Consent Form

This research is conducted by the University of Siena and IMT School for Advanced Studies Lucca. Before deciding whether to participate in the research, we invite you to carefully read this page.

Voluntary Nature of Participation Participation in this study is voluntary and does not involve any benefits related to your university career, nor any consequences in case of non-participation. Should you choose to participate, you may withdraw at any time without the need to provide any explanation. Leaving the activity will not result in any penalties other than the loss of any money accumulated during the session. The expected duration of this session is approximately 30 minutes.

Procedure The activity consists of several parts and a demographic information questionnaire. You will receive instructions for each part upon completion of the previous one. In some parts, you will be required to make decisions. The described procedures will be faithfully implemented.

Compensation for Participation For your participation, you will receive 4 Euros plus an additional contribution ranging from 0 to 11 Euros. The additional contribution will be expressed in points and converted at the end of the study at the following exchange rate: 100 points for 1 Euro. There will be no costs to participate in this activity, other than the time the participant chooses to dedicate to it.

Payments Payments will be made via Amazon gift cards by Business Intelligence Group S.r.l., which collaborates with the University of Siena. To receive payment, you will need to provide an email address where you would like to receive the Amazon gift card at the end of the experiment. Payment will be made within 15 working days.

Data Processing All collected data will be stored in a pseudonymous and secure manner on a computer at the University of Siena. They will be used exclusively for the advancement of knowledge and may be made public only through communications and/or scientific publications. The data related to your email address will be used solely for the purpose of processing the payment. Pseudonymous data will always be analyzed in an aggregated form and never on an individual level. The subject to whom the personal data refers has the rights outlined in sections 2, 3, and 4 of Chapter III of the EU GDPR Regulation No. 2016/679 (`https://www.garanteprivacy.it/regolamentoue`).

If you experience any discomfort at any time during the session or after its completion, or if you need any clarifications, you may contact the research supervisor, Prof. Paolo Pin, via email at paolo.pin@unisi.it.

Thank you for reading this information and considering your participation in the study. By continuing to read, you confirm that you have understood the information and declare your intention to participate.

Instructions Part 1

[Control]

In this part, you will only be asked to carefully read the text below.

We ask you to carefully read the text provided below:

An experiment has been initiated to determine from which of two urns the balls are drawn. The experimenters suspect that the selected urn may either be the urn with a prevalence of **Color 1** balls, or the urn with a prevalence of **Color 2** balls, but they cannot know for sure. Three random draws have been made from the urn in sequence. The first ball drawn was **Color 1**, followed by a second ball of **Color 2**. Finally, the third ball drawn was **White**.

[Treatment]

In this part, you will only be asked to carefully read the text below.

We ask you to carefully read the text provided below:

A small town has been shaken by a series of thefts. The local residents suspect that the culprit may either be **Suspect 1**, a quiet man who keeps to himself, or **Suspect 2**, known for his extroverted personality, but they have no way of proving it. In the past, **Suspect 1** received medical treatment for a problem with kleptomania. **Suspect 2** had a criminal record for minor thefts some years ago. A local artist created composite sketches of both **Suspect 1** and **Suspect 2** based on witness descriptions, but they looked remarkably similar, further complicating the identification process.

Instructions Part 2

In this part, we will ask you to express which of the two alternatives presented in Part 1 you consider to be the most plausible. Therefore, your goal is to indicate, based on the information provided, which of the two options you think is more likely.

To express your evaluation, you will use a slider like the one shown below. The more convinced you are of one of the two alternatives, the more you should move the slider towards the corresponding option. You will be paid based on how accurate your response is according to the following formula:

$$100 \times [1 - (v - r)^2]$$

where v is the true value (0 if the correct option is **Option 1**, or 1 if the correct option is **Option 2**) and r is the response you select. The closer your response is to the true alternative, the higher your compensation will be. The further your response is from the truth, the less you will be paid.

Simply put, it is in your best interest to provide the response you believe is correct.

For clarity, we will calculate your expected payment on the screen as you make your decision. We remind you that the payment is expressed in points and 100 points equal 1 euro.

Below you can see an example of the slider and how your bonus payment is calculated. To select the value you prefer, simply click on the slider until you reach the desired number. We ask you to practice with the slider below and pay attention to how the expected payments change.

$[SLIDER]$

Comprehension Questions

5 questions with examples.

Prior Elicitation

Now we will show you again the scenario you read in Part 1.

$[TEXT]$

Indicate which of **Option 1** and **Option 2** you believe is the correct alternative. We ask you to indicate your answer using the slider. We remind you that it is in your best interest to provide the answer you believe is truthful.

$[SLIDER]$

Instructions Part 3

[Control]

In this part, you will receive a series of additional pieces of information regarding the situation presented so far. After receiving each new piece of information, you will again be asked to express which choice you believe is the most likely, using a slider as in the previous part. The operation of the slider will remain unchanged, as will the calculation of the expected payment. Each of your responses will be paid, and we remind you that 100 points equal 1 euro.

The new information you will receive can be of three types:

- A ball of **Color 1** is drawn;
- A ball of **Color 2** is drawn;
- A ball of color **White** is drawn.

The new information you receive is randomly selected, but the frequency with which you will see it depends on which of the two alternatives is the true one. This means that some types of information will occur more frequently than others, depending on which is the true alternative. Each piece of information is independent of the others: receiving a certain type of information does not change the probability with which you will receive new ones.

The probability with which this information will appear depends on which of the two alternatives is the true one:

- If the urn with a prevalence of **Color 1** balls is the one used for the drawing, the probability of drawing a **Color 1** ball will be **45%**, while the probability of drawing a **Color 2** ball will be **30%**. Finally, the probability of drawing a **White** ball will be **25%**.
- If the urn with a prevalence of **Color 2** balls is the one used for the drawing, the probability of drawing a **Color 2** ball will be **45%**, while the probability of drawing a **Color 1** ball will be **30%**. Finally, the probability of drawing a **White** ball will be **25%**.

[Treatment]

In this part, you will receive a series of additional pieces of information regarding the situation presented so far. After receiving each new piece of information, you will again be asked to express which choice you believe is the most likely, using a slider as in the previous part. The operation of the slider will remain unchanged, as will the calculation of the expected payment. Each of your responses will be paid, and we remind you that 100 points equal 1 euro.

The new information you will receive can be of three types:

- Incriminating information for **Suspect 1**;
- Incriminating information for **Suspect 2**;
- Non-incriminating information.

The new information you receive is randomly selected, but the frequency with which you will see it depends on which of the two alternatives is the true one. This means that some types of information will occur more frequently than others, depending on which is the true alternative. Each piece of information is independent of the others: receiving a certain type of information does not change the probability with which you will receive new ones.

The probability with which this information will appear depends on which of the two alternatives is the true one:

- If **Suspect 1** is the true culprit, the probability of receiving information incriminating them will be **45%**, while for **Suspect 2** it will be **30%**. Finally, the probability of receiving non-incriminating information will be **25%**.
- If **Suspect 2** is the true culprit, the probability of receiving information incriminating them will be **45%**, while for **Suspect 1** it will be **30%**. Finally, the probability of receiving non-incriminating information will be **25%**.