

The folder “data” includes 3 types of files: experimental programs, datasets, and statistical files.

### **Experimental Software**

“Ellsberg – Experimental Software.zip” contains all the files used for the Ellsberg-like experiment: PHP files (the program itself), an SQL file (the dataset including the questions), and picture files used in the software. These files typically work on an Apache server with MySQL.

“Natural – Experimental Software.zip” encloses the software used in the experiment on Natural Uncertainties. It has been programmed with Matlab using object programming.

### **Datasets**

All the CSV files are datasets obtained in one of the experiments (1 file for the Ellsberg-like experiment and 16 files for the experiment on Natural Uncertainties). They are explained in their codebooks: “Ellsberg – Codebook” and “Natural – Codebook”.

### **Statistical Files**

The alternative statistical treatment of the Ellsberg-like experiment (described in web appendix A5) can be replicated using the Stata Do file “Ellsberg - ML analysis with stata.do”.

The algorithm used in the estimation of the utility function and the various indexes for both experiments are included in “Matlab Estimation Files.zip”. Matlab is needed to use them.