

For Dimmock, Stephen G., Roy Kouwenberg, Olivia S. Mitchell and Kim Peijnenburg. "Ambiguity Attitudes and Economic Behavior: Results from a US Household Survey." *Journal of Financial Economics*. Forthcoming.

### Web Appendix: Correlations with other ambiguity aversion measures, a-insensitivity and proxies for cognitive ability

	aa50	aa10	aa90	aa50loss	index_b	index_a	ra	distrust	iq_high
aa50	1.00								
aa10	0.44***	1.00							
aa90	0.33***	0.20***	1.00						
aa50loss	0.25***	0.25***	0.19***	1.00					
index_b	0.77***	0.70***	0.74***	0.31***	1.00				
index_a	-0.02	-0.52***	0.73***	-0.01	0.15***	1.00			
ra	0.17***	0.09***	0.09***	0.12***	0.16***	0.02	1.00		
distrust	0.01	0.04**	0.00	0.05***	0.02	-0.03*	0.03	1.00	
iq_high	0.02	0.00	0.01	-0.01	0.01	0.01	0.04**	-0.12***	1.00

Sample size: N = 3040, with pairwise deletion in case of missing observations

ra = risk aversion coefficient (<0 if risk seeking, =0 if risk neutral, >0 if risk averse)

distrust = distrust (0-5 scale, higher values mean less trust in others)

iq\_high = 0/1 indicator variable for high cognitive ability (1 = all answers correct on 6 questions)

\* p<0.10, \*\* p<0.05, \*\*\* p<0.01

	aa50	aa50loss	index_b	index_a	iq_high	EDU_HS	EDU_CLG	finanlit	Stk_Knl
iq_high	0.02	-0.01	0.01	0.01	1.00				
EDU_HS	-0.05***	0.02	-0.09***	-0.05***	-0.08***	1.00			
EDU_CLG	0.07***	-0.03	0.11***	0.05***	0.16***	-0.81***	1.00		
finanlit	0.04**	-0.03	0.04**	0.08***	0.18***	-0.17***	0.31***	1.00	
Stk_Knl	0.03	0.00	0.06***	0.03	0.11***	-0.23***	0.30***	0.39***	1.00
Errors_Check	-0.16***	0.01	-0.11***	0.03	-0.11***	0.07***	-0.13***	-0.19***	-0.09***

Sample size: N = 3040, with pairwise deletion in case of missing observations

EDU\_HS = 0/1 indicator for completing high school as highest education level, but not college

EDU\_CLG = 0/1 indicator for completing college as highest education level

finanlit = financial literacy (0-3 scale)

Stk\_Knl = self-assessed stock market knowledge (1-5 scale)

Errors\_Check = number of errors on the check questions (0-2 scale)

\* p<0.05, \*\* p<0.01, \*\*\* p<0.001