MATERIAL

accompanying the article "Anonymity and incentives: An investigation of techniques to reduce socially desirable responding in the Trust Game" by I. Thielmann, D. Heck, and B. Hilbig.

In the following, we provide verbatim instructions (translated from German which was the original language) used in the study. Notes (not part of the original instructions) are italicized.

TRUST GAME (TRUSTOR)

Three versions of the Trust Game (in the role of the trustor) were used and manipulated between-subjects.

Hypothetical direct questioning version

Please imagine that you have been randomly assigned to an unknown person. You do not know this person and you will not knowingly meet him or her. You have been randomly assigned the role of **Player 1**. The person that has been assigned to you will be **Player 2**.

Please further imagine, that you and Player 2 both receive an initial endowment of $3.00 \in$. You can decide whether you want to keep your $3.00 \in$ for yourself or transfer them to Player 2.

- If you keep the 3.00€, you and Player 2 will both receive a 3.00€ payment.
- If you **transfer** the 3.00€, the amount will be tripled to 9.00€ and added to Player 2's endowment. Player 2 will then have the opportunity to return any proportion of this amount (i.e., an amount between 0.00€ and 9.00€) to you. In this case, you will receive a payment corresponding to the proportion of the 9.00€ Player 2 returns to you. Player 2 receives his/her 3.00€ endowment plus the proportion of the 9.00€ he/she keeps for him-/herself.

Your choice

Now, please decide what you want to do with your $3.00 \in$.

- I keep the 3.00€ for myself.
- I transfer the 3.00€ to Player 2. Player 2 will then have the opportunity to return any proportion of this amount to me.

Incentivized direct questioning version

This task is about an exchange with another person, that is, another participant in this study who has been randomly assigned to you. You do not know this person and you will not knowingly meet him or her. You have been randomly assigned the role of **Player 1**. The person that has been assigned to you will be **Player 2**.

Your decision as well as the decision of Player 2 determine the amount of money you and Player 2 will be paid out **in addition** to your usual payment by the panel provider.

You and Player 2 both receive an initial endowment of $3.00 \in$. You can decide whether you want to keep your $3.00 \in$ for yourself or transfer them to Player 2.

- If you **keep** the 3.00€, you and Player 2 will both receive a 3.00€ payment.
- If you **transfer** the 3.00€, the amount will be tripled to 9.00€ and added to Player 2's endowment. Player 2 will then have the opportunity to return any proportion of this amount (i.e., an amount between 0.00€ and 9.00€) to you. In this case, you will receive a payment corresponding to the proportion of the 9.00€ Player 2 returns to you. Player 2 receives his/her 3.00€ endowment plus the proportion of the 9.00€ he/she keeps for him-/herself.

Your choice

Now, please decide what you want to do with your $3.00 \in$.

- I keep the 3.00€ for myself.
- I transfer the 3.00€ to Player 2. Player 2 will then have the opportunity to return any proportion of this amount to me.

Indirect questioning RRT version

Please imagine that you have been randomly assigned to an unknown person. You do not know this person and you will not knowingly meet him or her. You have been randomly assigned the role of **Player 1**. The person that has been assigned to you will be **Player 2**.

Please further imagine, that you and Player 2 both receive an initial endowment of $3.00 \in$. You can decide whether you want to keep your $3.00 \in$ for yourself or transfer them to Player 2.

- If you **keep** the 3.00€, you and Player 2 will both receive a 3.00€ payment.
- If you **transfer** the 3.00€, the amount will be tripled to 9.00€ and added to Player 2's endowment. Player 2 will then have the opportunity to return any proportion of this amount (i.e., an amount between 0.00€ and 9.00€) to you. In this case, you will receive a payment corresponding to the proportion of the 9.00€ Player 2 returns to

you. Player 2 receives his/her $3.00 \in$ endowment plus the proportion of the $9.00 \in$ he/she keeps for him-/herself.

<u>Please note</u>: To warrant that your response remains confidential, we will use a new statistical technique. Therefore, in what follows, you will be presented with two statements of which only one refers to the decision in the previously described task. Please do not respond to these statements individually, but only indicate whether

- you agree to both or none of the statements or
- you agree to exactly one statement (irrespective of which one).

For a concrete example, please press "Display example".

The following example was displayed when pressing the button:

Here is an example:

Let us assume that we were interested in whether you are living in Hamburg. In this case, we would present the following two statements to you:

Statement A: "I am living in Hamburg." Statement B: "I was born in January."

Hence, you would have to answer in the following way:

Correctness of statement	Your response
If you are living in Hamburg	
and you were born in January	Lagran to both or none of
If you are <u>neither</u> living in	the statements
Hamburg nor were you born in	the statements
January	
If you are living in Hamburg or	I agree to exactly one
you were born in January	statement (irrespective of
	which one)

Your choice

Now, please indicate to how many of the following statements you agree. Your response thus contains your decision what you want to do with your $3.00 \in$.

Statement A: "I keep the $3.00 \in$ for myself and to not transfer them to Player 2" Statement B: "I was born in <u>April or May</u>."

• I agree to **both** or **none** of the statements.

(That is, you want to keep the 3.00 and you were born in April or May OR you want to transfer the 3.00€ and were born in another month.)

I agree to exactly one statement (irrespective of which one).
(That is, you want to keep the 3.00 OR you were born in April or May.)

Why are we using this procedure?

Independent of which alternative you choose, we neither know your concrete response to Statement A nor to Statement B (because we do not know your month of birth). However, based on official birth statistics, we do know how many people were born in each month on average and we can therefore estimate statistically, how many responses were due to the month of birth and how many were due to actual behavior. **Thus, your answer remains entirely confidential.**