:
  - incentives improve accuracy (Schlag et al. (2015) and many others),
  - example: binarized Becker-DeGroot-Marschak (BDM) scoring rule,
- cognitive load constraints make elicitation of "all" beliefs difficult, and
- the researcher is interested in *action-dependent* questions.

## *Action-dependent* questions:

- IQ test or math test (e.g. Möbius et al. (2022), Zimmermann (2020))
  - What is your rank? How likely are you in the top 50%?
  - How many questions you answered correctly?
- cognitive uncertainty (e.g. Enke and Graeber (2023), Hu (2023))
  - Is your answer within  $x\%$  of the correct answer?
  - How much would you pay for the experimenter to choose the correct answer (expected regret)?
- field experiment: job training (e.g. Abebe et al. (2020)):
  - What is your expected wage?

## *Action-independent* question:

- beliefs in auctions (e.g. Armantier and Treich (2009)):
  - What is the expected payoff from bid  $b$  (not necessarily the chosen bid)?

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A good scoring rule incentivizes reporting true belief *given the action*:

- 1 A subject is asked a question with answers (a) to (d) and receives a reward of 1 for a correct answer
- 2 is then asked the probability  $q$  that her answer is correct with a reward of  $2 - 2(1 - q)^2$  if the answer is indeed correct and  $2 - 2q^2$  otherwise.

But it may distort incentives to choose the action:

- Suppose she assigns probabilities  $(1/2, 1/4, 1/4, 0)$  to the correctness of answers (a), (b), (c), and (d), respectively,
- hence (a) is the payoff maximizing answer, but
- choosing (a) and reporting belief  $1/2$  gives total expected payoff  $7/4$
- choosing (d) and reporting belief 0 gives total expected payoff 2.

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Should we worry about distortions?

- problems with interpretation of experimental results,
- honest instructions (Danz et al. (2022)),
- ethical and legal issues,
- past literature:
  - "moral hazard" in (Chambers and Lambert, 2021),
  - "hedging" (Blanco et al. (2010)),
  - "contamination" (Healy (2024),
  - measurement in (Chassang et al. (2012),

## Research objective

How to incentivize belief elicitation without distortion?  
When can it be done?

## Answer

- Sufficient conditions: questions about expected payoffs or "affine" transformations thereof (e.g. expected regret) can be incentivized.
- A complete characterization in three classes of decision problems.



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# Outline

- 1 Introduction
- 2 Model
- 3 Sufficient conditions
- 4 Necessary conditions
- 5 Representation in special cases
- 6 Comments and conclusions

- Decision problem:

$$\max_a \sum_{\theta} p(\theta) u(a, \theta)$$

- no redundant or dominated actions,
  - unknown state  $\theta \in \Theta$ ,
  - privately known belief  $p \in \Delta\Theta$ ,
  - static problem, no learning, actions do not affect states,
- Benchmark case: experimentalist knows  $u(\cdot)$  and observes  $a$  and  $\theta$ .
- DM is asked to report  $r = \mathbb{E}_p X(a, \cdot)$  ("linear" belief).
  - (Action-dependent) question  $X(a, \theta) \in \mathbb{R}$ :

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### Example

- 1 expected payoffs:  $X(a, \theta) = u(a, \theta)$
- 2 expected regret:  $X(a, \theta) = \max_b u(b, \theta) - u(a, \theta)$
- 3 (ex post) correct choice:  $X(a, \theta) = \begin{cases} 1 & \text{if } a \in \arg \max_{b \in A} u(b; \theta) \\ 0 & \text{otherwise.} \end{cases}$
- 4 probability of state  $\theta_0$ :  $X(a, \theta) = \mathbb{1}\{\theta = \theta_0\}$

- Experimenter designs a scoring rule:

$$\max_{a,r} V(a, r, \theta),$$

- For example, subject randomly rewarded either for the decision problem or belief elicitation,

$$V(a, r, \theta) = (1 - \alpha)u(a, \theta) + \alpha V_0(a, r, \theta).$$

- But, only *total payoff*  $V(\cdot)$  matters.

## Incentivizability

Question  $X$  is *incentivizable* if there exists a scoring rule  $V$  such that

$$\arg \max_{a,r} \mathbb{E}_p V(a, r, \cdot) = \left\{ (a, \mathbb{E}_p X(a; \cdot)) : a \in \arg \max_{b \in A} \mathbb{E}_p u(b; \cdot) \right\},$$

- strict incentives for reporting beliefs  $\mathbb{E}_p X(a; \cdot)$ ,
- without distorting the behavior in the original problem,
- one question only,
  - with  $\min(|\Theta| - 1, |A|)$  questions, everything can be elicited (see also Chen et al. (2026))
- "linear" property of beliefs,  $\mathbb{E}_p X(a; \cdot)$  (practical interest, but see also Lambert et al. (2008) and Lambert (2019)).

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## Lemma

*The following questions are incentivizable: for any  $d \in \mathbb{R}^\Theta$*

- $X(a, \theta) = d(\theta)$  ,
- $X(a, \theta) = u(a, \theta) + d(\theta)$ .

Questions about payoffs plus an action-independent variable can be incentivized.

# Sufficient conditions

Assume  $X(a, \theta) = u(a, \theta) + d(\theta)$  and w.l.o.g. normalize  $0 < X(a, \theta) < 1$ .

Becker-DeGroot-Marschak (Becker et al. (1964)):

- subject reports  $r \in [0, 1]$ ,
- random number  $x$  is drawn uniformly from  $[0, 1]$ ,
- if  $x \leq r$ , the subject receives  $X(a, \theta)$ ,
- otherwise, if  $r \leq x$ , the subject receives  $x$ .

# Sufficient conditions

$X(a, \theta)$	<input checked="" type="radio"/>	<input type="radio"/>	0
$X(a, \theta)$	<input checked="" type="radio"/>	<input type="radio"/>	0.01
...			...
$X(a, \theta)$	<input checked="" type="radio"/>	<input type="radio"/>	$r$
$X(a, \theta)$	<input type="radio"/>	<input checked="" type="radio"/>	$r + 0.01$
...			...
$X(a, \theta)$	<input type="radio"/>	<input checked="" type="radio"/>	1

Becker-DeGroot-Marschak:

$$V(r, a, \theta) = \int_0^r X(a; \theta) dx + \int_r^1 x dx = X(a; \theta) r - \frac{r^2}{2} + \frac{1}{2}$$

- is maximized by  $r = \mathbb{E}_p X(a, .)$ , and
- the expected optimal payoff

$$\max_r \mathbb{E}_p V(r, a, .) = \frac{1}{2} (\mathbb{E}_p X)^2 + \frac{1}{2} = \frac{1}{2} (\mathbb{E}_p u(a, .) + \mathbb{E}_p d)^2 + \frac{1}{2}$$

is maximized by  $a \in \arg \max \mathbb{E}_p u(a, .)$ .

## Equivalent questions

Question  $Y$  is *equivalent* to  $X$  on  $B \subseteq A$  if and only if there exist  $\gamma, \kappa : B \rightarrow \mathbb{R}$  and  $\gamma(a) \neq 0$  st.

$$Y(a, \theta) = \gamma(a)X(a, \theta) + \kappa(a)$$

## Lemma

*If  $X$  is incentivizable, and  $Y$  is equivalent to  $X$ , then  $Y$  is incentivizable.*

- Proof: Use (observed) actions to the invert affine transformation to compute and incentivize  $X$ .

## Aligned representation

Question  $X$  is *aligned* with  $u$  on  $B \subseteq A$  if and only if it is equivalent on  $B$  to

$$u(a, \theta) + d(\theta) \text{ or } d(\theta) \text{ for some } d \in \mathbb{R}^{\Theta}$$

- $X$  is aligned (with payoffs  $u$ ) if it is an "affine transformation" of  $u + d$  or  $d$ ,
- in the latter case, it is action-independent,
- aligned on a subset: the existence of affine transformations required to  $B \subseteq A$ .
- **Lemma:** Any  $X$  that is aligned on the full set of actions  $A$  is incentivizable.

# Sufficient conditions

## Examples

### Aligned representation

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- 3 ✗ (ex post) correct choice:  $X(a, \theta) = \begin{cases} 1 & \text{if } a \in \arg \max_{b \in A} u(b, \theta) \\ 0 & \text{otherwise.} \end{cases}$
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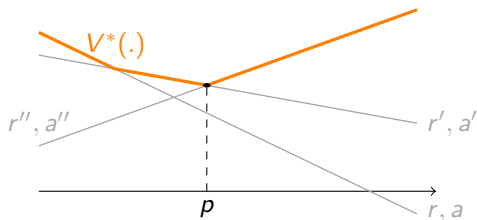
# Necessary conditions

## Example

- Value of information function:

$$V^*(p) = \max_{a,r} \mathbb{E}_p V(r, a, .)$$

- is convex and
- it is strictly convex at  $p$  whenever there are multiple optimal actions



# Necessary conditions

## Example

- DM chooses  $a \in \{x_1, x_2, y, z\}$  to match the state  $\theta \in \{x_1, x_2, y, z\}$ :

$$u(a, \theta) = 1\{a = \theta\}.$$

- Question "What's the probability that the colors of the action and the state match?"

$$X(a, \theta) = \begin{cases} 1 & a, \theta \in \{x_1, x_2\} \text{ or } a = \theta, \\ 0 & \text{otherwise} \end{cases}$$

- $X$  is not aligned. It is also not incentivizable.

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## Example

- Take beliefs  $(p_{x_1}^\epsilon, p_{x_2}^\epsilon, p_y^\epsilon, p_z^\epsilon) = (\frac{1}{8} - \epsilon, \frac{3}{8} + \epsilon, \frac{3}{8} + \epsilon, \frac{1}{8} - \epsilon)$ ,
- DM is indifferent between  $x_2$  and  $y$

$$\mathbb{E}_{p_\epsilon} u(x_2, \theta) = \mathbb{E}_{p_\epsilon} u(y, \theta) = \frac{3}{8} + \epsilon$$

- but green prob. is constant and red prob. is changing:

$$r_{x_2} = \mathbb{E}_{p_\epsilon} X(x_2, \theta) = \frac{1}{2} \text{ and}$$
$$r_y = \mathbb{E}_{p_\epsilon} X(y, \theta) = \frac{3}{8} + \epsilon$$

- If  $V$  incentivizes  $X$ , then  $V^*$  must be, at the same time, affine and strictly convex along  $p_\epsilon$ . Contradiction.

# Necessary conditions

## Adjacency Lemma

If  $a$  and  $b$  are best responses at the same belief, and there is no other optimal action, we say that  $a, b$  are *adjacent*.

### Adjacency Lemma

If  $X$  is incentivizable, then  $X$  is aligned with  $u$  on each pair of adjacent actions  $\{a, b\}$ .

# Necessary conditions

## Adjacency Lemma

### Observation

Question  $X$  is *aligned* with  $u$  on  $\{a, b\}$

$$X(a) = \gamma(a)(u(a) + d) + \kappa(a),$$

$$X(b) = \gamma(b)(u(b) + d) + \kappa(b),$$

if and only if there is  $x \neq 0$  and  $y$  such that

$$\bar{X}(a) = x\bar{X}(b) + y\Delta_a^b,$$

where

- $\bar{X}(a, \theta) = X(a, \theta) - \frac{1}{|\Theta|} \sum_{\theta'} X(a, \theta').$
- $\Delta_a^b(\theta) = \bar{u}(b, \theta) - \bar{u}(a, \theta).$

# Necessary conditions

## Adjacency Lemma

- For any actions  $a, b$  such that DM is indifferent between  $a, b$  at beliefs  $p, p'$

$$\mathbb{E}_p u(a, \theta) = \mathbb{E}_p u(b, \theta), \mathbb{E}_{p'} u(a, \theta) = \mathbb{E}_{p'} u(b, \theta), \text{ and}$$

the report after  $a$  is constant

$$\mathbb{E}_p X(a, \theta) = \mathbb{E}_{p'} X(a, \theta),$$

the report after  $b$  must be constant as well:

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- Hence,

$$dp \perp 1, \Delta_a^b, X(a) \text{ implies } dp \perp X(b),$$

- $\Rightarrow \bar{X}(b) \in \text{span}(\bar{X}(a), \Delta_a^b),$
- $\Rightarrow X$  is aligned on  $\{a, b\}.$



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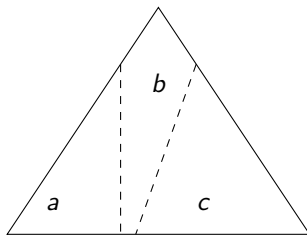
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# Representation

## Adjacency graph

- Alignment on all actions is sufficient for incentivizability.
- Alignment on pairs of adjacent actions is necessary.
- To close the gap between sufficient and necessary conditions, we look at the adjacency graph.



belief simplex  $\Delta\Theta$

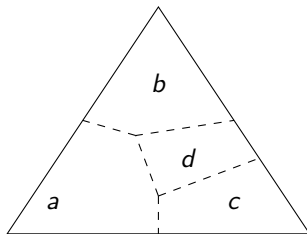


adjacency graph

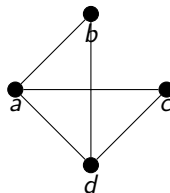
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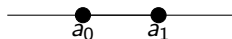
belief simplex  $\Delta\Theta$



adjacency graph

# Necessary conditions

## Adjacency paths

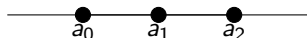


- For adjacent  $a_0, a_1$ , there exist  $x_1 \neq 0, y_1$  st.

$$\bar{X}(a_0) = x_1 \bar{X}(a_1) + y_1 \Delta_{a_0}^{a_1}$$

# Necessary conditions

## Adjacency paths

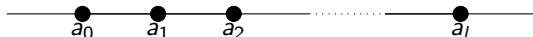


- These conditions carry over through adjacency paths ...

$$\begin{aligned}\bar{X}(a_0) &= x_1 \bar{X}(a_1) + y_1 \Delta_{a_0}^{a_1} \\ &= x_1 x_2 \bar{X}(a_2) + x_1 y_2 \Delta_{a_1}^{a_2} + y_1 \Delta_{a_0}^{a_1}\end{aligned}$$

# Necessary conditions

## Adjacency paths

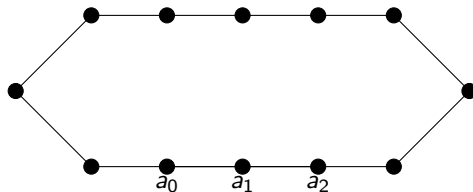


- These conditions carry over through adjacency paths ...

$$\bar{X}(a_0) = x_1 \dots x_l \bar{X}(a_l) + \sum_{0 < i \leq l} x_1 \dots x_{i-1} y_i \Delta_{a_{i-1}}^{a_i}$$

# Necessary conditions

## Adjacency cycles

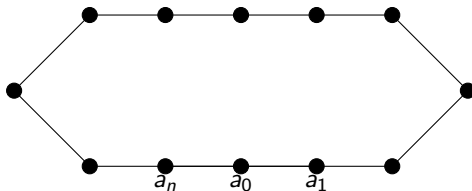


- ... and come back through cycles for  $x = x_1 \dots x_n$ :

$$\bar{X}(a_0) = x_1 \dots x_{n+1} \bar{X}(a_0) + \sum_{i=1, \dots, n+1} x_1 \dots x_{i-1} y_i \Delta_{a_{i-1}}^{a_i}$$

# Necessary conditions

## Adjacency on cycles



## Adjacency on Cycles Lemma

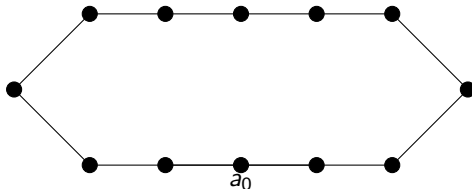
Suppose  $C = (a_0, \dots, a_n)$  is a cycle such that vectors  $\Delta_{a_0}^{a_1}, \dots, \Delta_{a_0}^{a_n}$  are linearly independent.

Then, if  $X$  is incentivizable, then it is either aligned on  $C$ , or  $\bar{X}(a_0) \in \text{span}\{\Delta_{a_0}^{a_1}, \dots, \Delta_{a_0}^{a_n}\}$ .



# Necessary conditions

## Adjacency cycles



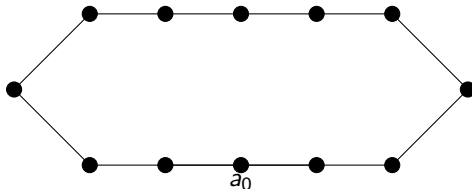
- Because  $\Delta_{a_0}^{a_1} + \dots + \Delta_{a_n}^{a_0} = 0$ , we have

$$(1 - x_1 \dots x_{n+1}) \bar{X}(a_0) = \sum_{i \geq 0} (x_1 \dots x_i y_{i+1} - y_1) \Delta_{a_i}^{a_{i+1}}$$

- If  $\bar{X}(a_0) \in \text{span}\{\Delta_{a_0}^{a_1}, \dots, \Delta_{a_0}^{a_n}\}$ , all the bracketed terms are 0 due to the linear independence.

# Necessary conditions

## Adjacency cycles



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# Necessary conditions

## Adjacency cycles

- If  $\bar{X}(a_0) \notin \text{span}\{\Delta_{a_0}^{a_1}, \dots, \Delta_{a_0}^{a_n}\},$

$$x_1 x_2 \dots x_{n+1} = 1 \text{ and } x_1 \dots x_{i-1} y_i = y_1 \text{ for each } i,$$

- Substitution yields

$$\begin{aligned}\bar{X}(a_0) &= x_1 \dots x_l \bar{X}(a_l) + \sum_{0 < i \leq l} x_1 \dots x_{i-1} y_i \Delta_{a_{i-1}}^{a_i} \\ &= x_1 \dots x_l \bar{X}(a_l) + y_1 \sum_{0 < i \leq l} \Delta_{a_{i-1}}^{a_i} \\ &= x_1 \dots x_l \bar{X}(a_l) + y_1 [u(\bar{a}_l) - u(\bar{a}_0)]\end{aligned}$$

or, after some algebra,


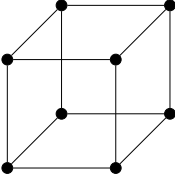
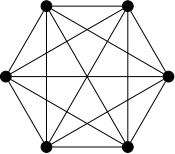
$$\bar{X}(a_l) = -y_{l+1} \left( \bar{u}(a_l) - \left[ \frac{1}{y_1} \bar{X}(a_l) + \bar{u}(a_0) \right] \right)$$

which is the aligned representation.

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	Tree	Product problem	Complete graph
Adjacency graph			
Examples	monotone problems, cognitive uncertainty (Enke and Graeber, 2023),	random problem selection (Azrieli et al., 2018), test with $\geq 3$ questions	multiple choice question, prediction problems
Necessary and sufficient conditions	aligned on each pair of adjacent actions	product-aligned	aligned

# Special cases: Tree



## Theorem: Incentivizability on tree-like problems

Suppose that the adjacency graph is a tree.

Then,  $X$  is incentivizable if and only if it satisfies the Adjacency Lemma for each adjacent pair.

- Proof: pasting together scoring rules over two disjoint set connected by a single adjacent pair.
- Example: monotone decision problems

## Enke and Graeber (2023))

- DM chooses an estimate of some objective probability  $A = \Theta = \{0, 1/n, \dots, 1\}$  incentivized with

$$u(a, \theta) = -(a - \theta)^2.$$

- What is the probability that the *ex post* correct CE is within  $\epsilon$  of the chosen CE:

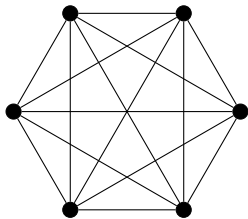
$$X(a, \theta) = \begin{cases} 1 & |a - \theta| < \epsilon \\ 0 & \text{otherwise.} \end{cases}$$

- a measure of cognitive confidence, not incentivized
- Adjacency Lemma  $\Rightarrow X$  is not incentivizable for sufficiently large  $n$ .
- But, we could incentivize a question about expected payoffs/regret instead:

$$X'(a, \theta) = 1 - u(a, \theta).$$

# Special cases: Complete graph

Decision problems with complete graph:



Example: multiple-choice question.



# Special cases: Complete graph

## Theorem: Incentivizability on complete graphs

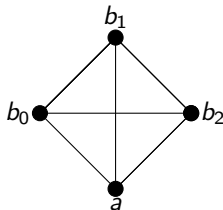
Suppose that  $|A| \geq 4$ , the adjacency graph is a complete, and for all actions  $a, b_0, b_1, b_2$ , vectors  $\Delta_a^{b_0}, \Delta_a^{b_1}, \Delta_a^{b_2}$  are linearly independent.

Then,  $X$  is incentivizable if and only if it has aligned representation.

- Complete graphs have lots of cycles. [▶ Proof](#)

# Complete adjacency graph

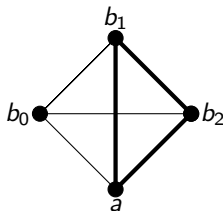
Proof



- Fix  $a$  st.  $\bar{X}(a) \neq 0$  and consider 3-cycles.
- Suppose vectors  $\Delta_a^{b_0}, \Delta_a^{b_1}, \Delta_a^{b_2}$  are linearly independent.

# Complete adjacency graph

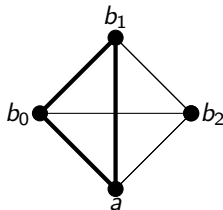
Proof



- Consider 3-cycles that contain action  $a$ .

# Complete adjacency graph

Proof



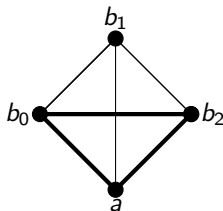
- The intersection

$$\text{span}\{\Delta_a^{b_0}, \Delta_a^{b_1}\} \cap \text{span}\{\Delta_a^{b_0}, \Delta_a^{b_2}\} \cap \text{span}\{\Delta_a^{b_1}, \Delta_a^{b_2}\}$$

is equal to  $\{0\}$  due to the linear independence assumption.

# Complete adjacency graph

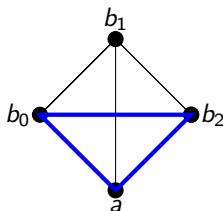
Proof



- $\bar{X}(a)$  cannot belong to all of them.

# Complete adjacency graph

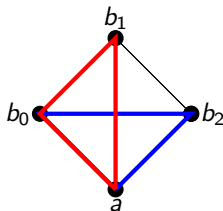
Proof



- So, there must be a cycle that contains  $a$  and that has aligned representation.

# Complete adjacency graph

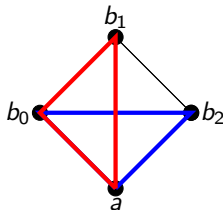
## Proof



- We can apply the same argument to any other action, including  $b_1$ .
- But, the two "alignments" do not have to be the same.

# Complete adjacency graph

## Proof



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- But, the two "alignments" do not have to be the same.



# Complete adjacency graph

## Proof

### Lemma 2 (merging representations)

Suppose  $X$  is aligned on  $B$  and  $C$  and  $a, b \in B$ ,  $a \neq b$  are such that  $\bar{X}(a)$  and  $\bar{X}(b)$  are not collinear.

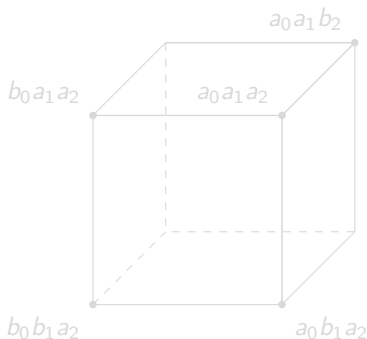
Then,  $X$  is aligned on  $B \cup C$ .

# Special cases: product problems

- $\Theta = \times_i \Theta_i$ ,  $A = \times_i A_i$ , where  $(\Theta_i, A_i, u_i(\cdot, \cdot))$  is a collection of tasks, and

$$u(a, \theta) = \sum_i u_i(a_i, \theta_i),$$

- Example: Random problem selection, true-false test
- Two actions  $a, b \in A$  are adjacent if they differ in exactly one task:  $a_{-i} = b_{-i}$  for some  $i$

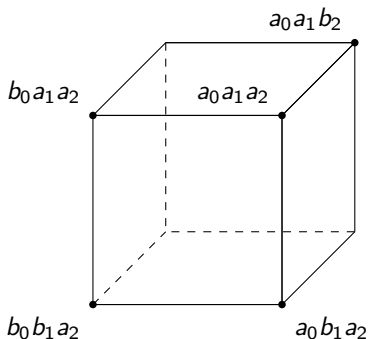


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# Special cases: Product problems

## Product-aligned representation

Question  $X$  is product aligned if there are parameters  $\gamma(a), y_i, \kappa(a) \in \mathbb{R}$  and  $d \in \mathbb{R}^\Theta$  such that for each  $a$

$$X(a, \theta) = \left( \sum_i u_i(a_i, \theta) \right)$$

# Special cases: Product problems

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- weaker condition than *aligned*, as  $y_i$ s do not have to be the same or all positive.

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- weaker condition than *aligned*, as  $y_i$ s do not have to be the same or all positive.

# Special cases: Product problems

- $X$  depends on task  $i$  *trivially* if, for each  $a_{-i}$ , the vectors  $\{\bar{X}(a_i a_{-i}) : a_i \in A_i\}$  are collinear.

## Theorem: Incentivizability on in product games

Suppose that

- 1 each task  $i$  is either
  - binary ( $|A_i| = 2$ ), or
  - it has complete graph and vectors  $\{\Delta_{a_i}^{b_i}, \Delta_{a_i}^{c_i}\}$  are linearly independent for all  $a_i, b_i, c_i \in A_i$ .
- 2  $X$  depends non-trivially on at least 3 problems

Then,  $X$  is incentivizable iff it is product-aligned.



## Möbius et al. (2022)

- A subject writes IQ test with multiple-choice questions.
- The payoff is proportional to score: number of correct answers.
- "How likely your score is above 50%?" corresponds to

$$X(a, \theta) = \begin{cases} 1 & \sum_i \mathbb{1}\{a_i = \theta_i\} \geq \frac{1}{2}N \\ 0 & \text{otherwise} \end{cases}.$$

- a measure of self-confidence.
- This question is NOT incentivizable.
  - Suppose that the test has  $N = 2$  questions,
  - both True with probability 51%,
  - - negatively correlated: different answers with prob. 98%.

## Möbius et al. (2022)

- A subject writes IQ test with multiple-choice questions.
- The payoff is proportional to score: number of correct answers.
- But, to elicit self-confidence, one can always ask about expected payoffs.
- Also, "What is the difference between the two parts of the test?" corresponds to

$$X(a, \theta) = \sum_{i \leq \frac{1}{2}N} \mathbb{1}\{a_i = \theta_i\} - \sum_{i > \frac{1}{2}N} \mathbb{1}\{a_i = \theta_i\}$$

- This question is incentivizable.

# Outline

- 1 Introduction
- 2 Model
- 3 Sufficient conditions
- 4 Necessary conditions
- 5 Representation in special cases
- 6 Comments and conclusions

### Joint incentivizability

Questions  $X, Y : A \rightarrow \mathbb{R}^\Theta$  are *jointly incentivizable* if there exists  $V : \mathbb{R}^2 \times A \times \Theta \rightarrow [0, 1]$  st. for every  $p \in \Delta(\Theta)$ ,

$$\begin{aligned} & \arg \max_{a, r, s} \mathbb{E}_p V(r, s, a, \theta) \\ &= \left\{ (a, \mathbb{E}_p X(a; \theta), \mathbb{E}_p Y(a; \theta)) : a \in \arg \max_{b \in A} \mathbb{E}_p u(b; \cdot) \right\}. \end{aligned}$$

### Adjacency Lemma for 2 questions

Suppose that  $X$  and  $Y$  are jointly incentivizable. If actions  $a$  and  $b$  are adjacent, then there are  $\rho_X, \rho_Y$  and  $\sigma_x^y$  for  $x, y = X, Y$ , not all equal to 0, such that

$$\begin{aligned}\bar{X}(b) &= \rho_X (\bar{u}(b) - \bar{u}(a)) + \sigma_X^X \bar{X}(a) + \sigma_X^Y \bar{Y}(a) \\ \text{and} \quad \bar{Y}(b) &= \rho_Y (\bar{u}(b) - \bar{u}(a)) + \sigma_Y^X \bar{X}(a) + \sigma_Y^Y \bar{Y}(a).\end{aligned}$$

- For any  $k$ , questions  $X^1, \dots, X^k$  are jointly incentivizable, if ....

### Lemma

All systems of  $|\Theta| - 1$  questions are jointly incentivizable.

- With  $|\Theta| - 1$ , we can ask about all beliefs.

- Our techniques only apply to linear questions.
- Lambert (2019) studies elicitation of “properties” of beliefs, where a property corresponds to a discrete or continuum partition of the simplex
- A simple necessary condition: elicitable property must have "convex inverse images".
- Example: variance is (action-independent) non-incentivizable.

- Sufficient conditions: Aligned questions (i.e., questions about affine transformations of payoffs) are incentivizable.
- Necessary conditions: Adjacency Lemma.
- **"Theorem"** In three classes of decision problems, question  $X$  is incentivizable if and only if it satisfies the Adjacency Lemma.
- Special representations when the adjacency graph is complete, it's a tree, or in product problems.
- Other questions:
  - dynamic elicitation, learning,
  - action-dependent states ("moral hazard"),
  - "robust" elicitation.