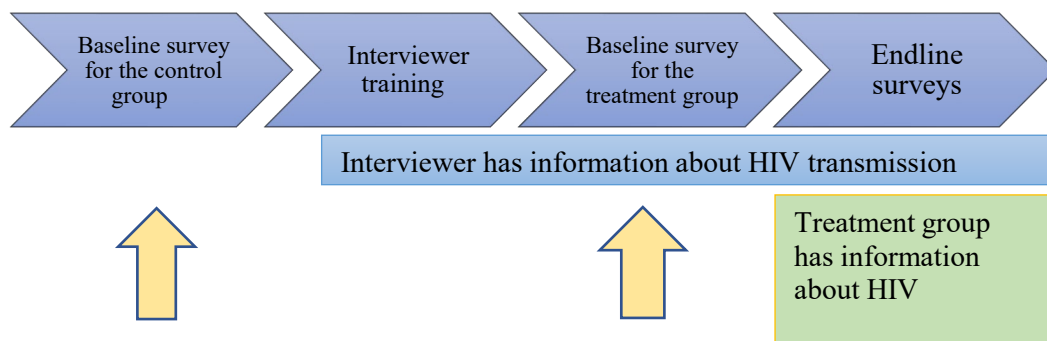


Online Appendix to
You Know What I Know:
Interviewer Knowledge Effects
in Subjective Expectation Elicitation

Jason T. Kerwin and Natalia Ordaz Reynoso

June 11, 2020

Online Appendix Figure 1
Timeline of the Experiment



Notes: Arrows represent the times at which we record participant's answers. Rectangles represent the information status for interviewers and respondents

Online Appendix Figure 2

HIV Transmission Risk Survey Questions (Female Versions)

- H1a.** If 100 women, who do **not** have HIV, each have an HIV-positive sex partner for **one year**, and do **not** use condoms when having sex, how many of the women do you think will have HIV at the end of the year?
- H2a.** If 100 women, who do **not** have HIV, each have an HIV-positive sex partner for **one year**, and **do** use condoms when having sex, how many of the women do you think will have HIV at the end of the year?
- E1a.** If 100 women, who do **not** have HIV, each sleep with a man who is HIV positive tonight and do **not** use a condom, how many of them do you think will have HIV after the night?
- E2a.** If 100 women, who do **not** have HIV, each sleep with a man who is HIV positive tonight and **do** use a condom, how many of them do you think will have HIV after the night?

Notes: Survey questions were gender-specific, so men were asked about 100 men and women were asked about 100 women. All survey questions were asked Chichewa (translated versions available upon request).

Online Appendix Table 1
Balance of Sexual Activity and Demographics

	Control Mean (SD) (1)	Treatment Mean (SD) (2)	Difference (<i>p</i> -value) (3)	N (4)
Panel A: Sexual Activity				
Any Sex in Past Week	0.541 (0.499)	0.507 (0.500)	-0.036 (0.111)	1,292
Sex Acts in Past Week	1.798 (2.471)	1.615 (2.380)	-0.185 (0.155)	1,292
Unprotected Sex Acts in Past Week	1.569 (2.376)	1.471 (2.323)	-0.100 (0.446)	1,292
Sex Partners in Past 30 Days	0.818 (0.498)	0.797 (0.762)	-0.024 (0.515)	1,290
Condoms Acquired in Past 30 Days	4.739 (15.003)	3.530 (11.549)	-1.205 (0.122)	1,288
Years Sexually Active	13.100 (8.279)	13.204 (8.603)	0.117 (0.815)	1,275
Lifetime Sex Partners	3.117 (2.684)	3.557 (4.734)	0.414** (0.042)	1,288
Any Chance They Have HIV	0.344 (0.475)	0.352 (0.478)	0.008 (0.788)	1,277
Overall Sexual Activity Index	0.035 (1.031)	-0.035 (0.968)	-0.072 (0.168)	1,292
Diary Sexual Activity Index	0.028 (0.997)	-0.028 (1.003)	-0.059 (0.266)	1,277
Alternate Sexual Activity Index [†]	0.018 (1.003)	-0.053 (1.022)	-0.074 (0.149)	1,287
Panel B: Demographics				
Male	0.425 (0.495)	0.436 (0.496)	0.000 (1.000)	1,292
Married	0.829 (0.377)	0.803 (0.398)	-0.025 (0.316)	1,290
Age	29.133 (8.417)	29.589 (8.333)	0.465 (0.339)	1,292
Years of Schooling	5.758 (3.347)	5.858 (3.484)	0.097 (0.723)	1,292
Total Living Children	2.940 (2.128)	3.049 (2.389)	0.113 (0.373)	1,292
Number of People in Household	5.039 (2.237)	4.870 (2.036)	-0.176 (0.254)	1,292
Spending in Past 30 Days (PPP USD)	292.390 (383.593)	293.010 (572.544)	1.698 (0.954)	1,292
Total Assets Owned	4.188 (2.427)	3.937 (2.311)	-0.248 (0.192)	1,292
Christian	0.910 (0.286)	0.927 (0.260)	0.017 (0.472)	1,292
Muslim	0.085 (0.280)	0.060 (0.238)	-0.025 (0.281)	1,292

Notes: This table replicates the balance tests from Kerwin (2019). Sample includes 1,292 sexually-active adults who were successfully interviewed at both baseline and endline. † Alternate Sexual Activity Index is a PCA index of the first five variables in the table, to check for a potential aggregate balance problem in those variables. *p*-values are for cluster-adjusted t-tests: * *p*<0.1; ** *p*<0.05; *** *p*<0.01.

Online Appendix Table 2
 Effects of Interviewer Knowledge on Reported Risk Beliefs,
 Controlling for Interviewer and Sampling Strata Fixed Effects Only

	(1)	(2)	(3)	(4)
	<u>Outcome: HIV transmission risk belief</u>			
	Per Act, Unprotected	Per Year, Unprotected	Per Act, With Condom	Per Year, With Condom
Treatment	-0.0736*** (0.0190)	-0.0348*** (0.0128)	-0.0371*** (0.0127)	-0.0867*** (0.0155)
Control-group mean	0.828	0.928	0.123	0.237
Control-group SD	0.264	0.169	0.218	0.281
Observations	1,287	1,282	1,289	1,282

Notes: All regressions control for stratification cell and interviewer fixed effects. Sample includes 1,292 sexually-active adults who were successfully interviewed at both baseline and endline. Heteroskedasticity-robust standard errors, clustered by village, in parentheses: * p<0.1; ** p<0.05; *** p<0.01.

Online Appendix Table 3
 Effects of Interviewer Knowledge on Reported Risk Beliefs,
 Controlling for Sampling Strata Fixed Effects Only

	(1)	(2)	(3)	(4)
	<u>Outcome: HIV transmission risk belief</u>			
	Per Act, Unprotected	Per Year, Unprotected	Per Act, With Condom	Per Year, With Condom
Treatment	-0.0928*** (0.0188)	-0.0482*** (0.0119)	-0.0271** (0.0114)	-0.0795*** (0.0151)
Control-group mean	0.828	0.928	0.123	0.237
Control-group SD	0.264	0.169	0.218	0.281
Observations	1,289	1,284	1,291	1,284

Notes: All regressions control for stratification cell fixed effects. Sample includes 1,292 sexually-active adults who were successfully interviewed at both baseline and endline. Heteroskedasticity-robust standard errors, clustered by village, in parentheses: * p<0.1; ** p<0.05; *** p<0.01.

Online Appendix Table 4

Distribution of Religious Denomination and Ethnic Group By Treatment Arm

	Control Mean (SD) (1)	Treatment Mean (SD) (2)	Difference (<i>p</i> -value) (3)	N (4)
Panel A: Religion				
Quadiriya Muslim	0.057 (0.233)	0.048 (0.214)	-0.009 (0.664)	1,291
Sukut Muslim	0.028 (0.165)	0.012 (0.111)	-0.016** (0.045)	1,291
Other Muslim	0.000 (0.000)	0.002 (0.039)	0.002 (0.310)	1,291
Catholic	0.169 (0.375)	0.209 (0.407)	0.039 (0.235)	1,291
Church of Christ	0.194 (0.396)	0.196 (0.397)	0.002 (0.962)	1,291
Anglican	0.019 (0.135)	0.028 (0.165)	0.010 (0.507)	1,291
CCAP	0.126 (0.332)	0.093 (0.290)	-0.034 (0.220)	1,291
Pentecostal	0.144 (0.352)	0.085 (0.279)	-0.058** (0.017)	1,291
Indigenous Christian	0.067 (0.250)	0.028 (0.165)	-0.039*** (0.006)	1,291
Other Christian	0.193 (0.395)	0.289 (0.454)	0.096*** (0.002)	1,291
African Traditional Religion	0.002 (0.039)	0.002 (0.039)	0.000 (0.999)	1,291
Atheist	0.000 (0.000)	0.008 (0.088)	0.008** (0.019)	1,291
Don't Know	0.002 (0.039)	0.002 (0.039)	0.000 (0.992)	1,291
Panel B: Ethnicity				
Nyanja	0.460 (0.499)	0.482 (0.500)	0.020 (0.678)	1,292
Lomwe	0.343 (0.475)	0.394 (0.489)	0.052 (0.337)	1,292
Yao	0.107 (0.309)	0.068 (0.252)	-0.039 (0.156)	1,292
Chewa	0.048 (0.214)	0.031 (0.173)	-0.017* (0.072)	1,292
Other	0.042 (0.200)	0.025 (0.155)	-0.017 (0.111)	1,292

Notes: Sample includes 1,292 sexually-active adults who were successfully interviewed at both baseline and endline. *p* - values are for cluster-adjusted t-tests: * *p*<0.1; ** *p*<0.05; *** *p*<0.01.

Online Appendix Table 5
Literacy Rates in Chichewa by Ethnic Group and Study Arm

	Control Mean (SD) (1)	Treatment Mean (SD) (2)	Difference (<i>p</i> -value) (3)	N (4)
Literate and Nyanja	0.329 (0.470)	0.358 (0.480)	0.027 (0.476)	1,289
Literate and Lomwe	0.256 (0.437)	0.290 (0.454)	0.033 (0.406)	1,289
Literate and Yao	0.068 (0.252)	0.050 (0.217)	-0.019 (0.355)	1,289
Literate and Chewa	0.039 (0.193)	0.025 (0.156)	-0.014 (0.134)	1,289
Literate and Other Ethnicity	0.036 (0.186)	0.016 (0.124)	-0.020** (0.026)	1,289

Notes: Sample includes 1,292 sexually-active adults who were successfully interviewed at both baseline and endline. *p* - values are for cluster-adjusted t-tests: * *p*<0.1; ** *p*<0.05; *** *p*<0.01.

Online Appendix Table 6

Effects of Interviewer Knowledge on Reported Risk Beliefs,
Adding Controls for Religion, Ethnicity, and Literacy

	(1)	(2)	(3)	(4)
	<u>Outcome: HIV transmission risk belief</u>			
	Per Act, Unprotected	Per Year, Unprotected	Per Act, With Condom	Per Year, With Condom
Treatment	-0.081*** (0.019)	-0.040*** (0.013)	-0.038*** (0.014)	-0.084*** (0.016)
Control-group mean	0.828	0.928	0.123	0.235
Control-group SD	0.263	0.169	0.218	0.280
Observations	1,278	1,273	1,280	1,273

Notes: All regressions control for stratification cell and interviewer fixed effects, the alternate sexual behavior index from Appendix Table 1, literacy, religious denomination fixed effects, ethnic group fixed effects, and ethnic-group-by-literacy fixed effects. Sample includes 1,292 sexually-active adults who were successfully interviewed at both baseline and endline. Heteroskedasticity-robust standard errors, clustered by village, in parentheses: * p<0.1; ** p<0.05; *** p<0.01.

Online Appendix Table 7

Treatment Effect Spillovers

	(1)	(2)	(3)	(4)
	<u>Outcome: HIV transmission risk belief at endline</u>			
	Main Effect of Treatment	Pooled Spillover Effect of Treatment	Spillover Effects of Treatment by Study Arm	Spillover Effects of Treatment for Control Group Only
Treatment	-0.384*** (0.019)	-0.373*** (0.040)	-0.390*** (0.045)	
Treated Friends		-0.00448 (0.0129)		-0.0189 (0.0219)
Control × (Treated Friends)			-0.00926 (0.0224)	
Treatment × (Treated Friends)			0.0145 (0.0197)	
Total Friends		0.0113 (0.00819)		0.0100 (0.0107)
Control × (Total Friends)			0.0188* (0.0109)	
Treatment × (Total Friends)			-0.00795 (0.0146)	
Control-group mean	0.829	0.829	0.829	0.829
Control-group SD	0.263	0.263	0.263	0.263
Observations	1281	1281	1281	638

Notes: Sample includes 1,292 sexually-active adults who were successfully interviewed at both baseline and endline. Heteroskedasticity-robust standard errors, clustered by village, in parentheses: * p<0.1; ** p<0.05; *** p<0.01.

Online Appendix Table 8

Collinearity Diagnostics for Age, Years of Schooling, and Years Sexually Active

Panel A: Eigenvalues and Condition Indices

	Eigenvalue	Condition Index
1	3.54	1.00
2	0.37	3.08
3	0.08	6.63
4	0.01	17.85
Det (correlation matrix)	0.21	
Condition Number	17.85	

Panel B: Variance Inflation Factors (VIFs)

Variable	VIF	Sqrt VIF	Tolerance	Rsquared
Age	4.39	2.10	0.23	0.77
Schooling	1.09	1.04	0.92	0.08
Years sexually active	4.53	2.13	0.22	0.78
Mean VIF	3.34			

Notes: Sample includes 1,292 sexually-active adults who were successfully interviewed at both baseline and endline.

Online Appendix Table 9

Heterogeneity in Treatment Effects by Different Measures of Schooling

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Outcome: HIV transmission risk belief (per-act, unprotected)						
	Years of Education	Finished At Least Form 1	Finished At Least Form 2	Finished Exactly Form 1	Finished Exactly Form 2	Finished Exactly Form 3	Finished Exactly Form 4
<u>Schooling Measure:</u>							
Treatment (T)	-0.106*** (0.0251)	-0.102*** (0.0261)	-0.101*** (0.0264)	-0.100*** (0.0261)	-0.100*** (0.0261)	-0.101*** (0.0259)	-0.103*** (0.0264)
Schooling Measure	0.0107*** (0.00309)	0.00453 (0.0252)	0.0180 (0.0287)	0.000695 (0.0344)	0.0916*** (0.0311)	-0.0193 (0.0629)	0.0174 (0.0920)
T × (Schooling Measure)	0.0115** (0.00557)	0.0772 (0.0516)	0.110** (0.0530)	0.115* (0.0620)	-0.0354 (0.114)	0.0976 (0.0840)	0.0970 (0.120)
Control-group mean	0.833	0.833	0.833	0.833	0.833	0.833	0.833
Control-group SD	0.259	0.259	0.259	0.259	0.259	0.259	0.259
Observations	1160	1160	1160	1160	1160	1160	1160

Notes: All regressions include controls for stratification cells, interviewer fixed effects, and the alternate sexual behavior index from Appendix Table 1, as well as all the interaction terms and main effects from Table 5. Sample includes 1,292 sexually-active adults who were successfully interviewed at both baseline and endline. Heteroskedasticity-robust standard errors, clustered by village, in parentheses: * p<0.1; ** p<0.05; *** p<0.01.

Online Appendix Table 10

Correlations between Schooling Measures and HIV Risk Beliefs in the Control Group

	(1)	(2)
	<u>Outcome: HIV transmission risk belief</u>	
	<u>(per-act, unprotected)</u>	
Years of Schooling	0.010*** (0.003)	0.011*** (0.003)
Controls for other covariates‡	N	Y
Control-group mean	0.827	0.833
Control-group SD	0.264	0.259
Observations	641	587

Notes: All regressions include controls for stratification cells, interviewer fixed effects, and the alternate sexual behavior index from Appendix Table 1. Sample includes 645 sexually-active adults who were successfully interviewed at both baseline and endline and are in the control group. Heteroskedasticity-robust standard errors, clustered by village, in parentheses: * p<0.1; ** p<0.05; *** p<0.01.

‡ Other covariates include all main effects from Column 10 of Table 5.