

Heike Bockius pointed out that there is a typo in Table A1. The correct table is:

Table A1: An illustration of the bisection method.

Iteration	Offered choices in elicitation of \mathcal{L}_1	Offered choices in elicitation of $L_{0.0625}$
1	(-1000, 0.33; -600) vs. (-4000, 0.33; -100)	-6080 vs (-7800, 0.78; 0)
2	(-1000, 0.33; -600) vs. (-2500, 0.33; -100)	-3040 vs (-7800, 0.78; 0)
3	(-1000, 0.33; -600) vs. (-1750, 0.33; -100)	-4560 vs (-7800, 0.78; 0)
4	(-1000, 0.33; -600) vs. (-2100, 0.33; -100)	-3800 vs (-7800, 0.78; 0)
5	(-1000, 0.33; -600) vs. (-2300, 0.33; -100)	-4180 vs (-7800, 0.78; 0)
Indifference value	-2200	-4370