

## ONLINE APPENDIX

### *The Doors of Perception: Theory and Evidence of Frame-Dependent Rationalizability*

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#### **Experimental instructions (*Baseline* and *All-Aware* treatments)**

NOTE: The screenshots below refer to both treatments, unless otherwise noted.

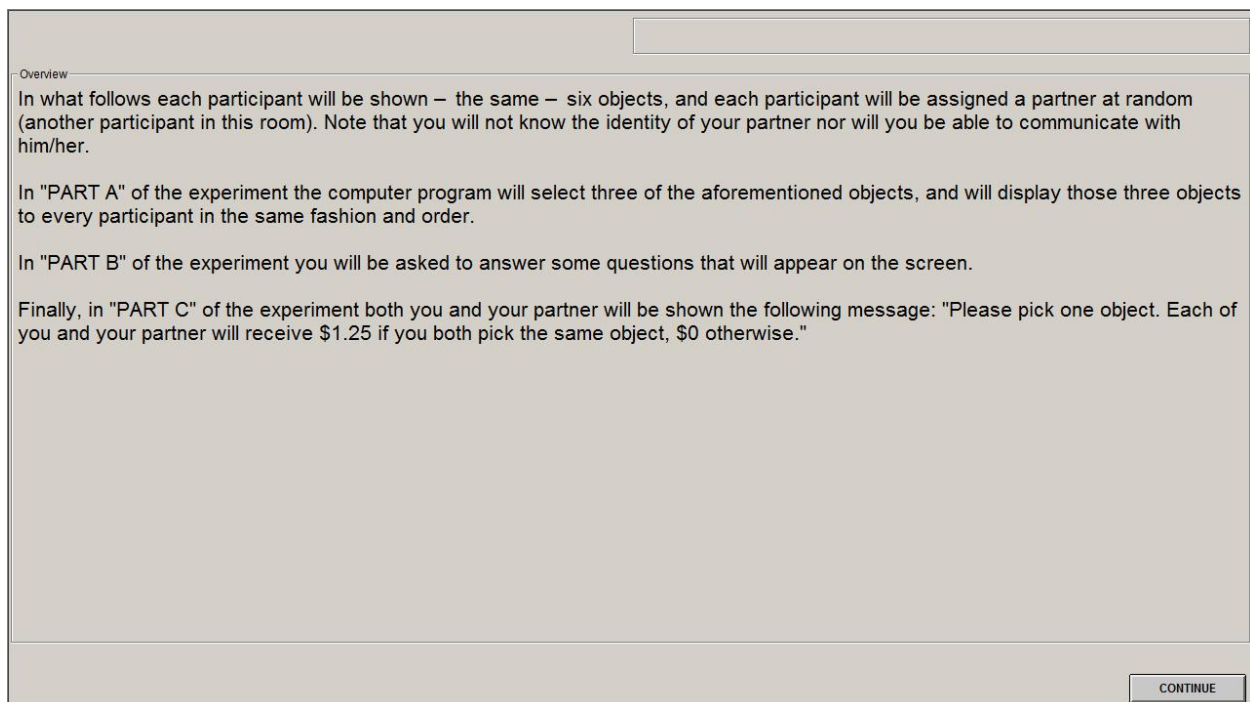
→Home screen:

Consent form.

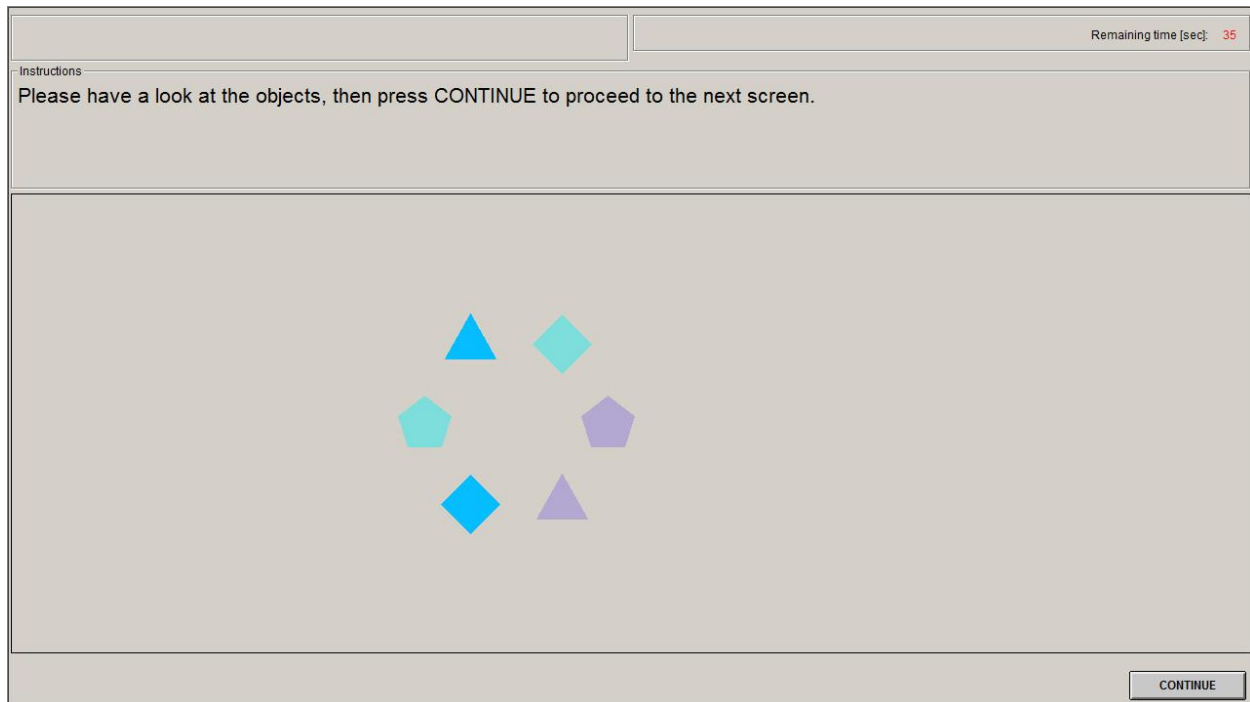
→Screenshot 2 (transcript):

*Hello and welcome to a decision-making experiment. You will receive a show-up fee, and can also earn additional money. The additional payment will be determined by your own choices and those made by some other participant, according to the rules described below.*

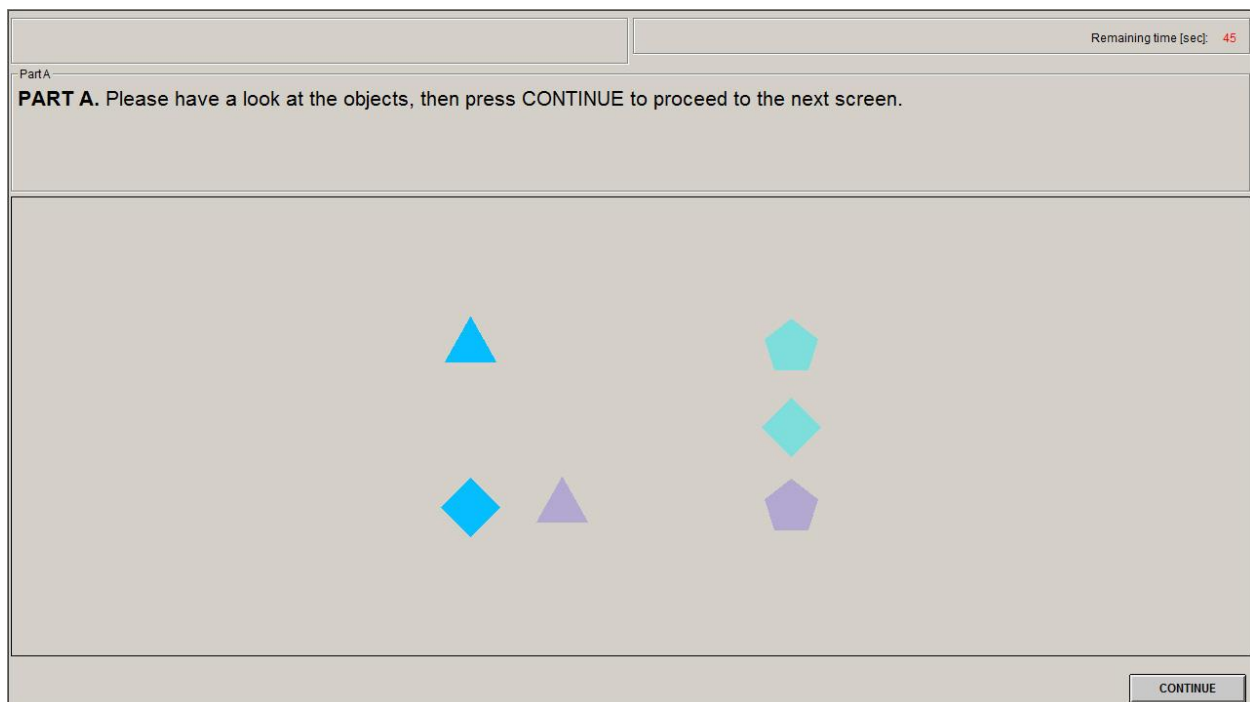
→Screenshot 3:



→Screenshot 4:

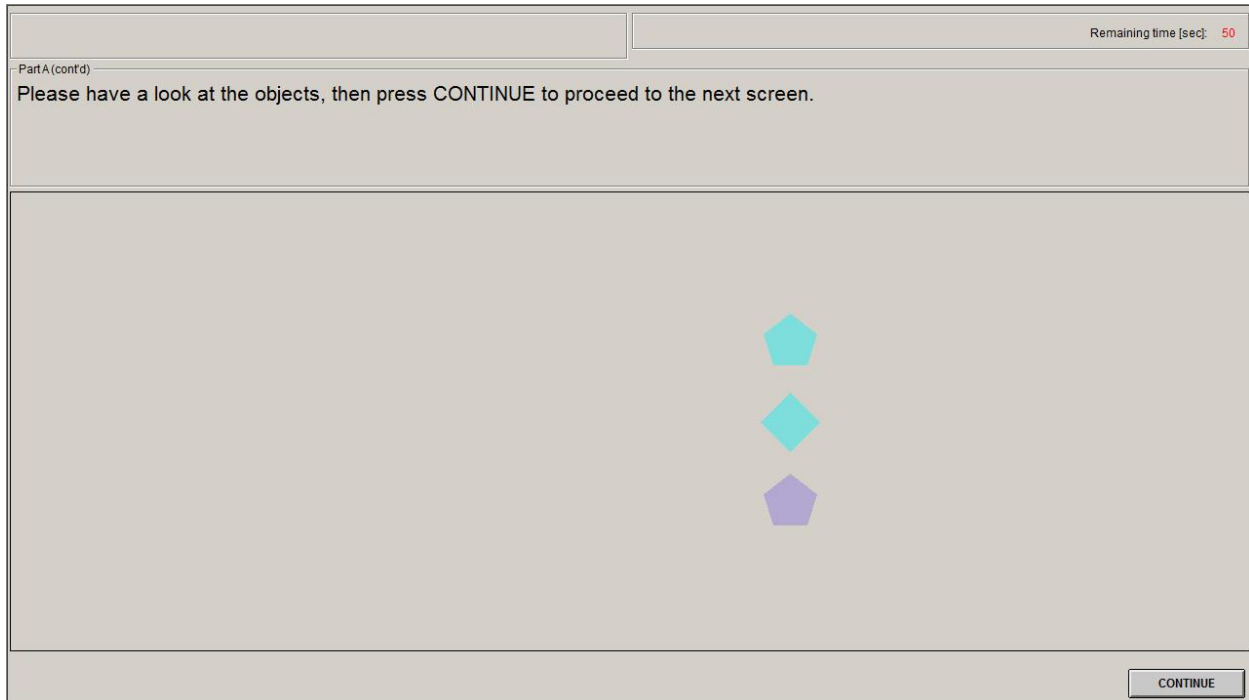


→Screenshot 5:



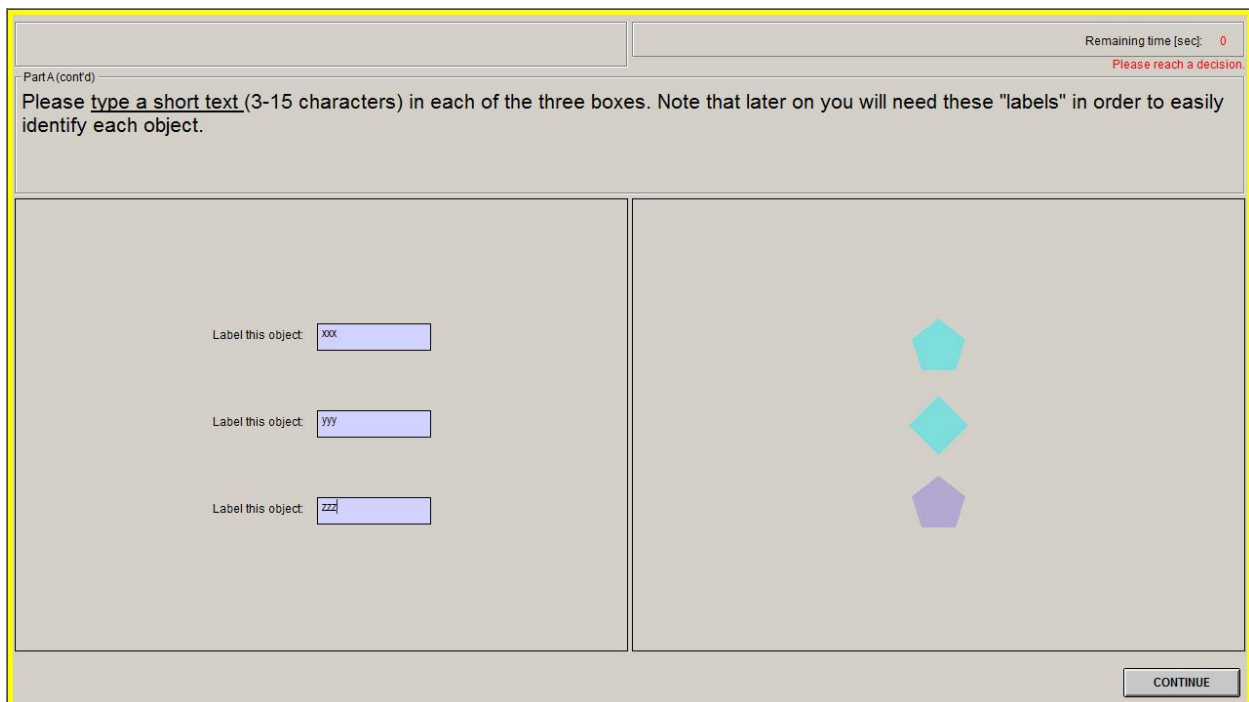
NOTE: Here three objects just slid toward the right; i.e., the program has selected three blocks – one by one – and put them in a column on the right-hand side of the screen.

→Screenshot 6:



NOTE: The (three) available strategy options are now shown on their own.

→Screenshot 7:



NOTE: The subject is prompted to enter one label per object, for her own future reference.

→Screenshot 8.i (*All-Aware* ONLY):

Part B

Remaining time [sec]: 20

Recall that – in Part C of the experiment – you will be prompted to pick one object in order to coordinate with your partner. Now, prior to that we would like to know what you think of the other participants in this room. Please answer the following questions by moving the sliders to the desired percentages. Note that your partner will not be asked to answer these questions.

1) How likely do you think it is that the other participants have noticed the different colors of the objects?  
Please move the below slider.

50 %

2) How likely do you think it is that the other participants have noticed the different shapes of the objects?  
Please move the below slider.

50 %

3) How likely do you think it is that the other participants have noticed the order in which the objects have been drawn by the computer program? Please move the below slider.

50 %

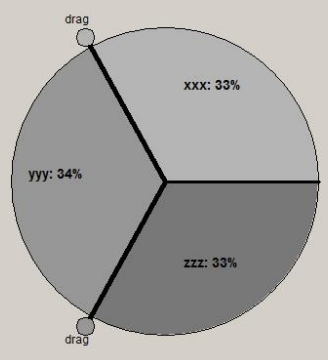
→Screenshot 8.ii:

Part B

Remaining time [sec]: 0  
Please reach a decision.

At this point, we ask you to estimate how likely you think it is that the participants in this room (excluding yourself) will choose each of the objects. To express your estimates, please move the spokes to the desired percentages, and then press CONTINUE to proceed to the next screen.  
Note: if at least one of your estimates differs by no more than 5 percentage points from the realized value, at the end of the study you will receive an additional payment of \$0.25.

Click and drag the small circles to move the spokes.



NOTE: The spokes are initially arranged in such a way that each sector corresponds to one-third of the area. Within each sector there is a text box containing the label the subject entered in Screenshot 7.

→Screenshot 9:

The screenshot shows a web browser window with a grey background. At the top right, there is a timer labeled "Remaining time [sec]: 0". Below the timer, the text "Part C" is visible. The main content area contains the following text: "PART C. Please pick one object. (Your partner has been shown the same set of objects as you.) Each of you and your partner will receive \$1.25 if you both pick the same object, \$0 otherwise." Below this, there is a line of text: "You may pick your chosen object by ticking the box located next to the label." In the center of the page, there is a prompt "Select your choice:" followed by three radio button options: "xxx", "yy", and "zzz". At the bottom right of the page, there is a button labeled "CONTINUE".

NOTE: The labels next to each of the options are those entered by the subject in Screenshot 7.

→Screenshot 10 (transcript):

*In what follows you will go through 9 other rounds, where each round will involve the same type of tasks as the ones you have performed so far.*

NOTE: Screenshots 4 to 9 are repeated.