

# OPTIMAL INQUIRY

TAI-WEI HU AND ANDRIY ZAPECHELNYUK

**ABSTRACT.** A decision maker acquires and processes information about an uncertain state of nature through an inquiry—a contingent sequence of questions culminating in a decision. Inquiries are costly, with costs proportional to their length. We characterize optimal inquiries and uncover two behavioral implications of costly inquiry: attention span reduction (favoring shorter inquiries by deprioritizing some decisions or excluding them from consideration) and confirmation bias (seeking evidence to confirm prior guesses of optimal decisions). Our framework provides a rational foundation to prominent cognitive biases, such as framing and search satisficing in healthcare, and tunnel vision in criminal investigations.

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*Tai-Wei Hu:* School of Economics, University of Bristol, 12 Priory Road, Bristol, BS8 1TU, UK. *E-mail:* taiwei.hu@bristol.ac.uk

*Andriy Zapechelnjuk:* School of Economics, University of Edinburgh, 31 Buccleuch Place, Edinburgh, EH8 9JT, UK. *E-mail:* azapech@gmail.com.

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