Overview

This readme contains instructions about the datasets and codes necessary to re-produce the results, tables and figures reported in paper entitled "Unraveling Ambiguity Aversion".

Materials

- "*DATA_AydoganBergerBosetti.dta*" contains the dataset for STATA codes. The variables are encoded as follows:
    - CE1, CE2, CE3, CE4, CE5, and CE9 are the certainty equivalents of the six bets used in the experiment. The values are obtained from the midpoints of indifference intervals implied by the switching points in the choice lists. CE1 is for Risk (R); CE2 and CE3 are respectively for CR25 and CR0; CE4 and CE5 are respectively for MA25 and MA0; and CE9 is for Ellsberg (E).

- "*Analysis_MAIN.do*" is the STATA code for the results reported in the main text.

- "*Analysis_Appendix.do*" is the STATA code for the results reported in the online appendix.

- "*DATA_pooled.csv*" contains the CE data for constructing histograms in R.

- *"histograms.R"* is the R code for producing the histograms of the certainty equivalents reported in Online Appendix A.3 (Figures A.1 and A.2).

Instructions to Replicators

- The STATA codes were last run with version 17.0.

- After importing the dataset file in STATA, it is enough to run the relevant STATA do files.

- For the results in specific sections in the paper, it is sufficient to run the codes in the specific lines indicated in the .do files. See also the table below.

- The CE histograms in Figures A.1 and A.2 are constructed in R studio, using *histograms.R* and the data set *DATA_pooled.csv*

List of tables and figures, and the relevant lines in programs

Figure/Table	Program	Line Number
Table 1	*Analysis_MAIN.do*	1-25 + 77-104
Table 2	*Analysis_MAIN.do*	1-25 + 105-125
Table 3	*Analysis_MAIN.do*	1-25 + 126-175
Table 4	*Analysis_MAIN.do*	1-25 + 176-212
Table A.1	*Analysis_Appendix.do*	1-60 + 104-139
Table A.2	*Analysis_Appendix.do*	1-60 + 140-181
Table A.3	*Analysis_Appendix.do*	1-60 + 181-217
Table A.4	*Analysis_Appendix.do*	1-60 + 218-278
Table A.5	*Analysis_Appendix.do*	1-60 + 279-288
Table A.6	*Analysis_Appendix.do*	1-60 + 289-300

Table A.7	*Analysis_Appendix.do*	1-60 + 301-331
Table A.8	*Analysis_Appendix.do*	1-60 + 332-357
Table A.9	*Analysis_Appendix.do*	1-60 + 358-404
Table A.10	*Analysis_Appendix.do*	1-60 + 433-484
Table A.11	*Analysis_Appendix.do*	1-60 + 485-522
Table A.12	*Analysis_Appendix.do*	1-60 + 523-539
Table A.13	*Analysis_Appendix.do*	1-60 + 540-584
Table A.14	*Analysis_Appendix.do*	1-60 + 585-621
Table A.15	*Analysis_Appendix.do*	1-60 + 622-638
Table A.16	*Analysis_Appendix.do*	1-60 + 639-684
Table A.17	*Analysis_Appendix.do*	1-60 + 684-722
Figure A.1 & A.2	*histograms.R*	All
Figure A.3	*Analysis_Appendix.do*	1-60 + 405-414
Figure A.4	*Analysis_Appendix.do*	1-60 + 415-423
Figure A.5	*Analysis_Appendix.do*	1-60 + 424-432