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DOCUMENTO DE TRABAJO N° 249

Junio de 2023

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Doñate-Buendía, Anabel, Hernán Bejarano y Aurora García-Gallego (2023). Gender Identification and Stake Size Effects in the Impunity Game. *Documento de trabajo RedNIE N°249*.

# Gender identification and stake size effects in the Impunity Game<sup>\*</sup>

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## *Abstract*

In the impunity game, a proposer offers a division of money and a responder decides whether to accept or reject the offer. If the offer is accepted, the proposer and the responder receive the amount specified in the proposal. If the offer is rejected, the responder earns nothing and the proposer keeps the money he designated for himself. Thus, the theoretical prediction of this game states that the responder should accept any offer. An experiment is designed aiming at analysing both players' behaviour in the impunity game when subjects are aware of the gender of their partner. Additionally, we examine the effect of different stake sizes. An online experiment with eight different treatments is implemented, with a total number of 1,210 observations. The main findings are that proposers give to responders an important (around 35%) share on average, and that both the stake size and gender identification influence their decisions. Moreover, responders' rejection patterns follow the game theoretical prediction, although the hypothesis that knowing your counterpart sex/gender affects responders' behaviour cannot be rejected. Finally, subjects' behaviour in this game is found to be determined by their personality and psychopathy traits, as well as by their emotional intelligence level. Other sociodemographic characteristics like place of birth or their employment status are found to also influence their decisions.

Keywords: impunity game; experiment; gender identification; stake size

JEL Classification: C90, C88, D63, D64, D91

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<sup>\*</sup> Special thanks go to the participants of the I e3c+LATAM PhD Workshop. A. Doñate-Buendía and A. García-Gallego acknowledge the financial support by the Spanish *Ministerio de Ciencia, Innovación y Universidades* (grants FPU17/00577 and RTI2018-096927-B-I00), *Universitat Jaume I* under Grant UJI-B2021-23 and *Generalitat Valenciana* (AICO/2021/005).

## 1. Introduction

The impunity game (IG henceforth) shows similar design characteristics to both the ultimatum and the dictator game. However, unlike the ultimatum game, responders cannot affect proposer's outcomes. Thus, proposers, have full control over their own outcome, like in the dictator game, as rejection from the responder has no effect on their payoff. Therefore, a rejection in this game exacerbates rather than reduces inequality.

In the IG the lack of monetary influence on the proposer's payoff implies that strategic uncertainty and beliefs have a less relevant role than in other canonical games such as the ultimatum game (Guth et al, 1982) and the trust game (Berg et al., 1995). Furthermore, from the proposers' perspective, the IG is equivalent to the dictator game (Kahneman et al., 1986), as the responder's actions cannot affect the proposer's payoff. Hence, proposers are not extrinsically motivated to make high offers in the IG, since rejection will have no impact on his outcome. Contrary to the ultimatum game, where offers may be driven by self-interest, in the IG they must be determined only by intrinsic motives such as moral preferences or a willingness to do the right thing. Evidence is found in Capraro and Perc (2021) that people may be motivated by a wish to do the right thing. In this sense, proposers can make positive and even high offers to responders because of their morality. In turn, this morality may depend on religious, cultural or political beliefs, among other factors. Nonetheless, subjects may also be motivated by reputational concerns; being seen to do the right thing. Overall, we suggest behaviour in the IG will be driven by the type of person, that is, depending on each individual personality characteristics, decisions on giving and accepting/rejecting will vary. In this sense, we may define different profiles of subjects.

Regarding the responder's decision, in the theoretical prediction of this game, assuming a payoff maximizer or self-interested responder, any non-zero offer should be accepted. In the IG, the lack of monetary implications of the responder's choice on proposer's payoffs should reduce rejection rates, since rejection is only self-damaging. Indeed, rejecting an offer in the IG shows the importance of the role of emotions. In particular, for responders it might be a tool to signal proposer's unfair behaviour, which helps communicating anger or moral disgust (Yamagishi et al., 2009). It can also reflect a desire to do the right thing, to show pride and disapproval, or to stick to the responder's moral attitudes.

Previous studies using this game have found that proposers make positive and substantial offers, of about 40% on average (Capraro and Rodriguez-Lara, 2022). Responders importantly

reject unfair offers, thus renouncing to their own benefit, and despite the fact that they cannot punish the proposer by affecting his outcome through their decision (Yamagishi et al., 2009; Takagishi et al., 2009; Balafoutas and Jaber-Lopez, 2018).

As previously discussed, moral preferences beyond monetary outcomes may play an important role in the IG. This is one of the questions addressed in Capraro and Rodriguez-Lara (2022). Their works tests the importance of moral preferences on proposers' and responders' behaviour both in the ultimatum and the impunity game. The authors find that for the IG, moral preferences are positively associated with proposers' offers and responders' minimum acceptable offers. They also analyse the importance of two dimensions of morality: individualizing and binding. The individualizing dimension includes the care and fairness foundations, whereas the binding dimension covers the ingroup, authority and purity dimensions. A positive relationship is found between offers in the IG and both the individualizing and binding moral dimensions, while high minimum acceptable offers are only explained by the binding dimensions.

Therefore, proposers' and responders' behaviour in the IG is explained by preferences beyond monetary outcomes, in particular, moral preferences. Offers are related to the five dimensions of morality (care, fairness, ingroup, authority, purity), whereas the responder's behaviour is only driven by the ingroup, authority and purity dimensions.

Following this idea, the mathematical model derived from the theoretical framework we present is the one developed by Capraro and Perc (2021):

$$u_i(a) = v_i(\pi_i(a)) + \mu_i P_i(a),$$

where  $\mu_i$  represents the extent to which  $i$  cares about following his own personal norms, and  $P_i(a)$  represents the extent to which  $i$  personally thinks that  $a$  is the right thing to do. Hence, this moral preference model considers a utility function that describes a trade-off between the monetary payoff and the moral utility of player  $i$ .

Despite the interesting findings about the IG, this game has not been fully exploited. We propose an experiment that examines the decisions of both proposers and responders, aiming at analyzing some possible determinants of subjects' behaviour, such as gender identification or the stake size. Our data shows proposers sharing, on average, around 35% of the endowment and responders mainly accepting any offer received. Moreover, the stake size as well as gender identification seem to affect proposers' decision-making. At last, some sociodemographic characteristics, personality and psychopathy traits are identified as drivers

of behaviour.

The remaining of the paper is organised as follows. Section 2 includes the design of the experiment. Section 3 presents the main results found. In section 4 the discussion and conclusions are presented. Two appendices at the end include tables with details on the econometric analysis performed and the translated instructions.

## 2. Experimental design

### 2.1. Procedures and participants

An online<sup>1</sup> experiment (using the software Qualtrics) was implemented. The recruitment process for subjects was made through ORSEE, for the database from the Laboratorio de Economía Experimental (LEE) at Universitat Jaume I (UJI) in Castellón (Spain). Hence, the participants in our experiment were all recruited from the laboratory subjects' pool, providing us with a large and very rich sample.

The experiment was launched on April the 29<sup>th</sup>, 2020. A total of 2,983 subjects received the invitation to participate, finally getting a total of 1,599 observations. After a cleaning of the data, 24.3% were rejected<sup>2</sup>, so 1,210 observations remained; 714 (59%) of the participants were women and 496 (41%) were men.

As regards monetary incentives, subjects participated in a draw of 30 awards of 50€ each, so that each participant had the same probability of getting the reward. After signing an agreement form, the winners received their payment online, directly on their bank account. Voslinsky and Azar (2021) reviewed the convenience of paying only a subset of participants, instead of all of them. The authors conclude that the selection of a subset of subjects to be paid a high prize, as it is our case, leads to: an increase in response rates, a minimization of transaction costs, the possibility of managing a limited budget, the same consideration about choices and the same degree of effectiveness as when paying the entire sample.

### 2.2. The experiment

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<sup>1</sup> Apart from the fact that Spain was under the COVID lockdown, running this experiment online gave us the possibility to clean any biases that could affect the decisions. For example, avoiding factors that could interact with subjects' decision-making processes while being all in the same room, some of them knowing each other, or just having seen each other before entering the lab.

<sup>2</sup> The first reason for exclusion was the response time; we rejected the observations below 9 minutes and those above 60 minutes. The second exclusion motive was the inconsistencies on the risk aversion test responses, so that all cases in which subjects moved randomly from A to B choices were rejected, as they surely had problems in understanding the instructions.

The experiment has eight different treatments, in all of them participants play the IG but their role, the stake and the sex of the opponent varies across treatments. The characteristics of each treatment are described in Table 2.1. The aim of this experiment is to test both generosity and rejection patterns for different stake sizes (5€ vs. 10€), as well as for different partner's gender. Thus, the control variables used are: the role played by the subject, the stake size, and the gender of the partner.

Table 2.1. Summary of the treatment characteristics

	ROLE	STAKE SIZE	OPPONENT'S GENDER	N
T1	Proposer	5€	Woman	148
T2	Proposer	5€	Man	160
T3	Proposer	10€	Woman	151
T4	Proposer	10€	Man	155
T5	Responder	5€	Woman	148
T6	Responder	5€	Man	146
T7	Responder	10€	Woman	150
T8	Responder	10€	Man	152

In treatments T1 to T4 subjects play the role of proposer and they have to choose how much to give to the responder from 0 to 5 (or 10) in increments of 1€. Proposers are aware of the gender of the responder when making their decision.

In treatments T5 to T8, subjects play the role of responder and have to decide whether to accept the amount given by the proposer. They know that if they accept, both players receive the specified amount, and if they reject, they get nothing but the proposer keeps the amount initially proposed. Responders are also aware of the gender of their counterpart, the proposer, when making their decision. In these treatments, the share is fixed, that is, the offers are equal to 20% of the total amount for the responders. In the treatments in which the endowment is 5€, the distribution is 4€-1€, and in the treatments with endowment equal to 10€, the money distribution is 8€-2€. Responders get this information before making their decision.

In these treatments, after making the decision, the strategy method is implemented so as

to elicit the preferences of the responders for each possible distribution of the total amount.

The distribution of subjects over treatments shows that there are around 150 observations in each one, with a total of 1,210.

Each subject only participates in one randomly chosen treatment. There is no real matching; hence, subjects are encouraged to imagine they are actually in a real situation and with a real player as the one described.

Additionally, this experiment controls for subjects' personality traits through the Big Five Inventory (Benet-Martínez and John, 1998), so as to check the influence of different levels of extroversion, neuroticism, agreeableness, conscientiousness and openness on subjects' decision making. Their emotional intelligence level is also measured with the scale developed by Hall et al. (1998), this dimension is considered as higher levels of emotional intelligence have been linked to prosocial behaviour. Finally, the importance of subjects' risk aversion and psychopathy traits is accounted for through the Holt and Laury lottery test (Holt and Laury, 2002), and the Levenson Self-Report Psychopathy Scale (Levenson et al., 1995; Rodríguez et al., 2018).

Finally, information about some sociodemographic characteristics that can be relevant to explain subjects' behaviour is collected: the gender of subjects, their age and country of origin, whether they have children or not, their level of education, their employment status and their working sector. We are interested in gender as there might be some interaction effects, or effects regarding pairing; that is to say, differences on behaviour when comparing a man with a man, a woman with a woman, and man-woman and woman-man pairs. Some effects in this line have been shown in previous studies on dictator and ultimatum games (Ben-Ner et al., 2004; Eckel and Grossman, 2001). Age and country of origin of subjects are collected to test for the effect of maturity and/or place of birth on subjects' decision-making. Additionally, subjects are asked whether they have children or not, and if they do, how many in total and how many of them are girls or boys; we speculate that having children affects decisions that are related with generosity and related aspects of personality. With respect to the employment status, we ask whether they are employed, unemployed, and/or they are students; in the case they are employed, the corresponding productive sector is also requested. Data on the level of education (primary, secondary or tertiary), is also collected. We want to check for any differences among the diverse groups.

The survey was shared via ORSEE to the participants' database of the Laboratorio de



Economía Experimental (LEE). Subjects received an e-mail with all the instructions and the direct link to the survey.

### 2.3. Testable hypotheses

Previous studies on the IG have mainly focused on responders' behaviour in front of unfair offers, finding high rejection patterns, which are inconsistent with the game-theoretical predictions. In this paper, the aim is to analyse some possible determinants of both proposers and responders' decisions. Through the eight treatments designed, the effects of varying the size of the stakes, as well as of identifying the gender of the opponent are examined. In all treatments, we control for subjects' personality and psychopathy traits, emotional intelligence levels, risk preferences and some sociodemographic characteristics. Two hypotheses for each type of player are in place:

H1.1. - In the IG, average shares by proposers will be lower for higher stakes

A meta-analysis on similar games, namely the dictator and the ultimatum game, shows that increasing the size of the stake has a small but negative effect on giving (Larney et al., 2019). Additionally, previous studies on the IG find that proposers play according to equilibrium (Bolton et al., 1998, p.270). Given that subjects are naturally selfish, we believe that they will try to keep more the more they have available, so that they will give even less for higher available amounts.

H1.2. - Proposers being aware of playing with a woman in the IG will offer, on average, lower shares than in the case of playing of a man instead.

If the responder is a woman instead of a man, offers will be even more unfair, since previous literature shows that both men and women make lower offers to women than to men (Solnick, 2001, p.199).

H2.1. - The rejection rate will decrease with the stake size.

A previous study in the ultimatum game finds out that rejection patterns are reduced with the amount at stake (Andersen et al., 2011). In the IG, responders are found to reject unfair offers around 30-40% of the time (Yamagishi et al., 2009). They do so being aware that their rejection has no effect over the proposer, because they are motivated by revenge, or they emotionally respond to a negative emotion such as disgust or anger (Takagishi et al., 2009). However, as the stake size increases, the cost of rejection increases, and they will be less willing to renounce to their earnings.

H2.2. - The frequency of rejection by responders will be higher (lower) when the proposer is a woman (man).

Previous literature on the dictator and the ultimatum games shows that women are generally more generous than men (Eckel and Grossman, 2001; Rigdon et al., 2009), and are also expected to be so (Solnick, 2001; Brañas-Garza et al., 2018). Taking this into account, women are expected to be punished more than men for their selfish behaviour.

### 3. Data analysis and main results

#### 3.1. Descriptive Statistics

The first part of this section is aimed at showing the main descriptive statistics of the sample of subjects.

Our sample has a total number of 1,210 observations. Regarding the distribution of gender, there are 714 women and 496 men. Ages range from 17 to 72 years old, with an average of 27.2 years old. The following table shows the main descriptive statistics of some of the variables we want to control for in the analysis. Later, we will present additional graphs for the rest of the variables not included here.

Table 2.2. Descriptive statistics of variables collected

Variable	N	Mean	Standard deviation	Min.	Max.
Extraversion – BFI	1,210	2.80	0.23	1.75	3.75
Agreeableness – BFI	1,210	3.09	0.32	2	4.11
Conscientiousness – BFI	1,210	2.89	0.37	1.67	4.22
Neuroticism – BFI	1,210	3.18	0.30	2	4.25
Openness – BFI	1,210	2.99	0.35	1.9	4.91
Emotional intelligence	1,210	3.67	0.33	2.52	3.67
LSRP primary	1,210	37.50	3.84	19	53
LSRP secondary	1,210	22.41	3.16	12	34
HL Number of safe choices	1,210	4.94	2.13	0	10
Gender (dummy)	1,210	0.59	0.49	0 (man)	1 (woman)
Age	1,210	27.18	10.59	17	72
Number of children	1,210	0.20	0.60	0	5
Number of daughters	1,205	0.10	0.38	0	3
Level of education	1,210	2.71	0.48	1	3

Table 2.4 includes some descriptive statistics of the variables obtained from the different tests performed by the participants of the experiment. As it can be observed, women present significantly higher scores than men for all 5 personality traits examined in the Big Five Inventory, and also as regards emotional intelligence. In particular, they are found to be more extraverted, agreeable, conscious, neurotic and open than men, and are more emotionally intelligent.

Men show greater psychopathy traits for the primary scale. This scale of psychopathy is related to the affective-cognitive component, and more specifically to selfishness, grandiosity, callousness and manipulativeness. No differences are found between women and men as regards the secondary scale of psychopathy, associated with the behavioural or antisocial component; impulsivity, low tolerance to frustration, lack of long-term goals, and a self-defeating lifestyle. In general terms, a marginal difference is found for total psychopathy, getting men a higher average score than women. Finally, women are found to be marginally more risk averse than men.

Table 2.3. Mean, standard deviation and t-test of mean differences between women and men for the different personality traits

	TOTAL (N=1,210)		WOMEN (N=714)		MEN (N=496)		Mean comparison
	M	SD	M	SD	M	SD	
Extroversion - BFI	2.80	0.23	2.81	0.24	2.79	0.23	-0.23**
Agreeableness - BFI	3.09	0.32	3.11	0.32	3.05	0.32	-0.05***
Conscientiousness - BFI	2.89	0.37	2.92	0.38	2.85	0.37	-0.07***
Neuroticism - BFI	3.12	0.30	3.16	0.30	3.06	0.29	-0.09***
Openness - BFI	2.99	0.35	3.00	0.36	2.97	0.33	-0.03**
Emotional intelligence	3.67	0.33	3.70	0.33	3.64	0.32	-0.06***
LSRP primary	37.50	3.84	37.25	3.66	37.87	4.05	0.62***
LSRP secondary	22.41	3.16	22.45	3.26	22.36	2.99	-0.09
LSRP total	59.91	5.64	59.69	5.59	60.23	5.70	0.53*
HL Number of safe choices	4.94	2.13	5.02	2.20	4.82	2.01	-0.19*

Additionally, as regards birthplace, there are subjects from four different continents (Oceania is not represented in our sample), and 35 countries.

Figure 2.1 shows the distribution by continent of origin, and Table 2.3 presents the list of countries represented in our sample.

Table 2.4. Distribution of countries represented in the sample, by continent

EUROPE	ASIA	AMERICA	AFRICA
Andorra	China	Argentina	Algeria
Bulgaria	Japan	Bolivia	Congo
France	Nepal	Brazil	
Germany	Saudi Arabia	Chile	Nigeria
Greece		Colombia	
Italy		Cuba	
Moldavia		Dominican	
Portugal		Republic	
Romania		Ecuador	
Russia		Equatorial	
Switzerland		Guinea	
Ukraine		Mexico	
United		Peru	
Kingdom		Uruguay	
		Venezuela	

Figure 2.1. Number of observations and frequency by continent

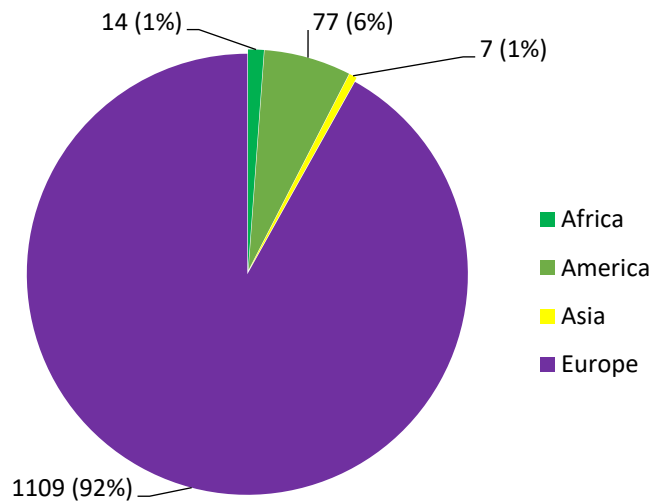
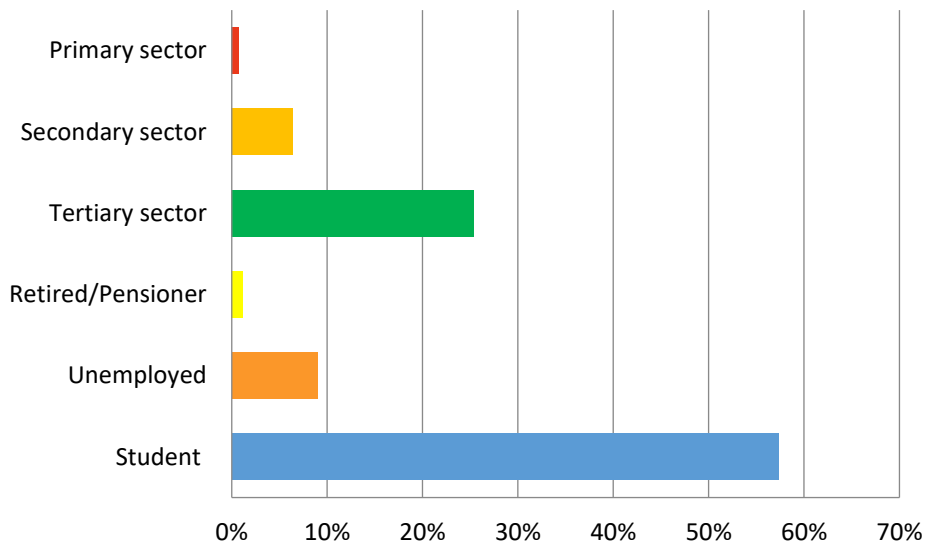


Figure 2.2 shows the distribution of the sample by employment status. The most representative productive sector is the tertiary (services), followed by the secondary (industry) sector. There are also two small groups of pensioners and unemployed subjects.

Figure 2.2. Distribution of the sample by employment status



We detect a divergence between the number of subjects who are employed (1,080), and the observations for the three sectors of activity (391). Therefore, we decide to omit the sectors of activity from the analysis, since just 36.20% of the subjects who are working actually declare the sector in which they are working.

Furthermore, when checking the data, we observe that in most of the cases in which subjects do not indicate their activity sector, they affirm they are students. Hence, there are many situations in which subjects are both students and workers but do not explain this fact, even though they had the chance to do it. Knowing this, we check for a possible correlation between the variables *Student* and *Unemployed*, and we find a significant and negative correlation coefficient [-0.3501\*\*\*]. Then, we include an interaction term for both variables within the regression models, but that term is omitted because of collinearity. At last, we decide to suppress one of the regressors to solve this problem; we exclude *Student* from the analysis.

Finally, we also include a dummy *North* for checking whether there is some effect of being born in a northern rather than in a southern country.

### 3.2. Analysis of proposers' decisions

Figure 2.3 shows the distribution of offers proposed as percentage of the total amount available for subjects. It can be observed that average giving is around 40% and about half of proposers give 40 or 50% of the amount at stake. However, there is an important share of players offering 0 to their partners.

Figure 2.3. Histogram showing the distribution of offers

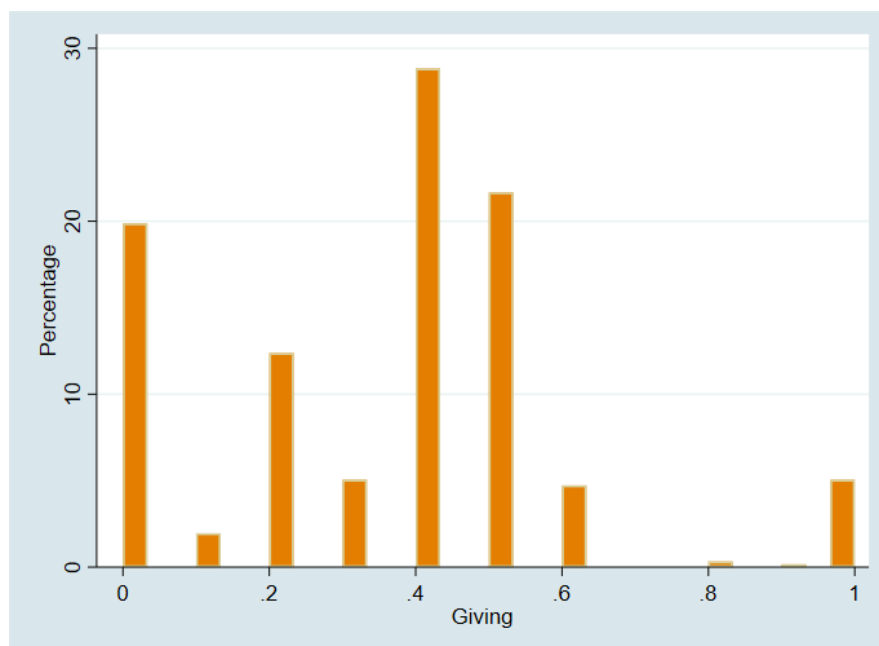


Table 2.5. Percentage of the amount at stake given to the responder, in treatments T1-T4

Treatment	Percentage of giving	Amount at stake	Responder's gender
1	34.32%	5€	Woman
2	33.63%	5€	Man
3	38.28%	10€	Woman
4	33.23%	10€	Man
Global average	34.86%	-	-

It has been checked that our dependent variable, the share from the total endowment proposers decide to give, does not follow a normal distribution (Shapiro-Wilk W test for normal data: p-value close to 0), and therefore, the methods used are non-parametric. In particular, in order to test differences between groups the Mann-Whitney U test is used.

Table 2.6. Mann Whitney U test results and p-values for proposers' treatment effects

Test	
T1 vs. T2	0.550 (0.582)
T1 vs. T3	-3.012 (0.003)
T2 vs. T4	-1.011 (0.312)
T3 vs. T4	2.131 (0.033)

- ❖ Result 1. Subjects, independently of their sex, are more generous towards women than towards men in the IG when facing a high stake.

When the stake size is high, there is a significant effect of gender identification (5%) showing that subjects are more generous with women (T3 vs. T4). This result is confirmed by model P10 in Table 2.8.

- ❖ Result 2. Giving in the IG increases with the stake size only when proposers play with a woman.

When the opponent is a woman, there is a significant effect of the stake size on giving (1%). The test comparing T1 and T3 shows that subjects give more the more they have, when the responder is a woman. Model PW in Table 2.8 shows this effect.

- ❖ Result 3. Female proposers in the IG give more to women than to men.

When testing for differences between groups regarding gender pairing, a significant effect (at 5%) is found when comparing the pairs W-M vs. W-W. That is, giving significantly varies when the proposer is a woman depending on the gender of the responder. If we estimate a model for checking this effect, we find a positive and significant coefficient for the gender of the responder [ $0.055$  ( $p\text{-value}=0.011$ )].

- ❖ Result 4. Giving in the IG is positively determined by the level of extraversion.

The Spearman's rank correlation coefficient shows this relationship with a value of  $\rho=0.124$  ( $p\text{-value}=0.002$ ). Additionally, the positive and significant coefficients for extraversion found in the four models we estimate, confirm that those subjects who are more extraverted are likely to give more. In our sample, women are more extraverted than men.

- ❖ Result 5. The more emotionally intelligent proposers are, the more they offer to responders in the IG.

Emotional intelligence is a variable positively determining giving [ $\rho=0.136$ ,  $p\text{-value}=0.001$ ]. This is also shown by the positive and significant coefficients of this variable in models P5 and PM. Remember our data shows women are more emotionally intelligent than men.

- ❖ Result 6. As the level of primary psychopathy increases, subjects give less in the IG.

Primary psychopathy has a negative and significant effect on giving in models P5, PW and PM. The Spearman's rank correlation coefficient has a value of  $\rho=0.164$  in this case, with a  $p\text{-value}$  close to 0. Men are found to show greater psychopathy traits for the primary scale in our sample.

- ❖ Result 7. In our sample, Americans are less generous than Europeans.

The correlation coefficient between America and Europe gives us a  $\rho=-0.824$ , with a  $p\text{-value}$  close to 0. The negative and significant coefficients found in models P10 and PW corroborate a decrease on giving if the subject is located in America. Note, however, that the share of Americans in the sample is small (6%), aspect that calls for further research.



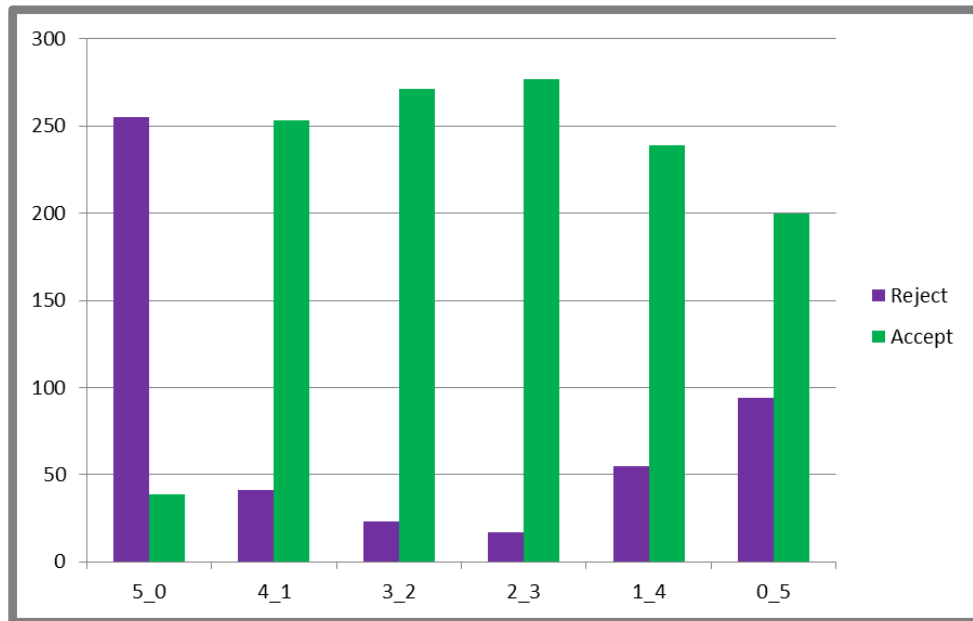
❖ Result 8. Pensioners in the IG are marginally more generous.

The Spearman’s rank correlation coefficient of  $\rho=0.063$ , with a p-value=0.090 shows a positive and marginally significant (at 10%) relationship between these variables. Models P5 and PW reflect this positive but marginal effect on giving of being retired.

### 3.3. Analysis of responders’ decisions

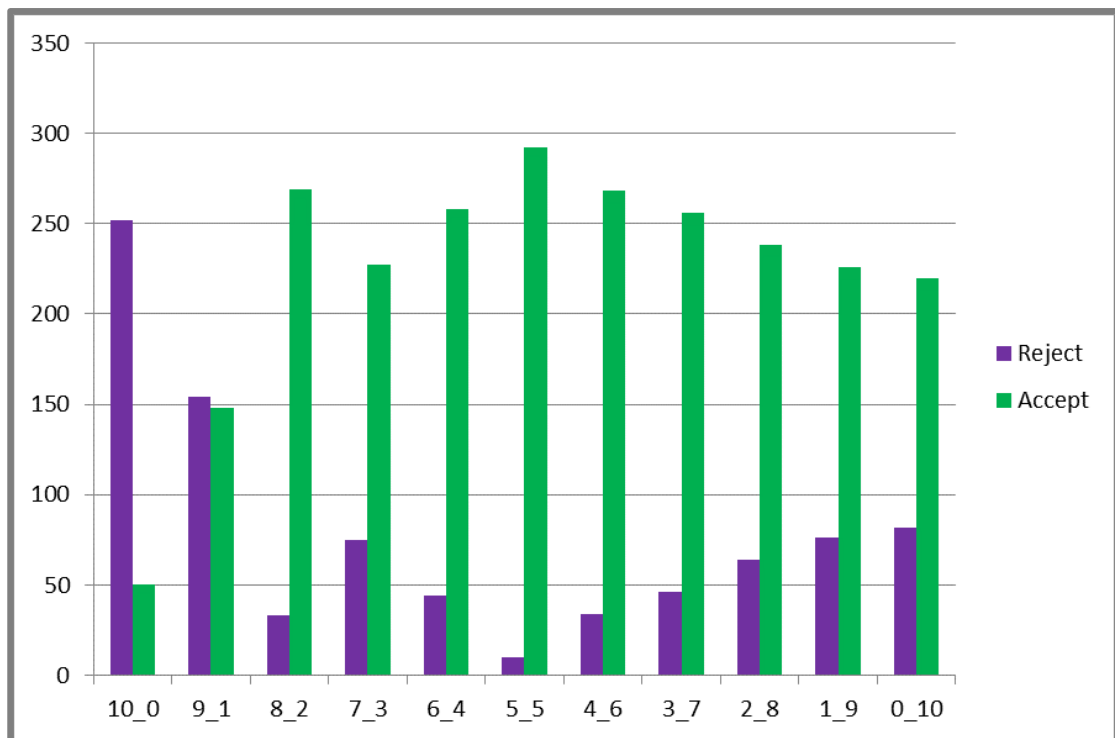
As regards the responder side, now the distribution of accepting/rejecting decisions over the different distribution options the responders face, that is, the data corresponding to the strategy method is presented. Figure 2.4 shows the information on treatments with a stake of 5€, whereas Figure 2.5 does it for the treatments with a stake of 10€.

Figure 2.4. Histogram showing the decisions of responders over different distributions of 5€



Distribution	Rejection	Acceptance
5_0	86.73%	13.27%
4_1	13.95%	86.05%
3_2	7.82%	92.18%
2_3	5.78%	94.22%
1_4	18.71%	81.29%
0_5	31.97%	68.03%

Figure 2.5. Histogram showing the decisions of responders over different distributions of 10€



Distribution	Rejection	Acceptance
10_0	83.44%	16.56%
9_1	50.99%	49.01%
8_2	10.93%	89.07%
7_3	24.83%	75.17%
6_4	14.57%	85.43%
5_5	3.31%	96.69%
4_6	11.26%	88.74%
3_7	15.23%	84.77%
2_8	21.19%	78.81%
1_9	25.17%	74.83%
0_10	27.15%	72.85%

As it can be observed, subjects are mostly willing to accept any positive offer. When the stake is low, they increasingly accept positive offers, but they are less likely to get between 80% and 100% of the total amount. When the stake is high, there are more variations but, in general, subjects are also likely to accept any positive offer. Nearly all of them would accept an equal division of the stake but, when the offer reaches 60%, the percentage of acceptance starts decreasing. It is important to highlight the U-shaped relation shown in these figures, since in this context it cannot be an indicator of a social preference for inequity aversion on subjects. Remember, that, anyway, the proposer will get what he decided to get.

Table 2.7. Percentage of rejected proposals by treatment

Treatment	Rejection rate	Offer	Amount at stake	Proposer's gender
5	12.16%	1€	5€	Woman
6	15.75%	1€	5€	Man
7	8.67%	2€	10€	Woman
8	13.16%	2€	10€	Man
Global average	12.44%		-	-

Table 2.8. Mann Whitney U test results and p-values for responders' treatment effects

Test	
T5 vs. T6	0.887 (0.375)
T5 vs. T7	-0.987 (0.324)
T7 vs. T8	1.249 (0.212)
T6 vs. T8	-0.636 (0.525)

As regards the role of responder, when testing the significance of the differences among treatments, both comparing gender (T5 vs. T6; T7 vs. T8) and stake size (T5 vs. T7; T6 vs. T8) effects, none of the differences is statistically different from zero.

When testing for differences between groups regarding gender pairing, no significant differences are found.

#### 4. Discussion and conclusions

As expected, we have found differences on generosity driven by the size of the stake and the gender of the responder. All findings suggest greater generosity levels of women and towards women. First, women are more generous towards other women. Second, with low stakes, there is no variation on the degree of generosity, whereas with high stakes subjects give more to women. Finally, the amount given increases with the stake size only when proposers face a woman.

Regarding responders' behaviour, we find no specific effects of varying the size of the stake, nor of the gender of the proposer. However, in general, we observe low rejection rates around 12.44%, on average. Thus, subjects mainly accept offers, even though they may be unfair, consistently with the game theoretical prediction. In this respect, we suggest two possible motives for this finding. First, differences regarding the sample of subjects, as previous studies used undergraduate students in their experiments (Yamagishi et al., 2009; Takagishi et al., 2009; Balafoutas and Jaber-Lopez, 2018), while we have a more extensive sample with both students and non-students. And second, there might be a general effect of social cues given to the responder. Concretely, when responders are aware of the gender information of the other player, rejection substantially decreases compared to when they do not have such information.

Additionally, we find some determinants of generosity and rejection patterns. On one hand, emotional intelligence has a positive effect on giving. This is consistent with the fact that emotional intelligence is related to empathy and empathy has been already linked to prosocial behaviour (Charbonneau and Nicol, 2002).

On the other hand, primary psychopathy, which negatively drives generosity. This can be explained by the traits that are analysed by this psychopathy scale; in particular, the selfish, uncaring and manipulative posture towards others (Levenson et al., 1995).

Furthermore, extraversion levels, indicating that more extraverted people are also more generous. This is consistent with the finding that extraversion positively drives altruism (Oda et al., 2014). Extraversion has also been related to empathy (Jolliffe and Farrington, 2006), and as stated before, empathy is linked to prosocial behaviour.

Moreover, Americans are found to give less than Europeans. There might be some economic motives on this difference (e.g., GDP per capita), as well as some historical and other non-economic reasons such as cultural differences. However, we leave this discussion for further research.

Fifth, retired subjects are more generous. As far as we know, there are no previous studies controlling for this effect. We suggest this finding may be partly driven by the effect of age, as older subjects are generally found to be more altruistic (Sparrow et al., 2021). However, we believe there might be other causes for this behaviour, and further research should be carried out to analyse this question in depth.

All in all, this study may have some limitations as regards the setting of the experiment (online) and the monetary incentives. Subjects are not guaranteed an effective individual payoff for their decisions, so that they might not be enough motivated. Moreover, the online implementation allows them to feel somehow 'hidden behind the screen', and thus completely anonymous when making their decisions. For these reasons, we are working on a new design which will be implemented in the laboratory, and will be incentive compatible.

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## Appendix A: Econometric analysis

In this appendix we include in Tables 8 and 9 all the regressions implemented using the same variables. We produce eight models, each one combining two of the treatments. All in all, four of the regressions are presented for the comparison of the treatments in which subjects play the role of proposer, and the other four correspond to the treatments in which the participant plays as the responder.

The coding for each model is: first, the role of the player, either proposer (P) or responder (R); second, the common characteristic of the two treatments under comparison: W or M if the opponent is a woman or a man, respectively; 5 (10) depending on the stake size for treatments compared. Thus, the model RW refers to the comparison of treatments T5 and T7, where the player has the role of responder, and the opponent is a woman in both cases. Therefore, the varying element analysed in that case is the stake size, which is 5€ for T5 and 10€ for T7.

In P5, P10, PW and PM the dependent variable is the share the proposer decides to give to the responder. Since our dependent variable is censored, we estimate Tobit models. In particular, the model assumes that subjects who gave nothing would have even wanted to take some amount from the other player if possible by design. Therefore, we set a lower limit at zero. Similarly, those who gave everything would have wanted to give more if they had had the possibility to do it. Hence, we set an upper limit at 1. All the models are estimated using robust standard errors.

In R5, R10, RW and RM, the dependent variable is binary, taking the value 1 if the responder decides to accept the offer, and 0 otherwise. Hence, we use logistic regressions.<sup>3</sup>

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<sup>3</sup> The output of the probit model is available upon request. Results are similar.

Table 2.9: Tobit results for proposers' behaviour

	MODEL			
	P5	P10	PW	PM
TREATMENTS	<i>T1 vs. T2</i>	<i>T3 vs. T4</i>	<i>T1 vs. T3</i>	<i>T2 vs. T4</i>
ROLE	<i>Proposer</i>			
DEFINITION	<i>Low stake- Gender Effect</i>	<i>High stake - Gender Effect</i>	<i>Woman - Stake Size Effect</i>	<i>Man - Stake Size Effect</i>
Treatment Effect	0.005	-0.064*	0.060*	-0.014
BFI_Extraversion	0.150**	0.142*	0.117*	0.152**
BFI_Agreeableness	0.042	0.006	0.109	-0.027
BFI_Conscientiousness	0.002	0.035	0.050	-0.046
BFI_Neuroticism	-0.062	0.007	0.009	-0.036
BFI_Openness	0.087	-0.063	-0.009	0.051
Emotional Intelligence	0.176**	0.067	0.075	0.140**
HoltandLaury_Number of Safe Choices	0.007	0.002	-0.006	0.019*
Primary Psychopathy	-0.023***	-0.008	-0.010**	-0.019***
Secondary Psychopathy	0.008	-0.011*	-0.001	-0.009
Gender	0.052	0.031	0.061	0.025
Age	-0.001	0.007**	0.000	0.003
Africa	-0.008	-0.051	-0.038	0.059
Asia	-0.022	0.047	-0.022	0.085
America	-0.020	-0.139*	-0.325***	0.088
North	-0.038	0.001	-0.270***	0.123
Number of children	-0.012	-0.068	-0.060	-0.011
Number of girls	0.110	0.003	0.109	0.012
Secondary Education	0.096	-0.269*	-0.079	0.098
Tertiary Education	0.044	-0.356**	-0.085	-0.020
Unemployed	-0.017	-0.198**	-0.051	-0.071
Retired/Pensioner	0.311*	-0.145	0.174*	0.093
N	300	299	294	305
Pseudo R2	0.146	0.149	0.117	0.158

\* p < 0.10 ; \*\* p < 0.05 ; \*\*\* p < 0.01

Table 2.10: Logit results for responders' behaviour

	MODEL			
	R5	R10	RW	RM
TREATMENTS	<i>T5 vs. T6</i>	<i>T7 vs. T8</i>	<i>T5 vs. T7</i>	<i>T6 vs. T8</i>
ROLE	<i>Responder</i>			
DEFINITION	<i>Low stake- Gender Effect</i>	<i>High stake - Gender Effect</i>	<i>Woman - Stake Size Effect</i>	<i>Man - Stake Size Effect</i>
Treatment Effect	-0.401	-0.555	0.319	0.177
BFI_Extraversion	0.120	-0.350	0.326	-0.084
BFI_Agreeableness	-0.575	-0.407	-0.120	-0.485
BFI_Conscientiousness	-0.103	-0.479	0.119	-0.744
BFI_Neuroticism	0.993	0.135	0.563	0.040
BFI_Openness	-0.028	-0.539	-0.280	-0.036
Emotional Intelligence	0.659	0.303	0.512	0.213
HoltandLaury_Number of Safe Choices	0.022	0.074	0.135	0.008
Primary Psychopathy	-0.059	0.097*	-0.006	0.063
Secondary Psychopathy	0.065	-0.040	-0.038	0.030
Gender	-0.240	-0.380	-0.423	0.002
Age	0.053	0.019	0.040	0.055
Africa	-0.600	-0.731	-0.183	-1.032
Asia	-0.939	0.000	-0.618	-2.395
America	-0.881	-0.041	-0.194	-0.493
North	-0.163	-1.248	-1.010	-0.200
Number of children	-0.765	-0.983*	-0.453	-1.340**
Number of girls	1.260	0.343	-0.234	1.315
Secondary Education	2.734**	-0.031	1.454	1.378
Tertiary Education	2.658**	-0.908	0.893	1.071
Unemployed	-0.507	-0.291	-0.332	-0.085
Retired/Pensioner	-1.165	1.169	-1.272	-0.193
N	285	296	292	289
Pseudo R2	0.242	0.263	0.251	0.214

\* p < 0.10 ; \*\* p < 0.05 ; \*\*\* p < 0.01

## Appendix B: Experimental Instructions (originally in Spanish)

Welcome and thank you for your participation.

In this survey, you will have to answer to a set of questions. It is important that you read thoughtfully the given instructions, since they allow you to understand the context under which the different decisions have to be made. Please, answer carefully and sincerely. It will take no longer than 10 minutes.

The anonymity of your responses is totally guaranteed.

Only for participating, you will enter the draw of 30 awards of 50€. The draw will take place once the current Alarm Status finishes.

Thank you very much for your collaboration.

Now, please indicate the extent to which you agree or disagree with the following statements. There are not correct or incorrect answers, nor better or worse, we just want to know the degree to which you feel identified with the following statements.

For that purpose, you have to asses each sentence using this scale:

- 1: Strongly disagree
- 2: Disagree
- 3: Neither agree nor disagree
- 4: Agree
- 5: Strongly agree

[Spanish Big Five Inventory (Benet-Martínez and John, 1998)]

I see myself as someone who:

- |  |  |
|--|--|
| 1. is talkative.                         | 24. is emotionally stable, not easily upset. |
| 2. tends to find fault with others.      | 25. is inventive.                            |
| 3. does a thorough job.                  | 26. has an assertive personality.            |
| 4. is depressed, blue.                   | 27. can be cold and aloof.                   |
| 5. is original, comes up with new ideas. | 28. perseveres until the task is finished.   |
| 6. is reserved.                          | 29. can be moody.                            |
| 7. is helpful and unselfish with others. | 30. values artistic, aesthetic experiences.  |
| 8. can be somewhat careless.             | 31. is sometimes shy, inhibited.             |

9. is relaxed, handles stress well.
10. is curious about many different things.
11. is full of energy.
12. starts quarrels with others.
13. is a reliable worker.
14. can be tense.
15. is ingenious, a deep thinker.
16. generates a lot of enthusiasm.
17. has a forgiving nature.
18. tends to be disorganized.
19. worries a lot.
20. has an active imagination.
21. tends to be quiet.
22. is generally trusting.
23. tends to be lazy.
32. is considerate and kind to almost everyone.
33. does things efficiently.
34. remains calm in tense situations.
35. prefers work that is routine.
36. is outgoing, sociable.
37. is sometimes rude to others.
38. makes plans and follows through with them.
39. gets nervous easily.
40. likes to reflect, play with ideas.
41. has few artistic interests.
42. likes to cooperate with others.
43. is easily distracted.
44. is sophisticated in art, music, or literature.

[The 33-item emotional intelligence scale (Hall et al., 1998)]

1. I know when to speak about my personal problems to others.
2. When I am faced with obstacles, I remember times I faced similar obstacles and overcame them.
3. I expect that I will do well on most things I try.
4. Other people find it easy to confide in me.
5. I find it hard to understand the non-verbal messages of other people.
6. Some of the major events of my life have led me to re-evaluate what is important and not important.
7. When my mood changes, I see new possibilities.
8. Emotions are one of the things that make my life worth living.
9. I am aware of my emotions as I experience them.
10. I expect good things to happen.
11. I like to share my emotions with others.
12. When I experience a positive emotion, I know how to make it last.
13. I arrange events others enjoy.
14. I seek out activities that make me happy.
15. I am aware of the non-verbal messages I send to others.
16. I present myself in a way that makes a good impression on others.
17. When I am in a positive mood, solving problems is easy for me.
18. By looking at their facial expressions, I recognize the emotions people are experiencing.
19. I know why my emotions change.
20. When I am in a positive mood, I am able to come up with new ideas.
21. I have control over my emotions.
22. I easily recognize my emotions as I experience them.
23. I motivate myself by imagining a good outcome to tasks I take on.
24. I compliment others when they have done something well.
25. I am aware of the non-verbal messages other people send.
26. When another person tells me about an important event in his or her life, I almost feel as though I have experienced this event myself.
27. When I feel a change in emotions, I tend to come up with new ideas.
28. When I am faced with a challenge, I give up because I believe I will fail.

29. I know what other people are feeling just by looking at them.
30. I help other people feel better when they are down.
31. I use good moods to help myself keep trying in the face of obstacles.
32. I can tell how people are feeling by listening to the tone of their voice.
33. It is difficult for me to understand why people feel the way they do.

[Test for risk aversion (Holt and Laury, 2002)]

In the next table you will be presented with several situations with two possible options each. For each of the options, you obtain certain amount of money depending on the corresponding probability. For each situation, please choose between the two available options the one you prefer (A o B):

Example: For the first situation there are two options. If we choose option A, we will win 2€ with 10% probability, or 1.60€ with 90% probability. Otherwise, if we choose option B, we will obtain 3.85€ with 10% probability, or 0.10€ with 90% probability. Hence, both options sum up to 100% probability, and you have to choose the one you prefer (A o B).

		A	B
<u>OPTION A</u> With 10% probability, you win 2€ With 90% probability, you win 1.60€	<u>OPTION B</u> With 10% probability, you win 3.85€ With 90% probability, you win 0.10€		
<u>OPTION A</u> With 20% probability, you win 2€ With 80% probability, you win 1.60€	<u>OPTION B</u> With 20% probability, you win 3.85€ With 80% probability, you win 0.10€		
<u>OPTION A</u> With 30% probability, you win 2€ With 70% probability, you win 1.60€	<u>OPTION B</u> With 30% probability, you win 3.85€ With 70% probability, you win 0.10€		
<u>OPTION A</u> With 40% probability, you win 2€ With 60% probability, you win 1.60€	<u>OPTION B</u> With 40% probability, you win 3.85€		



	With 60% probability, you win 0.10€		
<u>OPTION A</u> With 50% probability, you win 2€ With 50% probability, you win 1.60€	<u>OPTION B</u> With 50% probability, you win 3.85€ With 50% probability, you win 0.10€		
<u>OPTION A</u> With 60% probability, you win 2€ With 40% probability, you win 1.60€	<u>OPTION B</u> With 60% probability, you win 3.85€ With 40% probability, you win 0.10€		
<u>OPTION A</u> With 70% probability, you win 2€ With 30% probability, you win 1.60€	<u>OPTION B</u> With 70% probability, you win 3.85€ With 30% probability, you win 0.10€		
<u>OPTION A</u> With 80% probability, you win 2€ With 20% probability, you win 1.60€	<u>OPTION B</u> With 80% probability, you win 3.85€ With 20% probability, you win 0.10€		
<u>OPTION A</u> With 90% probability, you win 2€ With 10% probability, you win 1.60€	<u>OPTION B</u> With 90% probability, you win 3.85€ With 10% probability, you win 0.10€		
<u>OPTION A</u> With 100% probability, you win 2€ With 0% probability, you win 1.60€	<u>OPTION B</u> With 100% probability, you win 3.85€ With 0% probability, you win 0.10€		

[Levenson's Self-Report Psychopathy Scale (Levenson, Kiehl and Fitzpatrick, 1995;

Rodríguez, Riquelme and Fernández, 2018)]

For the following statements, please indicate how you assess them. There are not correct or incorrect answers, nor better or worse, we just want to know the degree to which you feel identified with the following statements.

For that purpose, you have to assess each sentence using this scale:

1: Strongly disagree

2: Disagree

3: Agree

4: Strongly agree

1. Success is based on survival of the fittest. I am not concerned about the losers.
2. For me, what's right is whatever I can get away with.
3. In today's world, I feel justified in doing anything I can get away with to succeed.
4. My main purpose in life is getting as many goodies as I can.
5. Making a lot of money is my most important goal.
6. I let others worry about higher values; my main concern is with the bottom line.
7. People who are stupid enough to get ripped off usually deserve it.
8. Looking out for myself is my top priority.
9. I tell other people what they want to hear so that they will do what I want them to do.
10. I would be upset if my success came at someone else's expense.
11. I often admire a really clever scam.
12. I make a point of trying not to hurt others in pursuit of my goals.
13. I enjoy manipulating other people's feelings.
14. I feel bad if my words or actions cause someone else to feel emotional pain.
15. Even if I were trying very hard to sell something, I wouldn't lie about it.
16. Cheating is not justified because it is unfair to others.
17. I find myself in the same kinds of trouble, time after time.
18. I am often bored.
19. I find that I am able to pursue one goal for a long time.
20. I don't plan anything very far in advance.
21. I quickly lose interest in tasks I start.
22. Most of my problems are due to the fact that other people just don't understand me.
23. Before I do anything, I carefully consider the possible consequences.
24. I have been in a lot of shouting matches with other people.
25. When I get frustrated, I often "let off steam" by blowing my top.
26. Love is overrated.

Now, you are going to decide in an economic context that will be described afterwards. For

that, you will be assigned randomly one of the following roles: PROPOSER or RESPONDER.

You have to move to the next screen to see the role you have been assigned and to know the framing in which you will make your decision.

*Proposer's instructions (Example: T1)*

You have been assigned the role of PROPOSER

As a PROPOSER, you will get an amount of money that you can share, or not, with another person, the RESPONDER.

In the next screen, we will tell you the amount you have and, in addition, we will give you a hint about the identity of the RESPONDER. We will give you a descriptive characteristic of that person.

Please, move on to the next screen.

You have the role of PROPOSER

You are given 5 euros. Now, you have to decide which amount of that money you give to the RESPONDER. But, before deciding, we are going to give you a piece of information about the other person. That information is that it is:

A WOMAN

Now, please choose how much money you want to give to the RESPONDER, from 0 to 5 euros:

0	1	2	3	4	5
<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	<input type="radio"/>

*Responder's instructions (Example: T5)*

You have been assigned the role of RESPONDER

As a RESPONDER, you will get an amount of money from the PROPOSER that you can accept or not. If you accept, the money will be divided as the PROPOSER chose. If you reject, you will get no money, whereas the PROPOSER will keep the amount initially chosen.

In the next screen, we will tell you the amount offered to you and, in addition, we will give you a hint about the identity of the PROPOSER. We will give you a descriptive characteristic of that person.

Please, move on to the next screen.

You have the role of RESPONDER

The PROPOSER has 5 euros and has decided to keep 4 euros and give 1 to you. Before making your decision about accepting or rejecting that amount, we are going to give you a piece of information about the other person. That information is that it is:

A WOMAN

Now, please choose one of the following options:

- Accept the offer. You get 1 euro and the proposer 4 euros.
- Reject the offer. You get 0 euros and the proposer 4 euros.

Now, please indicate what would be your decision for each of the following situations with respect to the distribution of the money:

	Accept the offer	Reject the offer
The proposer keeps 5 euros and gives you 0	<input type="radio"/>	<input type="radio"/>
_____		
The proposer keeps 3 euros and gives you 2	<input type="radio"/>	<input type="radio"/>
_____		
The proposer keeps 2 euros and gives you 3	<input type="radio"/>	<input type="radio"/>

	Accept the offer	Reject the offer
The proposer keeps 1 euro and gives you 4	<input type="radio"/>	<input type="radio"/>
The proposer keeps 0 euros and gives you 5	<input type="radio"/>	<input type="radio"/>

In order to finish the survey, please answer to the following questions:

Which gender are you more identified with?

- Woman
- Man

How old are you?

Age

Indicate your country of birth.

Do you have children?

- YES
- NO

How many children do you have? How many girls and boys?

What is the highest level of education you have attained?

- Primary education (School)

- Secondary education (High School, Vocational Training of Middle Grade)
- Tertiary education (University Studies [Degree, PhD], Advanced Vocational Training)

In which of the following groups can be included your work activity?

- Primary sector (agriculture, farming, fishing...)
- Industry sector
- Service sector (transport, trade, tourism, hospitality...)
- Unemployed
- Others

- I am a student

If you are interested in participating in the draw of 30 awards of 50€, enter your e-mail address in the following space.