

Online Appendix:

“Lying Aversion and the Size of the Lie”

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Raw data

Treatment	Observed payoff	Reported payoff	Observed payoff	Reported payoff	Observed payoff	Reported payoff
Numbers	1	1	1	10	2	10
	1	1	1	10	2	10
	1	1	2	2	2	10
	1	1	2	2	2	10
	1	1	2	2	2	10
	1	1	2	2	2	10
	1	1	2	2	2	10
	1	1	2	2	2	10
	1	1	2	2	3	3
	1	1	2	2	3	3
	1	1	2	2	3	3
	1	1	2	2	3	3
	1	1	2	2	3	3
	1	1	2	2	3	3
	1	1	2	2	3	3
	1	1	2	2	3	3
	1	1	2	2	3	3
	1	1	2	2	3	3
	1	1	2	2	3	3
	1	5	2	2	3	3
	1	7	2	2	3	3
	1	7	2	2	3	3
	1	9	2	2	3	3
	1	10	2	2	3	3
	1	10	2	2	3	3
	1	10	2	6	3	3
	1	10	2	6	3	3
	1	10	2	7	3	3
	1	10	2	7	3	3
	1	10	2	8	3	3
1	10	2	10	3	8	
1	10	2	10	3	8	

	1	10	2	10	3	8
	1	10	2	10	3	10
	1	10	2	10	3	10
Treatment	Observed payoff	Reported payoff	Observed payoff	Reported payoff	Observed payoff	Reported payoff
Numbers	3	10	5	5	5	9
	3	10	5	5	5	9
	3	10	5	5	5	9
	3	10	5	5	5	10
	4	4	5	5	5	10
	4	4	5	5	5	10
	4	4	5	5	5	10
	4	4	5	5	5	10
	4	4	5	5	5	10
	4	4	5	5	5	10
	4	4	5	5	6	6
	4	4	5	5	6	6
	4	4	5	5	6	6
	4	4	5	5	6	6
	4	4	5	5	6	6
	4	4	5	5	6	6
	4	4	5	5	6	6
	4	4	5	5	6	6
	4	4	5	5	6	6
	4	4	5	5	6	6
	4	4	5	5	6	6
	4	6	5	5	6	6
	4	8	5	5	6	6
	4	9	5	5	6	6
	4	9	5	5	6	6
	4	9	5	5	6	6
	4	9	5	5	6	6
	4	10	5	5	6	6
	4	10	5	5	6	6
	4	10	5	5	6	6
	4	10	5	6	6	6
	4	10	5	7	6	6
	5	5	5	8	6	6
	5	5	5	8	6	6
5	5	5	8	6	9	
5	5	5	9	6	9	

Treatment	Observed payoff	Reported payoff	Observed payoff	Reported payoff	Treatment	Observed payoff	Reported payoff
Numbers	9	9	10	10	Words	1	1
	9	9	10	10		1	1
	9	9	10	10		1	1
	9	9	10	10		1	1
	9	9	10	10		1	1
	9	9	10	10		1	1
	9	9	10	10		1	1
	9	9	10	10		1	1
	9	9	10	10		1	8
	9	9	10	10		1	10
	9	9	10	10		1	10
	9	9	10	10		2	2
	9	9	10	10		2	2
	9	9	10	10		2	10
	9	9	10	10		2	10
	9	9	10	10		2	10
	9	9	10	10		2	10
	9	9	10	10		2	10
	9	10	10	10		3	3
	9	10	10	10		3	3
	10	10	10	10		3	3
	10	10	10	10		3	3
	10	10	10	10		3	3
	10	10	10	10		3	8
	10	10	10	10		3	10
	10	10	10	10		3	10
	10	10	10	10		3	10
	10	10	10	10		3	10
	10	10	10	10		4	4
	10	10	10	10		4	4
10	10			4	4		
10	10			4	4		
10	10			4	4		
10	10			4	4		
10	10			4	4		
10	10			4	4		

Treatment	Observed payoff	Reported payoff	Observed payoff	Reported payoff	Treatment	Observed payoff	Reported payoff
Words	4	10	8	10	Numbers Mixed	0	2
	4	10	8	10		0	2
	5	5	8	10		1	2
	5	5	8	10		1	6
	5	5	9	9		1	7
	5	5	9	9		1	7
	5	5	9	9		1	7
	5	10	9	9		1	7
	5	10	9	9		1	7
	5	10	9	9		3	1
	5	10	9	9		3	1
	6	6	9	9		3	1
	6	6	9	9		3	1
	6	6	9	10		3	1
	6	6	9	10		3	1
	6	6	9	10		3	2
	6	7	10	10		3	2
	6	10	10	10		3	2
	6	10	10	10		3	2
	7	7	10	10		3	2
	7	7	10	10		4	2
	7	7	10	10		4	2
	7	7	10	10		4	2
	7	7	10	10		4	2
	7	7	10	10		4	3
	7	7	10	10		4	3
	7	7	10	10		4	3
	7	7	10	10		4	3
	7	10	10	10		4	3
	7	10				4	4
	7	10				4	6
	7	10				4	8
8	8			4	8		
8	8			4	8		
8	10			4	8		

Treatment	Observed payoff	Reported payoff	Observed payoff	Reported payoff	Observed payoff	Reported payoff
Numbers	4	8	7	5	10	2
	4	8	7	5	10	3
Mixed	4	8	7	5		
	4	8	7	5		
	4	8	7	5		
	4	8	7	5		
	4	8	7	5		
	4	8	7	5		
	4	9	7	5		
	5	2	8	2		
	5	2	8	2		
	5	4	8	2		
	5	4	8	10		
	5	4	8	10		
	5	4	8	10		
	5	4	8	10		
	5	4	8	10		
	5	4	8	10		
	5	4	8	10		
	6	2	8	10		
	6	6	8	10		
	6	9	9	2		
	6	9	9	6		
	6	9	9	6		
	6	9	9	6		
	6	9	9	6		
	6	9	9	6		
	6	9	9	6		
	6	9	10	2		
	6	9	10	2		
	7	2	10	2		
	7	2	10	2		
	7	2	10	2		
	7	2	10	2		
7	2	10	2			
7	5	10	2			
7	5	10	2			
7	5	10	2			
7	5	10	2			

Treatment	Reported payoff	Reported payoff	Reported payoff	Treatment	Reported payoff	Reported payoff
Basic	1	8	10	Low Probability	1	7
	1	8	10		1	7
	2	8	10		1	7
	2	8	10		1	7
	2	8	10		1	7
	2	8	10		2	7
	3	9	10		2	7
	3	9	10		3	7
	3	9	10		3	7
	4	9	10		3	7
	4	9	10		3	7
	4	9	10		4	8
	4	9	10		4	8
	4	9	10		4	8
	4	9	10		4	8
	4	9	10		4	8
	4	9	10		4	8
	4	9	10		4	8
	4	9	10		4	8
	4	9	10		4	8
	4	9	10		4	8
	5	9	10		4	8
	5	9	10		4	8
	5	9	10		4	8
	5	9	10		5	8
	5	9	10		5	8
	5	9	10		5	8
	6	9	10		5	8
6	9	10	5	8		
6	9	10	5	8		
6	9	10	5	8		
6	9	10	6	8		
7	9	10	6	8		
7	10	10	6	9		
7	10	10	7	9		
7	10		7	9		
7	10		7	9		
7	10		7	9		
8	10		7	9		
8	10		7	9		

Treatment	Reported payoff	Treatment	Reported payoff	Reported payoff	Reported payoff
Low Probability	9	100-states	15	77	94
	9		16	78	94
	9		18	80	94
	9		27	81	95
	9		32	81	95
	9		34	82	95
	9		34	82	96
	9		36	82	96
	9		39	83	96
	9		48	83	96
	9		49	83	97
	9		50	84	97
	9		52	85	97
	9		55	85	97
	9		57	85	98
	9		59	86	98
	9		59	86	98
	9		61	86	99
	9		62	87	100
	9		62	87	100
	9		62	88	100
	9		62	89	100
	9		64	89	100
	9		67	89	100
	9		68	90	100
	9		68	91	100
	9		68	91	100
	9		69	92	100
	9		70	93	100
	10		71	93	100
	10		71	93	100
	10		72	93	100
10	73	93			
10	73	93			
10	74	93			
		74	93		

Instructions

Translated from German

Treatment: Numbers

/Screen 1/

Welcome to our experiment. Please read the instruction carefully. If you have a question, please raise your hand and we will come over to you. Please do not communicate with other participants during the experiment.

Every participant will receive 2.50 Euros for attending, which will be paid out independently of the decisions made in the experiment.

Furthermore, you will be able to earn additional money. At the end of the experiment, you will receive the income which you earned over the course of the experiment plus the 2.50 Euros for attending in cash.

Your decisions are private and no other participant will know about them.

/Screen 2/

On the next screen you will see 10 boxes with numbers hidden behind them. The numbers in the boxes are 1, 2, 3, 4, 5, 6, 7, 8, 9 and 10 and they are placed in a random order. We will ask you to click on one box.

Once you click on the box, you will see a number that we ask you to remember and later report to us.

The number you report determines how much money you will be paid. You will be paid the equivalent in Euros to the number you report. In other words, if you write “1”, you receive 1€, If you write “2”, you receive 2€, if you write “3”, you receive 3€ and so on.

If you have any questions please raise your hand and we will come to you!

/Screen 3/

Please click on one of the boxes: _____

Please remember the number you saw.

/Screen 4/

Please report the number that you saw on the sheet of paper that we will give to you soon. Please also write down your cubicle number on that sheet.

We will collect the sheets from every participant, as soon as everybody is done and will prepare the payoffs.

/On paper/

Please report the number that you saw: _____

Your cubicle number: _____

/Post-questionnaire/

Please answer following questions.

Age: _____

Gender: _____

Major: _____

Semester: _____

Please describe briefly how you made your decisions in this experiment:

Treatment: Words

/Screen 1/

Welcome to our experiment. Please read the instruction carefully. If you have a question, please raise your hand and we will come over to you. Please do not communicate with other participants during the experiment.

Every participant will receive 2.50 Euros for attending, which will be paid out independently of the decisions made in the experiment.

Furthermore, you will be able to earn additional money. At the end of the experiment, you will receive the income which you earned over the course of the experiment plus the 2.50 Euros for attending in cash.

Your decisions are private and no other participant will know about them.

/Screen 2/

On the next screen you will see 10 boxes with Lithuanian words hidden behind them. The words in the boxes are „vilkas“, „miskas“, „dangus“, „stirna“, „rojuje“, „siaure“, „kiskis“, „alyvos“, „obelis“, „pietus“ and they are placed in a random order. We will ask you to click on one box.

Once you click on the box, you will see a Lithuanian word that we ask you to remember and later report to us.

The word you report determines how much money you will be paid. You will be paid according to the word you report. If you write “vilkas”, you receive 1€, if you write “miskas”, you receive 2€; if you write “dangus”, if you write, you receive 3€; if you write “stirna”, you receive 4€; if you write “rojuje”, you receive 5€; if you write “siaure”, you receive 6€; if you write “kiskis”, you receive 7€; if you write “alyvos”, you receive 8€; if you write “obelis”, you receive 9€; if you write “pietus”, you receive 10€.

If you have any questions please raise your hand and we will come to you!

/Screen 3/

Please click on one of the boxes: _____

Please remember the word you saw.

/Screen 4/

Please report the word that you saw on the sheet of paper that we will give to you soon. Please also write down your cubicle number on that sheet.

We will collect the sheets from every participant, as soon as everybody is done and will prepare the payoffs.

/On paper/

Please report the word that you saw: _____

Your cubicle number: _____

/Post-questionnaire/

Please answer following questions.

Age: _____

Gender: _____

Major: _____

Semester: _____

Please describe briefly how you made your decisions in this experiment:

Treatment: Numbers Mixed

/Screen 1/

Welcome to our experiment. Please read the instruction carefully. If you have a question, please raise your hand and we will come over to you. Please do not communicate with other participants during the experiment.

Every participant will receive 4 Euros for attending, which will be paid out independently of the decisions made in the experiment.

Furthermore, you will be able to earn additional money. At the end of the experiment, you will receive the income which you earned over the course of the experiment plus the 4 Euros for attending in cash.

Your decisions are private and no other participant will know about them.

/Screen 2/

On the next screen you will see 10 boxes with numbers hidden behind them. The numbers in the boxes are 1, 2, 3, 4, 5, 6, 7, 8, 9 and 10 and they are placed in a random order. We will ask you to click on one box.

Once you click on the box, you will see a number that we ask you to remember and later report to us.

The number you report determines how much money you will be paid. You will be paid according to the number you report. If you write “7”, you receive 1€; if you write “3”, you receive 2€; if you write “1”, you receive 3€; if you write “8”, you receive 4€; if you write “4”, you receive 5€; if you write “9”, you receive 6€; if you write “5”, you receive 7€; if you write “10”, you receive 8€; if you write “6”, you receive 9€; if you write “2”, you receive 10€.

If you have any questions please raise your hand and we will come to you!

/Screen 3/

Please click on one of the boxes: _____

Please remember the number you saw.

/Screen 4/

Please report the number that you saw on the sheet of paper that we will give to you soon. Please also write down your cubicle number on that sheet.

We will collect the sheets from every participant, as soon as everybody is done and will prepare the payoffs.

/On paper/

Please report the number that you saw: _____

Your cubicle number: _____

/Post-questionnaire/

Please answer following questions.

Age: _____

Gender: _____

Major: _____

Semester: _____

Please describe briefly how you made your decisions in this experiment:

Treatment: Basic

/Screen 1/

Welcome to our experiment. Please read the instruction carefully. If you have a question, please raise your hand and we will come over to you. Please do not communicate with other participants during the experiment.

Every participant will receive 2.50 Euros for attending, which will be paid out independently of the decisions made in the experiment.

Furthermore, you will be able to earn additional money. At the end of the experiment, you will receive the income which you earned over the course of the experiment plus the 2.50 Euros for attending in cash.

Your decisions are private and no other participant will know about them.

/Screen 2/

We will give you an envelope with 10 pieces of paper in it. The numbers on the paper pieces are 1, 2, 3, 4, 5, 6, 7, 8, 9 and 10 and they are placed in a random order. We will ask you to take out one piece of paper and later to put it back in the envelope.

Once you take a piece of paper out of the envelope, you will see a number that we ask you to remember and later report to us.

The number you report determines how much money you will be paid. You will be paid the equivalent in Euros to the number you report. In other words, if you write “1”, you receive 1€. If you write “2”, you receive 2€, if you write “3”, you receive 3€ and so on.

If you have any questions please raise your hand and we will come to you!

/Screen 3/

Please take one number out of envelope.

Please remember the number you saw.

Please put the piece of paper back in the envelope.

/Screen 4/

Please report the number that you saw on the sheet of paper that we will give to you soon. Please also write down your cubicle number on that sheet.

We will collect the sheets from every participant, as soon as everybody is done and will prepare the payoffs.

/On paper/

Please report the number that you saw: _____

Your cubicle number: _____

/Post-questionnaire/

Please answer following questions.

Age: _____

Gender: _____

Major: _____

Semester: _____

Please describe briefly how you made your decisions in this experiment:

Treatment: Low probability

/Screen 1/

Welcome to our experiment. Please read the instruction carefully. If you have a question, please raise your hand and we will come over to you. Please do not communicate with other participants during the experiment.

Every participant will receive 2.50 Euros for attending, which will be paid out independently of the decisions made in the experiment.

Furthermore, you will be able to earn additional money. At the end of the experiment, you will receive the income which you earned over the course of the experiment plus the 2.50 Euros for attending in cash.

Your decisions are private and no other participant will know about them.

/Screen 2/

We will give you an envelope with 100 pieces of paper in it. The numbers on the paper pieces are 1, 2, 3, 4, 5, 6, 7, 8, 9 and 10 and they are placed in a random order.

There are 11 pieces of paper with the number “1” on it, 11 pieces with the number “2”, and so on until “9”. There is only 1 piece of paper with the number “10” on it. We will ask you to take out one piece of paper and later put it back in the envelope.

Once you take a piece of paper out of the envelope, you will see a number that we ask you to remember and later report to us.

The number you report determines how much money you will be paid. You will be paid the equivalent in Euros to the number you report. In other words, if you write “1”, you receive 1€, If you write “2”, you receive 2€, if you write “3”, you receive 3€ and so on.

If you have any questions please raise your hand and we will come to you!

/Screen 3/

Please take one number out of envelope.

Please remember the number you saw.

Please put the piece of paper back in the envelope.

/Screen 4/

Please report the number that you saw on the sheet of paper that we will give to you soon. Please also write down your cubicle number on that sheet.

We will collect the sheets from every participant, as soon as everybody is done and will prepare the payoffs.

/On paper/

Please report the number that you saw: _____

Your cubicle number: _____

/Post-questionnaire/

Please answer following questions.

Age: _____

Gender: _____

Major: _____

Semester: _____

Please describe briefly how you made your decisions in this experiment:

Treatment: 100-states

/Screen 1/

Welcome to our experiment. Please read the instruction carefully. If you have a question, please raise your hand and we will come over to you. Please do not communicate with other participants during the experiment.

Every participant will receive 2.50 Euros for attending, which will be paid out independently of the decisions made in the experiment.

Furthermore, you will be able to earn additional money. At the end of the experiment, you will receive the income which you earned over the course of the experiment plus the 2.50 Euros for attending in cash.

Your decisions are private and no other participant will know about them.

/Screen 2/

We will give you an envelope with 100 pieces of paper in it. The numbers on the paper pieces are all the natural numbers between 1 and 100 (i.e. 1, 2, 3, ..., 98, 99 and 100) and they are placed in a random order. We will ask you to take out one piece of paper and later put it back in the envelope.

Once you take a piece of paper out of the envelope, you will see a number that we ask you to remember and later report to us.

The number you report determines how much money you will be paid. You will be paid the equivalent in Euros to the number you report divided by 10. In other words, if you write "1", you receive 0.1€. If you write "2", you receive 0.2€, if you write "3", you receive 0.3€ and so on.

If you have any questions please raise your hand and we will come to you!

/Screen 3/

Please take one number out of envelope.

Please remember the number you saw.

Please put the piece of paper back in the envelope.

/Screen 4/

Please report the number that you saw on the sheet of paper that we will give to you soon. Please also write down your cubicle number on that sheet.

We will collect the sheets from every participant, as soon as everybody is done and will prepare the payoffs.

/On paper/

Please report the number that you saw: _____

Your cubicle number: _____

/Post-questionnaire/

Please answer following questions.

Age: _____

Gender: _____

Major: _____

Semester: _____

Please describe briefly how you made your decisions in this experiment:
