

Subjective Expectations and Demand for Contraception

Grant Miller (Stanford University and NBER)

Áureo de Paula (University College London, CeMMAP and IFS)

Christine Valente (University of Bristol and IZA)*

July 2021

Abstract One-quarter of married, fertile-age women in Sub-Saharan Africa report not wanting a pregnancy and yet do not use contraceptives. To study this issue, we collect detailed data on women's subjective probabilistic beliefs and estimate a structural model of contraceptive choices. Our results indicate that costly interventions like eliminating supply constraints would only modestly increase contraceptive use. Alternatively, increasing partners' approval of methods, aligning partners' fertility preferences with women's, and correcting women's beliefs about pregnancy risk absent contraception have the potential to increase use considerably. Results from a *before-after* experiment testing this last finding are highly consistent with the structural estimates.

Keywords: contraception, probabilistic beliefs, Mozambique

JEL Classification: J13, J16, D83

*Corresponding author: christine.valente@bristol.ac.uk. Department of Economics, University of Bristol, Priory Road Complex, Priory Road, Bristol, BS8 1TU, U.K. Funding from the Bill and Melinda Gates Foundation is gratefully acknowledged (Grant number OPP1171956). IRB Number 59/CNBS/2017 approved by the Mozambican Health Ministry's National Bioethics Committee (CNBS) on September 22 2017, updated December 14 2017. We thank Sergio Chicumbe and Acácio Sabonete at the Instituto Nacional de Saúde, Páscoa Wate at the Ministry of Health, the district health authorities of Maputo City, Maputo Province, and Gaza Province as well as Marina Bassi, Humberto Cossa, and Peter Holland at the Human Development division of the Maputo World Bank office for their support. Thanks go to Yolanda Chongo, Andreas Kokott, Gisela Lourenço, Duelo Macia, and Alfredo Matusse at Intercampus for excellent fieldwork. Manuel Antonio Sanchez Garcia provided outstanding research assistance. For useful comments on the paper or on our initial design, we thank Adeline Delavande, Alessandra Voena, Johannes Abeler, Karlijn Morsink, Nicolas Ziebarth, Pascaline Dupas, Matthew Wiswall, Rachel Cassidy and audiences at the Université Libre de Bruxelles (ECARES), Tinbergen Institute, University of Pavia, Arizona Worskhop on Subjective Expectations, 2020 Essen Health Conference, Population Association of America 2021 Annual Meeting, 2021 SEHO Conference.

1 Introduction

Total fertility rates in low-income countries remain high, averaging 4.6 children per woman (as of 2017, World Development Indicators, 2019). Importantly, these appear markedly higher than desired by women: in nationally representative surveys, about one quarter of married, fertile-age women in these countries state that they do not wish to become pregnant, but are also not using contraceptives — a phenomenon commonly referred to as “unmet need for family planning.” This results in over 52 million unwanted pregnancies and about 70,000 maternal deaths due to unsafe abortions each year (Singh et al., 2014). However, there is surprisingly little systematic evidence about why this so-called unmet need persists.

On the supply-side, fewer than 10% of married women with unmet need across 52 low-income countries cite high cost or inadequate supply as the primary reason for not using contraceptives (Sedgh et al., 2016). On the demand side, high fertility is strongly correlated with high *desired* fertility (Pritchett, 1994), but very little is known in quantitative terms about the causes of the gap between women’s fertility intentions and contraceptive use beyond evidence that partner’s preferences matter for contraceptive use generally (e.g., Ashraf et al., 2014). Notably, however, nearly half of women not using contraceptives but desiring to avoid pregnancy cite either breastfeeding/amenorrhea or infrequent sex as the primary reason for not using contraception (44% across the 52 countries included in Sedgh et al., 2016) — and may therefore incorrectly believe that they face a low risk of pregnancy.¹ If women systematically underestimate pregnancy risk absent contraception, then simply recalibrating their beliefs may increase contraceptive use.

In this paper, we use detailed data on the subjective beliefs of women in Mozambique to study the role of both supply- and demand-side determinants of contraceptive choice among women not wishing to become pregnant. We quantify women’s preferences over a broad set of contraceptive choices and attributes using a structural model and use estimates to predict how contraceptive use would respond to a range of potential technologies and family planning program strategies. Finally, we conduct a *before-after* experiment informing women about the average risk of pregnancy in the population absent contraception, allowing us to estimate the effect of this information on beliefs about pregnancy risk and

¹Close to half (47%) of women reporting infrequent sex as a reason for not using contraception report having sex in the preceding three months. Most women reporting breastfeeding or post-partum amenorrhea as the main reason for not using contraception do not meet the World Health Organization (WHO) criteria for lactational amenorrhea as protection against pregnancy (Sedgh et al., 2016).

intentions to use contraception in the future as well as to evaluate our model predictions.

In doing so, we make four contributions to existing literature. First, to the best of our knowledge, this paper is the first to document probabilistic beliefs about contraception and use them to structurally model its demand in a developing country. Importantly, our setting is one in which beliefs, preferences, and both economic and societal constraints are likely to differ substantially from those previously studied (namely Delavande (2008) studying the United States and Nakamura (2016) studying Japan). In Delavande (2008), for example, only three of the 100 women interviewed did not use a modern contraceptive method, while 73% of the sample in Nakamura (2016) used condoms and only 7% used hormonal methods. This stands in stark contrast to the context of Sub-Saharan Africa (SSA), where only 29% of women between the ages of 15 and 49 use a modern contraceptive method, and only 1 in 3 of these uses injections and less than 1 in 6 uses condoms (United Nations and Social Affairs, 2019).

No single randomized controlled trial is likely to be able to determine which of many alternative policies would be the most effective or cost-effective (Todd and Wolpin, 2006). This seems especially true when there are many possible alternative policies with no clear *a priori* ranking, which applies to our case given the dearth of quantitative evidence on the causes of unmet need in developing countries. In this context, a key advantage of our structural exercise is that it sheds light on the effect of many potential policies beyond the one we study further, hence informing a variety of potential future research on unmet need for family planning.

Our second contribution is comparing structural estimates with experimental variation in the context of contraceptive behavior, which bolsters confidence in our model's policy counterfactuals. In contrast to most of the work combining structural modeling and experimental variation (recently reviewed in Todd and Wolpin, forthcoming), we do not have a randomized controlled trial comparing treated and control individuals, but we instead use variation from a within-subject experiment comparing the same individuals before- and after they receive our information treatment (requiring no costly follow-up). Ideally, we would be able to test if our information treatment had a significant effect on realized, rather than intended, contraceptive use. There is however no ethical way of measuring contraceptive use other than through self-reports, which cannot be incentivized through random testing — at least for non-hormonal methods — and are thus potentially prone to experimenter demand effects. Actual births could be used as an alternative, but finding no significant effect on pregnancy may mask significant effects on contraceptive use due to changes in

pregnancy intentions over time, abortion, and contraceptive failure. A key advantage of within-subject experiments is their higher statistical power, while an important disadvantage is an increased risk of experimenter demand effects (EDE) (de Quidt et al., 2019). We take advantage of this higher power while contributing new approaches to limiting- and testing for EDE at minimal cost, as we describe below.

Our third contribution is to address concerns about experimenter demand in two new ways. First, we collect data on the posterior beliefs targeted by our information treatment through two distinct questions: one worded in a similar manner to the information message about population-level risk, and a second one used in our analysis (which focuses on beliefs about the respondent herself and is less directly related to the information message). The rationale of the first question is to allow respondents to meet experimenter demand and to assess the extent to which they are motivated to do so while minimizing the consequences of EDE in our analysis. Second, we devise a formal test for the presence of EDE. Specifically, we model EDE as a form of measurement error (as in Blattman et al., 2019) and derive testable implications of the presence of EDE in beliefs and intentions to use contraception which can be tested by comparing different estimates of the effect of beliefs on intentions using data obtained before- and after treatment. Intuitively, EDE introduces bias in post-treatment estimates, so estimates using before- and after-treatment data should differ if EDE is present. A similar test can be applied in other contexts and complements prior approaches which are appealing but more costly as they rely on either additional, qualitative data collection to validate survey data (Blattman et al., 2019) or on additional treatment arms in which experimenter demand is made more or less explicit (De Quidt et al., 2018; Mummolo and Peterson, 2019).

Our fourth contribution is to provide evidence that (i) perceived risk of pregnancy absent contraception is a quantitatively relevant source of discrepancy between pregnancy intentions and contraceptive use, and (ii) it can be effectively altered through a novel, readily scalable, low-cost information intervention providing information to women about the WHO reference risk of pregnancy within 12 months when not using contraception (85%, communicated as “17 out of 20 sexually active women”). Low perceived risk of pregnancy is a common self-reported cause of non-use of contraception among postpartum women in SSA (Gahungu et al., 2021) and among women with unintended pregnancies in the US (Nettleman et al., 2007; Mosher et al., 2015). But to the best of our knowledge, our paper is the first to analyze the role of perceived risk of pregnancy absent contraception on non-use

beyond self-reported causes.²

We first find, descriptively, that women generally hold accurate (or plausible) beliefs along many dimensions, but they systematically underestimate both the probability of pregnancy absent contraception and the efficacy of hormonal contraceptives (in the latter case, by as much as 3-5 times the true efficacy for injections and implants, respectively).

Strikingly, our structural analysis then shows that common supply-side interventions are unlikely to effectively increase use: even the most dramatic (and costly) increase in supply, removing all direct and indirect monetary costs of contraceptives, eliminating waiting times, and removing uncertainty about availability increases contraceptive prevalence by only 1.1 percentage points. Similarly, new technologies with no side effects increase contraceptive prevalence by about 0.3 percentage points. Alternatively, changing men's fertility preferences and their 'approval' of contraceptives is more effective — if feasible. Aligning fertility preferences between women and their partners increases contraceptive prevalence by 2.4 percentage points, and increasing women's expectations that their partners will approve available forms of contraception by 25 percentage points raises contraceptive prevalence by 3.6 percentage points. Finally, correcting beliefs about pregnancy risk absent contraception by 25 percentage points among women who underestimate this risk raises contraceptive use by about 4.9 percentage points among this group and by 1.9 percentage points overall. Importantly, while these latter increases may seem small, they represent substantial progress compared to the current slow pace of change. In comparison, the increase in contraceptive prevalence among married women observed in Mozambique between 2003 and 2015 was only 4 percentage points (MISAU, INE and ICF, 2016).

The findings from our before-after experiment further show that, once informed of the population average risk of pregnancy absent contraception, women realign their probabilistic beliefs with this population statistic and increase their stated intention to use contraceptives in the future. Importantly, our structural estimates are consistent with our experimental findings. Among the main target of our experiment — namely women who, at baseline, underestimate the risk of pregnancy absent contraception — our experiment increases the expected risk of pregnancy absent contraception by 23.5%-points and intention to use contraceptives in the future by 4.4%-points. This is very close to our structural prediction of

²Two studies use coarse proxies for low perceived risk of pregnancy and find them to be significantly associated with unmet need. These proxies are, in turn: a binary indicator for whether the woman believes that her fecundity is impaired or that she is altogether infecund (Mosher et al., 2015) and an indicator for whether the postpartum woman believes that it is possible to get pregnant before menses return (Embafrash and Mekonnen, 2019).

4.8%-points. Reassuringly, our tests do not suggest the presence of EDE on either beliefs or intentions to use contraception, especially among this key group of women.

In addition to the prior literature reviewed above and to which our study most directly contributes, we add to the growing number of economic studies incorporating beliefs data, which have the advantage of allowing preferences to be disentangled from beliefs without assumptions about these beliefs — e.g., that the subjective expectation used by the individual when making decisions is equal to the average outcome observed in the population. These include, for instance, Álvarez and Vera-Hernández (2013), Bennis et al. (2013) and Delavande and Kohler (2015) on health; Wiswall and Zafar (2015), Boneva and Rauh (2019) and Delavande and Zafar (forthcoming) on education; Van der Klaauw and Wolpin (2008) on savings and retirement; and Van der Klaauw (2012) on teachers career decisions.

Our work also complements existing research on the correlation between contraceptive use and demographic, socio-economic and community characteristics (e.g., Ainsworth et al., 1996; Stephenson et al., 2007; Wulifan et al., 2015; Gahungu et al., 2021); on the impact of family planning programs (reviewed in Miller and Babiarz, 2016); as well as randomized evaluations of interventions aimed at encouraging family planning in developing countries (such as Phillips et al., 1982; Shattuck et al., 2011; Ashraf et al., 2014, 2018; Glennerster et al., 2019; Cassidy et al., 2020). Among the latter, most studies shedding light on how contraceptive decisions are formed focus on the role of partners by varying experimentally whether vouchers to access injectibles are offered to women in the presence of their partners or not (Ashraf et al., 2014), whether information about maternal mortality is communicated to women, their partners, or neither (Ashraf et al., 2018), and whether or not the use of *female* condoms — which are preferred by men — is promoted (Cassidy et al., 2020).

More generally, our work is related to a rich literature which has produced mixed experimental evidence of the effect of providing information on health and education beliefs and behaviors in developing countries (as recently reviewed by Dupas and Miguel, 2017; Muralidharan, 2017). While there is no simple answer to the question of why information provision has an effect on behavior in some cases but not others, three key considerations are whether: (i) baseline beliefs depart from the information provided, (ii) this information is trusted and relevant, and (iii) other constraints need to be lifted for individuals to act upon their revised beliefs. Our beliefs data show that baseline beliefs do depart from population statistics, while our results indicate that women trust the information provided in our experiment and find it relevant. Finally, we conclude from both our structural estimates —

which take a rich set of other constraints into account including women’s perceptions of their partners’ preferences — and our experimental findings that, in our context, providing pregnancy risk information potentially increases contraceptive use independently of other interventions targeting additional barriers to use (such as low bargaining power or high monetary costs).

In the rest of the paper, we provide details about context, data collection and surveyed women’s characteristics (Section 2), describe the beliefs data (Section 3) and present the model and estimation approach (Section 4), before reporting our model estimates and policy counterfactuals (Section 5) and experimental results (Section 6). Section 7 concludes.

2 Context, Data Collection and Respondents’ Characteristics

2.1 Context

With a GDP per capita of only US \$426 per capita in 2017, Mozambique remains one of the poorest countries in the world despite recent rapid economic growth (during 1996-2015). Fertility is just above the average in Sub-Saharan Africa (SSA) (of 4.8 children per woman), and has been decreasing only slowly: the total fertility rate (TFR) was 5.9 in 1996, and 5.2 by 2017. As of 2015, 23.1% of married Mozambican women aged 15-49 had an “unmet need for contraception” (SSA average: 24.1% in 2014), and 25.3% used a modern contraceptive method compared to a SSA average of 26.3% in 2014 (all figures in this paragraph are taken from World Development Indicators, 2019).

In the three provinces in the south of the country in which we collected our data, according to MISAU, INE and ICF (2016) the TFR ranges from 2.5 children per woman in the capital city Maputo to 4.7 in Gaza Province and contraceptive prevalence ranges from 42% to 47% (as in Kenya or Malawi in 2010).

2.2 Data Collection

In keeping with the focus of our research — namely the causes of the gap between women’s fertility intentions and contraceptive use — we only collected data from women who state that they do not want to have another child at least in the coming two years (following the Demographic and Health Surveys’ cutoff) and who were likely to need con-

traception to achieve their fertility intention. More specifically, we used a screening questionnaire to identify women who: (1) were between 18 and 49, (2) were currently married or living maritally, (3) whose husband or partner, if working away, normally returned home at least once per month, (4) did not identify as infecund when asked about their pregnancy intentions, (5) were not pregnant, (6) did not want any more children or wanted more but did not want another child in the coming two years and (7) when asked how likely they would be to state the same fertility intentions if the enumerator came one month later and asked them the same question, answered that they would either “certainly” or “probably” give the same answers.³

The survey collected data across nine districts of three provinces in Southern Mozambique (Maputo city, Maputo Province and Gaza Province) between January and February, 2018. The door-to-door recruitment of respondents was guided by targets for the distribution of women’s level of education based on the latest Demographic and Health Survey (DHS) at the time of fieldwork (DHS 2011) — the targeted proportions were achieved within a maximum 3 percentage points (%-points) margin of error.

The probabilistic beliefs survey instrument followed best practices in the area, including the inclusion of a training module and the use of visual aids (dried beans on a grid) (Delavande et al., 2011; Delavande and Kohler, 2012).⁴ As part of the training module, respondents were asked questions about events they are familiar with such as the probability that they will go to the market in the coming 2 days/2 weeks, creating opportunities for the respondents to receive feedback on the consistency of their responses. After completing the training module, the respondents received no comments on their answers.

Using the same wording as in the DHS, we identified women’s knowledge of contraceptive methods, prompting them with a brief description whenever they did not immediately say they knew of a method. For all the methods (modern or “traditional”) that the respondent said they knew of, as well as for the “no method” alternative, we elicited women’s probabilistic beliefs about all the main factors which previous literature has suggested may matter in the decision to use a contraceptive method. We asked about the expected direct costs and indirect costs (e.g., transport costs) of using each method they knew of, as well as about their expected chance of: pregnancy within 12 months, contracting an STD within 12 months, experiencing nausea or headaches, experiencing menstrual irregularities or vaginal

³86% (14%) of the retained respondents answered that they would certainly (probably) state the same fertility intentions.

⁴Based on evidence presented in Delavande et al. (2011), we asked respondents to express their answers out of 20 rather than out of 10 to improve precision.

infections, experiencing “other” side effects, alteration of (their or their partner’s) libido or sexual pleasure or interference with romance, getting pregnant within 12 months of discontinuation if wanting to get pregnant, obtaining the method when needed, approval by their partner, their partner finding out that they are using the method — or not using the method in the case of the “no method” method. After eliciting women’s probabilistic beliefs about contraception, we also asked, among others, about their intentions to use contraception in the future (following the DHS wording of “Do you intend to use a method to postpone or prevent getting pregnant, at some point in the future? Yes/No/Don’t know”), about their partner’s desired fertility, and about their sexual activity in the previous- and previous three months.

We obtained data from 651 women. Of these women, 20 are not sexually active (i.e., report not having had sex in the previous three months) and 24 qualify as infecund based on the DHS definition, and so we drop them from the sample.⁵ We also drop 23 women who say they use family planning strategies other than the five main options we consider: injections, no family planning, contraceptive pill, implants and male condoms, as the number of women using each of these methods is too limited to allow estimation. Out of the 584 women in the resulting analytical sample, 14 women use a combination of methods (i.e., some combination of condom and hormonal method, except for one case combining the pill and implants). In the 13 cases combining a hormonal method with male condoms, we assign the woman to the hormonal method under the assumption that, in these cases, condoms are used mainly for protection against STDs rather than family planning. In the remaining case in which the pill and implants are combined, we assign the woman to implants as it is the most effective of the two methods and it seems likely that the pill was prescribed in order to combat the implants’ side effects such as to regulate bleeding.

Respondents’ characteristics are described in detail and compared to those from a representative survey in Appendix A-1. To summarize, 30% of our respondents are not using any contraceptive method despite all saying that they do not want to have a child (at least in the coming two years). The most popular contraceptive method is injections, followed by the pill, implants and male condoms. This is largely similar to the method mix reported among comparable women in the latest relevant representative survey, the 2015 AIDS Indicator Survey (AIS).

⁵I.e., they started living maritally five or more years before the interview, are not currently using and have never used contraception, but have not had a child in the past five years and are not pregnant.

3 Beliefs Data

3.1 Data Validity

To check the extent to which respondents understand the concept of probability — although the word “probability” was not used in the interviews, we asked respondents to show the enumerator the number of dried beans (out of 20) that best reflected their chance of getting pregnant in the coming year, and then in the coming 5 years. Under 8% of women responded a larger probability in the coming year than in the coming 5 years at their first attempt. After the enumerator explained to these women that she expected a response indicating a larger probability in the coming 5 years than in the coming year as she would have 4 more years, 5% of women still give a lower probability of getting pregnant within 5 than within 1 year. In a robustness check, we exclude these women from the sample and find similar results.

We also asked women to tell us, for four different months in the calendar year (April 2018, July 2018, October 2018, and January 2019), the number of beans which best reflected the probability that it would rain in any given day during this month. While in the years prior to the survey there was much year-on-year variability in the number of rainy days in April and July, women should know that January is the peak of the rainy season while October is a reliably mostly dry month.⁶ Figure A-1 shows the distribution of the difference between the expected probability of rain in any given day in January and October. The average difference in answers for the two months is 3.6 beans, compared to an actual difference — expressed in 5-percentage point beans — of 6.2 (3.7) between 2015 and 2017 (2009 and 2018). This suggests that women understood the survey instruments well and elicited probabilistic beliefs are reliable.⁷

3.2 Descriptive Statistics

Table 1 reports selected probabilistic beliefs statistics where answers out of 20 dried beans are converted in probabilities (out of 1) for convenience. For conciseness, in this

⁶The number of rainy days by month between 2015 and 2017 is: 9 to 16 in April, 2 to 13 in July, 16 to 19 in January and 7 to 8 in October (<https://www.worldweatheronline.com/maputo-weather-averages/maputo/mz.aspx>).

⁷Another possible concern in similar data is “bunching” at focal values like 0%, 50%, or 100% (see Dominitz and Manski (1997)). Only five respondents concentrate all their answers in the values 0, 5, 10, 15 or 20 out of 20 beans and our conclusions are unaffected by her exclusion from the sample (see Section 5.4).

subsection we only highlight some key features of our sample's beliefs. Descriptive statistics for the other method-specific beliefs can be found in Table A-4, and a longer discussion of the beliefs held by the women in our sample is provided in Appendix A-2.

In summary, women in our sample are, on average, well informed about the failure rate of the male condom method, but underestimate the probability of pregnancy when not using any contraception and vastly overestimate (by a factor of 3 or more) the probability of pregnancy when using hormonal methods — resulting in a large underestimation of the ability of hormonal methods to protect women against pregnancy relative to using no method. Reassuringly, however, women do not generally appear to be under the misconception that hormonal methods have adverse effects on their ability to get pregnant after discontinuation. Women also understand perfectly well that only condoms protect against STDs, and have a high expected risk of contracting STDs when using no protection. Expected monetary costs, waiting times and other issues with supply are low. The expected probability of side effects is high and within a reasonable range. Finally, expected rates of approval by others are low for every available alternative that the women could choose including using no method.

Table 1: Summary Statistics for Selected Method-Specific Variables

	If using:	Condoms	Implants	Injections	No Method	Pill
<i>WHO P(Pregnancy)</i>		<i>0.18</i>	<i>0.01</i>	<i>0.06</i>	<i>0.85</i>	<i>0.09</i>
P(Pregnancy)	Mean	0.17	0.25	0.19	0.78	0.35
	SD	0.27	0.25	0.23	0.26	0.3
	Obs.	553	469	537	579	540
P(STD)	Mean	0.14	0.79	0.78	0.75	0.78
	SD	0.27	0.24	0.24	0.27	0.24
	Obs.	557	494	550	566	549
E(Method Cost)	Mean	22.47	25.64	27.03	0	14.07
	SD	130.85	190.58	196.86	0	99.16
	Obs.	554	498	549	584	545
E(Other Costs)	Mean	22.58	27.37	36.55	0	24.07
	SD	171.70	194.50	249.78	0	208.58
	Obs.	554	498	550	584	547
P(Menstrual Irreg. or Vaginal Infections)	Mean	0.06	0.52	0.58	0	0.46
	SD	0.18	0.26	0.30	0	0.31
	Obs.	540	430	529	584	517
P(Altered Libido, Pleasure or Romance)	Mean	0.26	0.15	0.19	0	0.14
	SD	0.32	0.22	0.27	0	0.24
	Obs.	533	418	513	584	497
P(Other Negative Effects)	Mean	0.06	0.33	0.31	0	0.31
	SD	0.164	0.266	0.296	0	0.272
	Obs.	539	440	523	584	516
P(Pregnancy after Discontinuation)	Mean	0.81	0.69	0.69	0.73	0.75
	SD	0.293	0.24	0.25	0.29	0.23
	Obs.	552	462	534	575	539
P(Partner Approval)	Mean	0.55	0.54	0.58	0.4	0.6
	SD	0.32	0.30	0.32	0.34	0.31
	Obs.	554	491	550	574	549
P(Hide from Partner)	Mean	0.05	0.32	0.42	0.32	0.38
	SD	0.18	0.30	0.34	0.33	0.32
	Obs.	558	487	550	573	551

Source: WHO figures in italics: WHO/RHR (2016) and WHO/RHR and CCP, Knowledge for Health Project (2018). For all other figures: survey described in Section 2.2. P(·) stands for “probability of event happening” and E(·) is the expectation operator. “Pregnancy” and “STD” refer to the perceived probability of pregnancy occurring or of contracting an STD, respectively, within 12 months. Costs are expected monthly costs. When the number of observations is less than 584, this is due to either some women not knowing of the relevant method (see the last column of Panel B of Table A-1 for the number of women who know of each method), or to women not answering a question about a method. Waiting time corresponds to the middle of the interval chosen by respondents and is expressed in minutes. Top 1% in terms of costs and waiting times removed.

Indeed, the women in our sample appear to have a very good knowledge of the risk of pregnancy when using condoms. They report this risk to be 17% on average, which is within the 13%-18% pregnancy risk under typical use reported by the WHO.⁸ Their average expected probability of pregnancy when using no method is high (78%), but it is lower than the risk in the general population of sexually active women according to the WHO (85%) (WHO/RHR, 2016; WHO/RHR and CCP, Knowledge for Health Project, 2018). While it is not possible to say exactly what the true risk of pregnancy is for the women in our sample under each method, the risk incurred when using methods such as injections and implants, for which there is no variability coming from user's adherence to instructions, should be close to the WHO effectiveness statistics. These range across estimates for developed and developing countries from a failure rate of 0.05% for implants to 6% for injections over the course of one year under common use (WHO/RHR, 2016; WHO/RHR and CCP, Knowledge for Health Project, 2018), and failure rates in Mozambique are below the median based on data from 43 DHS surveys (Polis et al., 2016). Given this, women appear to vastly overestimate the risk of contraceptive failure associated with these methods, which are at least three times more effective than indicated by the average sample beliefs.⁹

As in many other developing countries today, family planning is available free of charge in government facilities in Mozambique, and are also available at a cost from private providers. Consistent with the fact that, except for male condoms, at least 85% of users in the last DHS (2011) obtained their contraceptives from public providers, expected direct monetary costs are low (from 14 to 27 Meticais per month or an annual cost of no more than about 1% of GDP per capita).

We also elicited women's expected probability of approval of each alternative contraceptive method by their coreligionists (i.e., individuals who share the same religion, whose opinions may or not align with the position of religious *authorities*), as well as their parents, friends and partner. Expected approval by coreligionists, friends and parents are thought of as capturing both opposition from people whose opinions women may value and opposition by the woman herself due to religious or cultural reasons. The women's expected

⁸See WHO/RHR (2016) and WHO/RHR and CCP, Knowledge for Health Project (2018). These are based on the "best available source as determined by authors" (p. 383 of WHO/RHR and CCP, Knowledge for Health Project, 2018). Data from self-reports in developing countries uncorrected for underreporting of abortion indicate a lower rate of unintended pregnancies with male condoms (median of 5.4% Polis et al., 2016).

⁹One threat to adherence to the prescribed use of hormonal methods may be issues with method renewal. But the expected chance of obtaining hormonal methods when needed in our sample is very high (82-86%, see Table A-4).

probability of approval by others is generally low (60% or less), especially in the case of coreligionists. As expected, women who say that their partners want more children or want them earlier than they have a lower expected probability that their partners would approve of them using a method relative to not using a method.¹⁰ Partners' fertility preferences — which do not vary within woman — are however not the only driver of differences in expected approval across alternatives, which vary within woman: the pairwise coefficient of correlation (ρ) in partner approval across the three hormonal methods is between .68 and .69, and that between condoms and hormonal methods between .37 and .47. Similarly, approval of the “no method” alternative is overall largely uncorrelated with that of specific contraceptive methods (ρ between -.12 and -.01) even though, unsurprisingly, over a quarter of women expecting a high chance (15/20) of partner approval of injections expect a zero chance of approval of the no method alternative, for instance. Taken together, these data suggest that (i) many women believe that their partners are willing to use contraception to achieve the women's family plan even though they personally do not wish to avoid a pregnancy and (ii) method-specific attributes influence partners' willingness to use them.

Another important characteristic of these subjective beliefs data is their dispersion, even within groups defined by socioeconomic status and demographic characteristics. If every woman with similar observable characteristics held the same beliefs, then there would be no need to collect subjective beliefs data to identify their preferences for different aspects of family planning — population averages (e.g., on the chance of pregnancy within 12 months for given observable characteristics) would suffice. This is however not the case. There is much variation in beliefs, as illustrated by the standard deviations reported in Table A-4. This is true even within demographic/SES group. For instance, the expected probability of pregnancy within 12 months varies much within age group, as shown in Figure A-2.

In the next section, we use these data to identify women's preferences regarding the wide range of contraceptive characteristics about which we elicited beliefs and predict the effect of several candidate policies on contraceptive use.

¹⁰For instance, the expected probability of approval if using injections minus the expected probability of approval if not using any method is 25 (2) %-points on average among women whose partners have similar (higher) fertility preferences.

4 Model and Estimation

The idea of our modeling exercise is that women choose the alternative (no method, injections, pill, condoms or implants) associated with the highest utility when taking into account all the expected consequences of choosing each method in their choice set. The combination of the contraceptive choice they make and their beliefs about the consequences of this choice provides information about how much they care about each of the perceived characteristics of each method. For illustration, consider the distribution of beliefs for each potential method (rows) by method used (columns) (Table 2). Except for women using no method, for whom the highest expected level of partner approval would be achieved by using condoms, the method chosen is the one with the highest average expected rate of approval by partners. There is therefore a strong correlation between the perceived likelihood of partner approval and a woman’s current method. If confirmed after controlling for women’s method-invariant characteristics — including whether their partner wants more children or wants them earlier — and beliefs about the many other aspects of contraceptive methods, this would indicate that women have a strong preference for method approval by their partners.

Table 2: Perceived Probabilities of Approval by Partner

	Current users of:				
	No Method	Injections	Pill	Implants	Male Condom
Male Condom	0.53	0.52	0.56	0.51	0.72
Implants	0.49	0.54	0.53	0.65	0.56
Injections	0.49	0.70	0.56	0.49	0.58
No Method	0.46	0.38	0.37	0.37	0.41
Pill	0.52	0.61	0.70	0.56	0.63

Source: Survey described in Section 2.2. Average perceived probabilities that the respondents’ partners would approve of the woman choosing the alternative appearing in the row heading, by current method.

Similarly, we can compare, for each method used, women’s expected risk of pregnancy within 12 months (Table 3). On average, women do not systematically choose the method they believe to have the lowest pregnancy risk. On the other hand, compared to women using contraceptive methods, women who do not use any method also have the lowest expected risk of pregnancy when not using any method. Without controlling for other women’s characteristics and perceived methods attributes, however, it is difficult to say how much utility women derive from a reduction in the risk of pregnancy.

Table 3: Perceived Probabilities of Pregnancy within 12 Months

	Current users of:				
	No Method	Injections	Pill	Implants	Male Condom
Male Condom	0.15	0.16	0.15	0.20	0.22
Implants	0.25	0.25	0.25	0.23	0.22
Injections	0.20	0.18	0.21	0.20	0.17
No Method	0.71	0.82	0.84	0.77	0.76
Pill	0.35	0.38	0.32	0.38	0.36

Source: Survey described in Section 2.2. Average perceived probabilities that the respondent would get pregnant within 12 months if she used the alternative appearing in the row heading, by current method.

To shed light on women’s preferences, we estimate an additive random utility model (ARUM) consistent with utility maximization. Formally, we start by modeling women as maximizing the following utility function:

$$\max_{m \in M_i} \left\{ \sum_{j=1}^J \int u_j(e_j, z_i) dP_{im}(e_j) + \beta_m^\top z_i - \alpha E_i(c_m) + \xi_m + \varepsilon_{im} \right\},$$

where m corresponds to the contraception method and the index set M_i is woman i ’s choice set (i.e., the methods they know of). The index j corresponds to the events for which we elicited beliefs in our survey (e.g., pregnancy within 12 months, contracting an STD within 12 months, . . . , listed on p.8). Each one of these possible events is represented by a binary random variable $e_j, j = 1, \dots, J$, recording whether the woman gets pregnant within 12 months, contracts an STD within 12 months, etc. The function u_j is the utility or disutility derived from event j happening and may also depend on z_i , a set of woman characteristics that do not vary by method. The perceived probability that the event j happens depends in turn on the contraception method adopted and is denoted by P_{im} . The method invariant characteristics z_i , encompassing, for example, age, education, . . . , may also affect the utility for the method differentially through β_m . $E_i(c_m)$ is the subjective expected cost of using method m by woman i and ε_{im} is an idiosyncratic method \times individual-specific random component of utility. Finally, ξ_m captures method-specific characteristics unobserved by us but relevant to the woman which we capture by method-specific intercepts as in the demand literature.¹¹

¹¹If income enters the indirect utility linearly, it cancels out in pairwise comparisons as highlighted in footnote 14. A richer specification, following Berry et al. (1995), would have the indirect utility for method m equal $(y_i - E_i(c_m))^\alpha \exp(\sum_{j=1}^J \int u_j(e_j, z_i) dP_{im}(e_j) + \beta_m^\top z_i + \xi_m + \varepsilon_{im})$ where y_i represents income. Taking logs

With binary events e_j and data on the expected probability of event e_j happening and on the expected cost of each method, the probability of choosing method \bar{m} can be written as:

$$\begin{aligned}
& Pr(\bar{m}|z_i, \{P_{im}(e_j), E_i(c_m)\}_{j \in 1, \dots, n}, M_i) \\
& = Pr \left(\sum_{j=1}^J [\Delta u_j(z_i) P_{i\bar{m}}(e_j = 1)] + \beta_{\bar{m}}^\top z_i - \alpha E_i(c_{\bar{m}}) + \xi_{\bar{m}} + \varepsilon_{i\bar{m}} > \right. \\
& \quad \left. \sum_{j=1}^J [\Delta u_j(z_i) P_{im}(e_j = 1)] + \beta_m^\top z_i - \alpha E_i(c_m) + \xi_m + \varepsilon_{im}, \forall m \in M_i, m \neq \bar{m} \right) \quad (1)
\end{aligned}$$

where $\Delta u_j(z_i) = u_j(e_j = 1, z_i) - u_j(e_j = 0, z_i)$ is the difference in utility levels resulting from event j happening rather than not happening. In the empirical implementation we model these $\Delta u_j(z_i)$ as j -specific parameters allowing for (linear) dependence on z_i (namely, individual- and partner fertility preference measures) for specific js . Given data on woman i 's subjective beliefs $P_{im}(e_j = 1)$ for every event category j and each method m in their choice set, expected methods costs $E_i(c_m)$ (e.g., waiting time, direct and other monetary costs) for every method and a distributional assumption on ε_{im} , we can estimate Equation (1) and thus identify women's preferences (Δu_j and α).¹²

Consistent with our sample, which only includes women who express the wish to avoid pregnancy, we do not model the choice of having a(nother) child but control for whether women wish to limit or simply delay pregnancy.¹³ Relatedly, we do not explicitly model the decision to abort an unwanted pregnancy. However the parameter $\Delta u_j(z_i)$ associated with $j =$ “pregnancy within 12 months” captures the woman's disutility from getting pregnant

and using the approximation $\ln(y_i - E_i(c_m)) \approx \ln y_i - E_i(c_m)/y_i$ for $y_i \gg E_i(c_m)$, one gets a (log-)utility equal to $\sum_{j=1}^J \int u_j(e_j, z_i) dP_{im}(e_j) + \beta_m^\top z_i - \alpha E_i(c_m)/y_i + \xi_m + \varepsilon_{im}$ plus the method-invariant term $\alpha \ln y_i$, which cancels out in pairwise comparisons. While we do not have data on income, specifications interacting expected monetary costs with age, age squared and education, usually employed in wage regressions, do not yield statistically significant estimates for those interactions. The p -value for a joint test on those coefficients is 0.29 and the effect of removing all supply-side barriers is +1.02p.p., even smaller than the one we encounter.

¹²We use a subjective expected utility maximization approach, assuming that the precision of beliefs does not affect the decision process. Taking the precision of beliefs into account would require data on the dispersion of beliefs and thus add substantially to an already long survey. It would also require making assumptions about how this precision enters the utility function. While we did not collect these data, the good level of understanding of the beliefs survey instruments by respondents suggests that it would be feasible, in future work, to elicit more complex beliefs potentially involving uncertainty or ambiguity regarding the beliefs.

¹³Our results are, however, largely unchanged when excluding this control from the bottom part of the nest.

which depends on the strength of her desire to avoid pregnancy and includes the disutility associated with obtaining an abortion if she expects to terminate a pregnancy in case it occurs.

If we assume that the ε_{im} are independent Type I extreme value random variables, then the probability of choosing \bar{m} can be modeled as a conditional logit. A limitation of this model is its implied independence of irrelevant alternatives (IIA): the relative choice probabilities for any two alternatives does not depend on characteristics of other methods. This assumption is unlikely to be satisfied for methods which share many similarities, which is the case for the three hormonal methods. We relax the IIA assumption by adopting instead a nested logit, in which women are thought of choosing between three independent top-level limbs (no method, condoms, or hormonal methods) as well as choosing between three bottom-level branches (injections, implants, or the pill) within hormonal methods as depicted in Figure 1. Consequently the random shocks affecting the choice between no method, condoms, or hormonal methods are assumed to be independent, but random shocks affecting the choice between different hormonal methods are allowed to be correlated Type I extreme value random variables (see Cardell, 1997).

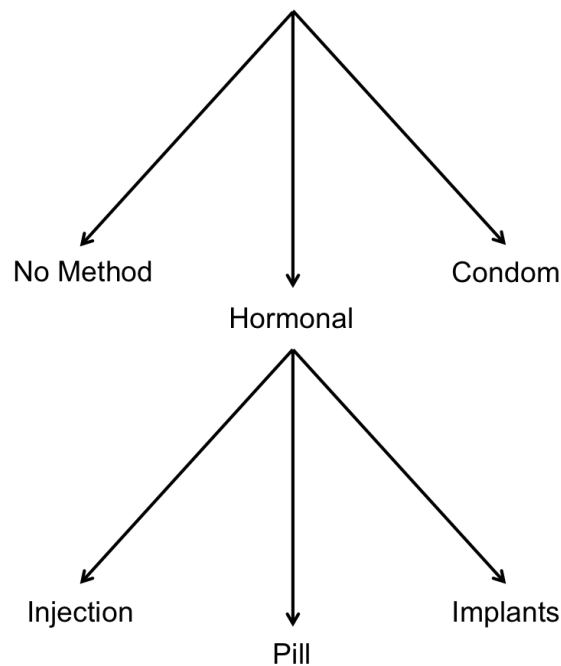


Figure 1: Nested Logit Tree

In this nested logit model, we estimate (i) the effect of method-invariant variables on the choice of broad type of method (no method, condoms, or hormonal methods) using the variation between women in these variables (e.g., education level, desire to limit vs. desire to space fertility) and (ii) the effect of method-specific variables (e.g., expected monetary cost) using only the variation in beliefs within woman between methods. The logit specification implies that any woman-specific additive “fixed effect” affecting beliefs over a given characteristic of methods (e.g., over a given $e_j = 1$ and/or over $E_i(c_m)$) is “factored-out” as long as it applies to all methods.¹⁴ For instance, if a woman systematically underestimates or understates her expected chance of approval by her partner irrespective of the method used, this tendency to underestimate expected approval could be systematically correlated with the choice of method without leading to bias in our estimates.

5 Estimation Results and Policy Counterfactuals

5.1 Preferred Model

Our preferred model includes *all* the method-invariant variables such as woman’s age group and method-specific variables — e.g., perceived probability of pregnancy with the index method — listed in Tables A-1 (Panel A) and A-4 respectively. In brief, our method-invariant covariates control for age, education, urban location, province, for having a partner who wants more children (if the woman does not want any more) or wants them earlier (if she simply wants to delay fertility), for the woman’s number of children, for wanting to limit- as opposed to simply delay fertility, and for religion. Our method-specific variables are listed on p.8.

In addition, we include in the set of method-invariant covariates (z_i) the woman’s expected probability of getting pregnant within 12 months absent contraception. This is motivated by the fact that, in the raw data, women do not systematically choose the method associated with their lowest perceived risk of pregnancy, but are more likely to choose the “no method” alternative when they have a lower perceived risk of pregnancy absent contraception (see Table 3 discussed at the start of Section 4). Similarly, we include in z_i the woman’s expected probability of contracting an STD within 12 months absent contraception. This allows the perceived risks of pregnancy and of contracting an STD absent

¹⁴More specifically, denoting P_{i1m} the subjective probability which woman i associates with event $e_1 = 1$ when using method m , then adding α_i to P_{i1m} for all methods m is cancelled out in pairwise comparisons.

contraception to matter in a woman’s family planning decisions when choosing between the top branches of her decision tree — i.e., when choosing between using no method at all or a hormonal method or condoms.

We allow for heterogeneity in preferences for three method-specific variables by interacting them with individual- and partner fertility preference variables, as we next explain. Our sample comprises two groups: women who simply want to space fertility — i.e., they want to have a(nother) child after two years — and those who want to limit fertility — i.e., they do not want another child in the future. Women who want to limit fertility may care more about the ability of a method to protect them against pregnancy than women who simply want to space fertility. Similarly, women who want to have children in the future may care more about the ability to resume fertility after discontinuation of the method. We therefore model $\Delta u_j(z_i)$ as a linear function of z_i where j is, in turn: (1) the pregnancy risk and (2) the probability of managing to get pregnant within 12 months of discontinuation and z_i is, in turn, an indicator for having (i) a “need for spacing” or (ii) a “need for limiting” fertility.¹⁵

Women may also value more the ability to conceal the use of a method from their partner if their partners disagree with their fertility intentions. Thus we also interact the subjective probability of being able to hide the use of the method from her partner with whether the woman’s partner has or not higher fertility preferences.¹⁶ In other words, we also model $\Delta u_j(z_i)$ as a linear function of z_i where j is the “probability of hiding the method” and z_i is, in turn, an indicator for having a partner who (i) has or (ii) does not have higher fertility preferences.

5.2 Estimation Results

Full nested logit estimates for a range of alternative models are reported in Table A-5. In this subsection we discuss the findings obtained using our preferred model (column 9), which we use to produce the policy counterfactuals of Section 5.3, and then discuss the robustness of our findings to alternative specifications in Section 5.4.

Confirming the pattern observed in the raw data, women do not significantly choose contraceptive methods that they believe to be more effective to prevent pregnancy, but they

¹⁵Note that we do not include a constant in this linear function as the two categories “need for spacing” and “need for limiting” exhaust all the possibilities given our sample selection criteria.

¹⁶I.e., whether she thinks or not that her partner wants more children (if she does not want to have any more) or wants another child sooner than her (if she simply wants to delay for at least 2 years).

are significantly less likely to go without contraception if their expected risk of pregnancy absent contraception (or “fecundity”) is higher.¹⁷

Women also respond to their expected probability of experiencing side-effects: they are less likely to use methods associated with higher risks of nausea/vomiting, less likely to use methods associated with side effects not listed in our questions (“other negative effects”), but more likely to choose methods associated with menstrual irregularities — presumably because they value not having their periods or having lighter periods.

In addition, women prefer methods associated with a higher expected chance of conceiving after discontinuation, irrespective of their desire to have a(nother) child after two years. This suggests that women value fecundity in itself and/or believe that they may change their minds in the future.

The strongest explanatory factor in the choice of method is however a woman’s expected probability that her partner would approve of the alternative. Recall that these estimates are net of the effect of the method-invariant variables listed in Table A-1 (Panel A) including whether the woman’s partner has higher fertility preferences than her. Therefore, here we find that a woman’s expected approval by her partner is a key factor in her choice of FP strategy even after conditioning on perceived disagreement between partners about fertility targets.

Interestingly, women whose partners have similar fertility desires to themselves are significantly *less* likely to opt for more concealable FP approaches, whereas concealability has no effect on method choice for women whose partners have higher fertility desires. This suggests that women have a distaste for concealability — consistent with Ashraf et al. (2014)’s finding that using concealable methods has a psychological cost — but that they are more willing to incur this utility cost when their partners do not want them to use contraception.

There is also much to learn from characteristics which do not appear to matter in women’s choices. Strikingly, women do not choose methods associated with a lower risk of contracting STDs, suggesting that the decision to use protection against STDs studied, e.g., in Cassidy et al. (2020), may be largely independent from that of using contraception in the setting we examine.¹⁸ The expected probability of reduced libido and/or sexual pleasure

¹⁷When estimating separately the effect of beliefs about fecundity for women with a need for spacing- and a need for limiting fertility, we find negative and significant effects on the probability of not using contraception for both groups, and these are larger for women with a need for limiting- (-0.091, standard error: 0.035) than for spacing pregnancy (-0.053, standard error: 0.028).

¹⁸This is not to say that women do not respond to STD risk when deciding whether to use condoms.

of either partner and/or interference with romance does not appear to affect contraceptive choices.¹⁹ In stark contrast with expected approval by her partner, expected approval by coreligionists, parents, or friends do not have any significant effect on the woman's choice of method when controlling for expected partner's approval, which points towards the importance of communication and/or bargaining between partners as opposed to fundamental religious or cultural barriers to contraceptive use. Finally, none of the supply-side factors have a statistically significant effect except for expected costs of travel and other indirect costs, which have a negative effect on demand.

Turning now to the effect of women's socioeconomic and demographic characteristics, we find that older women, women whose partners have higher fertility preferences and atheists are more likely to use no method relative to their likelihood of using a hormonal method, while women who do not want any more children are less likely to use no method. Women who have more children are less likely to use condoms relative to their likelihood of using hormonal methods. Finally, belonging to a small religious category (accounting for 3% of the sample or less) also affects the probability of using condoms (e.g., Protestants are less likely to use them).

The signs of the nested logit coefficients show the direction of their effect on the probability of choosing each alternative. And provided the regressors are measured in the same unit (e.g., probability of pregnancy out of 20 and probability of nausea/vomiting out of 20), the magnitude of the coefficients reflects the relative importance of each method characteristic in the choice of method. Selected average partial effects are reported in Table 4 to illustrate the economic significance of the point estimates. We report own- and cross-partial effects on the probabilities of choosing no method and choosing the most popular method (injections) for a range of variables. Expressing the effects of small deviations in terms of a one-unit change, a one-bean (5%-point) increase in the probability of pregnancy absent contraception corresponds to a negative average partial effect on the probability of choosing no method of 1.1%-points, and about half of this decrease translates into a positive average partial effect on the use of injections. Even considering the type of side effect

Following the DHS wording, we asked women whether they “currently used any method to delay or prevent a pregnancy”, and find similar rates of condom use (Table A-3). Due to the question wording, women who use condoms exclusively to prevent STDs may not report using them. Given our focus on modeling demand for contraception, this wording is however appropriate — if instead we categorized women as choosing the condom alternative when they are not doing so to prevent pregnancy, we may overstate the role of STD prevention in contraception decisions.

¹⁹This is the case whether we control for partner's expected approval of the method or not (full results available on request).

Table 4: Selected Average Partial Effects Estimates

Average Partial Effect on the Probability of Choosing :	No Method	Injections
Probability of Pregnancy Absent Contraception	-0.011 (0.003)	0.005 (0.001)
Probability of Other Negative Effect of Injections	0.001 (0.004×10^{-1})	-0.008 (0.003)
Probability of Partner Approving of Injections	-0.004 (0.001)	0.034 (0.008)
Indirect Cost of Injections	0.005×10^{-2} (0.002×10^{-2})	-0.004×10^{-1} (0.002×10^{-1})
Partner Wants More Kids	0.088 (0.039)	-0.036 (0.020)
Woman Wants to Limit- Rather than Space Fertility	-0.11 (0.043)	0.032 (0.027)
Sample size	584	556

Authors' calculations based on the results reported in Column (9) of Table A-5, where probabilities can take values from 0 to 20 beans and the cost is expressed in Meticaïs. Standard errors obtained by the Krinsky-Robb method in parentheses (Krinsky and Robb, 1986; Krinsky et al., 1990; Dowd et al., 2014). Point estimates in the first four rows are obtained by taking the relevant derivative of the choice probabilities reported in footnote 20, evaluating it at the values of the regressors for each observation, and then averaging over the sample. For the binary indicators corresponding to the last two rows, point estimates are obtained by taking the difference in the choice probabilities when the binary indicator is equal to one and when it is equal to zero, for each observation, and then averaging over the sample.

with the largest nested logit coefficient (“other negative effects”), a one-bean (5%-point) decrease in the probability of injections side effects only produces a negative 0.1%-point partial effect on non-use. A one-bean (5%-point) increase in the probability of the partner approving of injections leads to a 3.4%-point partial effect on the use of injections, but most of this increase comes from substitution away from other methods, with a negative partial effect on non-use of only 0.43%-point. The effect of increasing the indirect cost of using injections by one unit (Metical) is small, as the partial effect on the demand for injections is only negative 0.04%-point. If we went from none- to all the women’s partners having higher fertility desires than them, non-use would increase by 8.8%-points and demand for injections would decrease by 3.6%-points. This is not dissimilar to the effect of going from all women wanting to limit fertility to simply wanting to space it (11%-points and 3.2%-points, respectively).

In Section 5.3, we present a number of policy counterfactuals which illustrate further the absolute- and relative importance of different barriers to contraceptive use.

5.3 Policy Counterfactuals

We now turn to predicting the effect of alternative interventions on the method mix using estimates from our preferred specification (Column 9 of Table A-5).²⁰ We consider the effect of five alternative interventions on the predicted probabilities of using each of the five FP strategies considered in our estimation. Results are reported in Figure 2 and in Table A-6. For concision, here we focus on the effect on the predicted probability of not using any method.

First, we estimate the effect of increasing by 25%-pts the expected risk of pregnancy absent contraception for women who have a baseline expected probability under 85% (the WHO reference risk). This is estimated to increase contraceptive use by 4.9%-points among this group of women (Figure 2-B) or 1.9%-pts overall (Figure 2-A). Second, we consider policies involving partners. Increasing by 25%-points the expected rate of approval

²⁰The choice probability for option \bar{m} is given by $Pr(\bar{m}|z_i, \{P_{im}(e_j), E_i(c_m)\}_{j \in 1, \dots, n}, M_i) = \frac{\exp(V_{\bar{m}}/\tau(\bar{m})) \exp(\tau(\bar{m})IV(\bar{m}))}{\exp(IV(\bar{m})) \sum_n \exp(\tau_n IV_n)}$. The variable $V_{\bar{m}}$ denotes $\sum_{j=1}^J [\Delta u_j(z_i) P_{i\bar{m}}(e_j = 1)] + \beta_{\bar{m}}^\top z_i - \alpha E_i(c_{\bar{m}}) + \xi_{\bar{m}}$. IV_n denotes the “inclusive value” (i.e., expected utility) for nest n and is given by $\ln(\sum_{m \in B_n} \exp(V_m/\tau_n))$, where B_n is the set of alternatives in nest n and $1 - \tau_n^2$ is the correlation among alternatives in nest n . For limbs with only one alternative, like those for condoms and no method, τ is one. We estimate τ in the hormonal nest to be between 0.2 and 0.5 depending on our specification (see Table A-5). The notation $IV(\bar{m})$ and $\tau(\bar{m})$ corresponds to the inclusive value and τ for the nest to which alternative \bar{m} belongs. These expressions are used to generate the predicted choice probabilities in our different counterfactual scenarios.

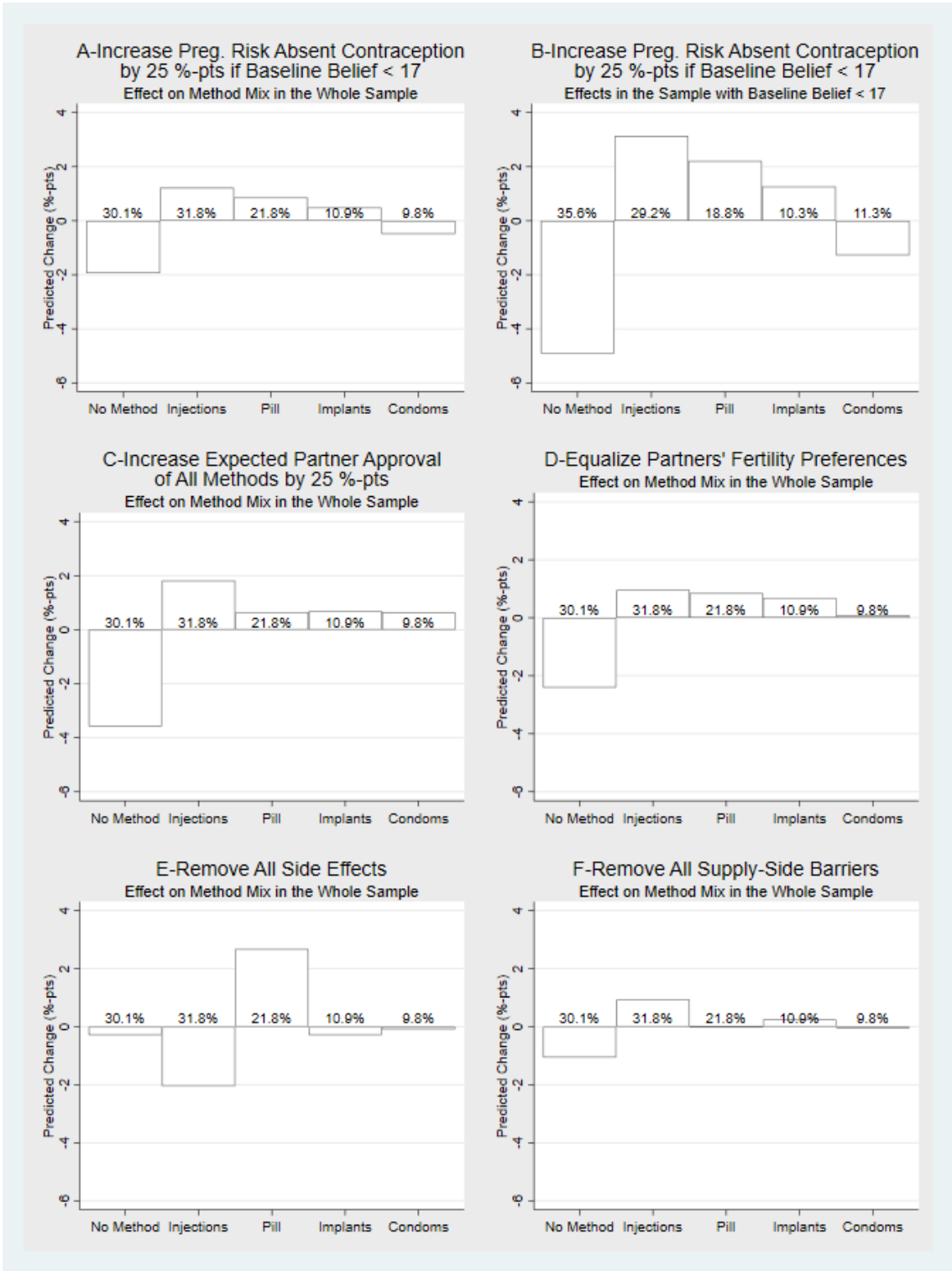


Figure 2: Counterfactuals

by partners of all modern methods would increase contraceptive use by 3.6%-points (Figure 2-C), while aligning the woman's partner's preferences for fertility with the woman's would increase contraceptive uptake by 2.4%-points (Figure 2-D). Next, we turn to an intervention targeting side effects. A major scientific breakthrough removing all side effects accompanied by a successful campaign convincing women of this progress would only increase contraceptive use by 0.3%-points (Figure 2-E). Finally, we turn to policies targeting access to contraceptive supply. Removing all supply-side constraints — i.e., setting the expected probability of obtaining the method when needed to 100% and setting all costs and waiting times to zero — would reduce unmet need by 1.1%-points (Figure 2-F).

These counterfactual scenarios broadly match the main reasons generally self-reported for not using any contraception despite not wanting to get pregnant (low perceived risk of pregnancy, side effects, disapproval by the women themselves or those close to them, Sedgh et al., 2016), and additionally consider the effect of removing all supply-side barriers. Of these four approaches to reducing unmet need for family planning, two would likely be very costly (removing side effects and removing supply-side constraints). Our predictions indicate that they would also not be particularly effective, suggesting low cost-effectiveness. Much more encouragingly, increasing perceived method approval by partners and aligning fertility preferences within the couple would be a powerful tool to decrease unmet need, thus suggesting a fruitful direction for future work. The cost of increasing the rate of method approval by partners is however unclear *a priori* and may be very high if it is due to aversion to contraceptive methods deep-rooted in patriarchal social norms. Although decreasing men's fertility preferences is possible (see, e.g., Ashraf et al., 2018), doing so to the extent that they would match the women's is likely to be costly too. Our policy counterfactuals however suggest that sizeable increases in contraceptive uptake would result from a potentially low-cost recalibration of women's beliefs about the risk of pregnancy absent contraception.

In the next subsection, we assess the robustness of our conclusions so far to changes in specification and samples. In Section 6, we further investigate the potential for increasing contraceptive use by recalibrating beliefs regarding pregnancy risks through a within-subject information experiment carried out at the end of our survey.

5.4 Robustness Checks

In our preferred model, missing values about method-specific characteristics are set to zero and we include one binary variable per method-specific belief indicating missing values. We do so because most women answer most beliefs questions and, given the large number of characteristics-by-method questions, excluding women on the basis of having any missing answer substantially reduces sample size and may lead to a selected sample.²¹ In this subsection we show that our our main conclusions are not affected by this imputation or a number of other potential concerns about data reliability.

Reassuringly, women answer 95.4% of beliefs questions on average, 72% of women have at most 5% of missing answers and only 2% of women have 25% or more missing answers. The large number of beliefs variables asked from respondents (75.6 on average) however leads to a significant reduction in sample size when keeping only women with no missing answers (49%), and the pattern of non-response appears to be non-random. For instance, better educated women, women in urban areas and women whose partners have higher fertility preferences than themselves are significantly more likely to answer all the questions.

In Table A-5, we report estimates for a number of specifications, starting from a model controlling only for women’s characteristics and the subjective risk of pregnancy associated with each method, and building up the set of covariates up to our preferred model (column (9)). For each model we estimate, we report (i) results obtained with the full sample (2761 observations from 584 women), where missing values are set to zero and missing value indicators included and (ii) results obtained when women with any missing value are excluded from the sample. Across all samples and specifications in which they are included, the expected probability of partner’s approval of the method, the probability of other negative effects, woman’s age and the perceived risk of pregnancy absent contraception are consistently statistically significant determinants of women’s decisions (with little variation in the magnitude of these effects across specifications). For a given set of covariates, results obtained with or without imputing are largely qualitatively similar despite some quantitative differences. To assess the extent to which this affects our counterfactuals, in Table A-7 we compare policy counterfactuals obtained with our preferred specification with (Col. 9) and without (Col. 10) imputing missing values. While there are some quan-

²¹In the linear regression model, there is a trade-off between potential biases arising from the use of indicators to account for missing values when missingness is related to covariates as suggested below and the loss of precision resulting from the exclusion of observations with missing values (see Jones, 1996).

titative differences between the two sets of estimates, the qualitative pattern and overall conclusions are robust to the exclusion of women with any missing value. In particular, the predicted effect on contraceptive use of increasing by 25% points the expected risk of pregnancy absent contraception of women with beliefs below the population average (17 out of 20) is almost identical (among women with beliefs below 17, it is 0.049 in one case and 0.047 in the other).

In Table A-8, we report results from further robustness checks in which we estimate our preferred model on three additional samples in which we exclude observations for which our beliefs data might be less reliable. As can be seen by comparing the first column of Table A-8, which reports our baseline results, with each of the other three columns, results are largely robust to (i) excluding the five respondents who concentrate all their answers in the values 0, 5, 10, 15 or 20 out of 20 beans (Column 2) (ii) excluding methods which may not genuinely belong to the woman’s consideration set, operationalized here as methods for which a woman answered fewer than 13 out of the 16 questions used to construct our method-specific variables (Column 3) and (iii) excluding the 28 women who answered a higher chance that they would get pregnant within 12 months than within 5 years in the training section of the interview (Column 4). The only noticeable difference is that, in the latter set of results, the effect of expected costs is qualitatively similar but the pattern is more extreme as the coefficient associated with direct (indirect) monetary costs becomes more positive (negative).

5.5 Threats to Identification

As explained in Section 4, the variation used to identify our model coefficients comes from both within-woman variation in beliefs about the attributes of each alternative and from between-women differences in characteristics and use. One limitation of the policy counterfactuals of section 5.3, as with any modeling exercise relying on observational data, is therefore that confounding factors correlated with both beliefs and contraceptive choices might bias estimates — although this risk is mitigated here by the collection of data covering a large array of factors that may influence contraceptive decisions and which would normally fall in the “unobservables” category.

In particular, one concern may be that women systematically report more favorable beliefs about the alternative they are currently using in order to justify their choices — i.e.,

they may practice “ex-post rationalization”.²² If this were the case, then this may bias the nested logit estimates so that our model predictions may not be informative regarding the effect of changing beliefs. Ex-post rationalization does not, however, seem likely to be an important issue in our data for two reasons. First, women do not systematically report more favorable beliefs about the method they are currently using. For instance, women do not report a systematically lower risk of pregnancy for the contraceptive method they are currently using (Table 3). In particular, women using methods where the user has little role in the method’s efficacy do not hold significantly more accurate beliefs about these methods’ failure rates (t-test p-value: .34 (.59) for injections (implants)). Second, there is no evidence that women who have been using a contraceptive method for a longer period of time are more likely to report favorable beliefs about this method. As noted by Delavande and Zafar (forthcoming), ex-post rationalization should arguably be stronger among individuals who have been with their current alternative for a longer period of time — i.e., their chosen university in the case of Delavande and Zafar (forthcoming). However, in our data as in theirs, there is no indication that individuals who have been with their current alternative for a longer period of time report more favorable beliefs. Table A-9 reports estimates obtained when regressing each belief variable in turn on the year the woman started using the contraceptive method she is currently using, a constant, and all the method-invariant characteristics included in Panel A of Table A-1. Only 2 out of 16 coefficients are statistically significant, and only marginally so. In one case (women who have started using the method more recently report higher probabilities of menstrual irregularities), the sign of the significant coefficient does not suggest ex-post rationalization.²³ In the other (women who have started using the method more recently report higher expected waiting times), the magnitude of the effect is very small — starting use one year later increases the expected waiting time by less than 30 seconds. More generally, the weakness of the correlation between stated beliefs and the duration of use of contraceptive methods also suggests that learning from use — which could bias our estimates — is limited.

Another concern might be that women state beliefs to justify their choices. One particular concern may be that women report a high expected chance of side-effects and/or

²²Ex-post rationalization bias has previously been discussed in the context of fertility intentions — an area in which women may be thought to be particularly prone to ex-post rationalization since admitting that a child was unwanted may bear a high psychological cost. Pritchett (1994), however, finds that actual fertility is equally correlated with different measures of self-reported desired fertility, irrespective of whether the measure is retrospective, suggesting very low bias.

²³Recall that the estimates reported in Table A-5 indicate that women prefer methods associated with menstrual irregularities (e.g., because this generally means light or no periods).

unreliable supply with methods which they do not use for some more difficult reason to acknowledge (e.g., their partner disapproves). However in this case we would find these two factors to play an important role in contraceptive decision, which, as reported in Section 5.3 is not the case.

In the next section, we present experimental findings that corroborate our model estimates and hence further bolster our confidence in these estimates.

6 Before-After Experiment

To test the plausibility of our model predictions, we created an experimental “shock” to beliefs about the probability of pregnancy absent contraception. First, this allows us to evaluate — without making any modeling assumptions — the effect of a simple information message on the perceived risk of pregnancy absent contraception and on intentions to use contraception in the future. We then compare the observed effect on intentions to use contraception to the effect on contraceptive use predicted by our model for the observed change in beliefs following our information message.

6.1 Information Treatment

After eliciting the woman’s beliefs about contraceptive methods, we asked her whether she intended to use contraception in the future (for the exact wording of the question, see p. 9). We then asked a number of questions including the respondent’s level of trust in health information messages obtained from (nine) different potential sources.²⁴

Next, we proceeded to our experiment. We selected a random subsample of women whom the enumerator informed that:²⁵

“Studies show that, on average, out of 20 sexually active women of reproductive age who do not use any contraception, 17 will get pregnant within the

²⁴We found that there was a high level of trust in health professionals, especially in government facilities: 80.6% (93.9%) of respondents said that they would certainly trust a message about pregnancy risks if it came from a nurse (doctor) in a government facility compared to 70% if this information came from a radio or TV program, 63.9% if it came from a pharmacist or 47% if it came from a school teacher, for instance.

²⁵We did not treat all the women in our sample in case further funding became available to measure additional outcomes in follow-up surveys. This, however, did not materialize within the time frame during which the IRB permitted us to retain respondents contact details (12 months). The randomization however ensures that the average treatment effect on the treated should be equal to the average treatment effect on the non treated. See Table A-10 for a comparison of characteristics of women who received- and did not receive our information message.

next 12 months”

The enumerator then asked the respondent again about their intention to use contraceptives in the future, as well as asking them *two* questions about the expected probability of pregnancy within 12 months if not using any contraceptive. The first question was worded closely to the information message the participants had just received, except for asking specifically about women “like them”:

(i) “Imagine 20 women exactly like you at this moment. That is, 20 women identical in all aspects, including with the same lifestyle as yourself, a husband identical to yours, etc... Choose the number of beans which best reflects, in your opinion, the number of women among these 20 who will get pregnant in the coming 12 months, if they do not use any contraception?”

The second question asked specifically about the respondent herself, and in exactly the same way as when the question was put to them in the main beliefs module — 40 or so minutes earlier:

(ii) “Choose the number of beans which best reflects, in your opinion, the chance that you will get pregnant in the coming 12 months, if you do not use any contraception?”

The experimental variation exploited in the present analysis is the difference between answers given by the same women before and after they received our information message. In the next subsection, we discuss how we address the concern that women may just say what they think the experimenter wants to hear after receiving the information message.

6.2 Mitigating Experimenter Demand Effects

Experimenter demand effects (EDE) — defined here as the difference between true and reported post-treatment outcomes — are a pervasive concern in experimental work. Recent work finds variable levels of treatment effect biases due to measurement error, with smaller levels found in common survey- and lab-experiment tasks in high-income countries (De Quidt et al., 2018; Mummolo and Peterson, 2019) than in a field experiment in a low-income country (Blattman et al., 2019). We address EDE concerns in three ways.

First, our design gives respondents an opportunity to meet any perceived experimenter demand in a way that does not affect our analysis by asking them about the risk of pregnancy “out of 20 women like them” (question (i) in the previous subsection). In particular,

this offers respondents an opportunity to “please” the interviewer if they wish to do so. They should then feel under no pressure to apply the newly acquired information to the more personal question of what they think is their own probability of pregnancy absent contraception. If social desirability is an important driver of revisions to stated beliefs, then we would expect answers closer to the information provided (17) in the first question (about “20 women like you”) than the second (about the respondent herself), but this is not the case. In fact, we can reject that the average answer to the first question (15.7) is 17 (p-value of less than 0.0001), but not that the average answer to the second question (16.7) is 17 (p-value: 0.12). While we did not probe women about their answers, this pattern of responses is consistent with several possibilities. Women may believe that women “like them” are less fecund than average, but that they themselves are more fecund than the average woman which they understood as being “like them”. Or women may erroneously infer that the experimenter wishes them to distinguish their answer about “20 women like them” from the information given about “women on average”. Either way, it seems difficult to rationalize the observed pattern of answers by some enumerator demand effect — especially since, when they are asked question (i), respondents do not know that question (ii) is coming.

Second, after reporting our experimental results on beliefs, we test formally for EDE by comparing three different estimates of the effect of beliefs on intentions: the effect of baseline beliefs on intentions before receiving the treatment, the effect of baseline beliefs on intentions after receiving the treatment, and the effect of before-after changes in beliefs on post-treatment intentions. Appendix A-2.1 derives the probability limit of these estimated effects in a linear probability model accounting for EDE in post-treatment beliefs as a form of measurement error. In addition, Appendix A-2.1 makes clear that the presence of EDE in post-treatment *intentions* would also lead to inconsistent estimates of the effect of beliefs on intentions in the post-treatment data. Therefore, it would be very unlikely for all three estimated effects of beliefs on intentions to be similar in the presence of EDE on either beliefs or intentions, which allows us to test for the presence of EDE. We find no evidence of EDE in either beliefs about pregnancy risk or intentions, at least for women who underestimate the risk at baseline.

Finally, we compare the experimental effect of the treatment on intentions to use contraception to the effect on contraceptive use which our ARUM model would predict given the observed pre-post change in beliefs. Finding consistent results is reassuring both in terms of the soundness of our ARUM model and in terms of EDE concerns.

6.3 Results

In Table 5, we report, for three samples of treated women, changes in average beliefs about the risk of pregnancy absent contraception, changes in intentions to use contraception in the future, and the p-values corresponding to two tests. The first is a t-test of differences in the before- and after-information answers. For the binary outcome, we also implement a McNemar test, which is a popular test for before-after treatment comparisons of this type of outcomes (Fagerland et al., 2013).²⁶

We find that women update their stated expected chance of pregnancy in line with the new information (from 15.8 to 16.7 out of 20, on average, Table 5 Panel A) and these updates are statistically significant. As can be seen in Panel B, as expected a much larger upwards beliefs revision is observed among women who expected a risk of pregnancy absent contraception below 17 at baseline. The extent of the recalibration is striking, as it nearly fully realigns the women's beliefs with the information provided: women who expected a risk lower than 17 increase their belief by 0.90 (standard error: 0.08) bean for each bean below 17 at baseline. Conversely, women who at baseline expected a risk equal to 17 or larger reduce their belief of the risk of pregnancy by 0.98 (standard error: 0.23) bean for each bean above 17 at baseline.²⁷ This suggests that, while women may have private information about how their own fecundity differs from the population average, most of the baseline discrepancy between the sample's beliefs and the population average is due to miscalibrated beliefs about the population average.

²⁶We follow Fagerland et al. (2013)'s recommendation and use the "mid-p" version of the test. The mid-p test avoids the loss of power associated with the exact test version while not violating the nominal level of the test in any of Fagerland et al. (2013)'s simulations, and it is well-suited to cases where the binary indicator has a small number of "zeroes" as we have here.

²⁷Figures based on a regression of the before-after change in beliefs on the difference between the respondent's baseline belief and the reference risk of 17 out of 20, separately for women with a baseline risk of 17 and above and those with a baseline risk below 17.

Table 5: Experimental Results

	Before	After	#Obs	Difference	P-value of T-test	P-value of McNemar Mid-P test
Panel A: Whole sample receiving the information message						
Expected probability of pregnancy within 12 months (out of 20 beans)	15.84	16.68	287	0.85	0.010	
Intends to use contraception in the future	0.88	0.91	288	0.035	0.007	0.007
Panel B: Sample of women with baseline beliefs <17						
Expected probability of pregnancy within 12 months (out of 20 beans)	11.20	15.92	113	4.73	0.000	
Intends to use contraception in the future	0.85	0.89	113	0.044	0.058	0.070
Panel C: Sample of women not using contraception						
Expected probability of pregnancy within 12 months (out of 20 beans)	15.07	16.56	84	1.49	0.020	
Intends to use contraception in the future	0.64	0.72	85	0.082	0.019	0.021

Details of the experiment are provided in Section 6. As in the t-test, the null hypothesis of the McNemar test is that the treatment has no effect.

Next, we test for the presence of EDE. More specifically, we first estimate a linear probability model (LPM) regressing baseline future contraceptive intentions on baseline beliefs about the risk of pregnancy when not using contraception (b_0), controlling for all the woman characteristics listed in Panel A of Table A-1. We then estimate a LPM regressing post-treatment intentions on baseline beliefs about the risk of pregnancy when not using contraception and their before-after treatment change in this belief (Δb), controlling for the same woman characteristics. We do so separately for women who have a baseline expected risk below the reference figure of 17 (85%) and for those with baseline beliefs equal to 17 and above, and then compare, within each sample, the three estimates of the effect of beliefs on intentions.

Results are reported in Table 6. We cannot reject the absence of EDE on either beliefs or intentions either for women with $b_0 < 17$ or $b_0 \geq 17$, with p-values for tests of equality between the different estimates for the effect of beliefs on intentions equal to a minimum of 0.327 (the p-value for the difference between the effect of Δb and that of b_0 in the post-treatment data among women with $b_0 \geq 17$). On the contrary, there is a clear consistency across the three estimates for the main target—women who underestimate the risk of pregnancy absence contraception at baseline — which makes the presence of sizable EDE in either beliefs about pregnancy risk or intentions very unlikely for this group. For women with $b_0 \geq 17$, there is a statistically insignificant but substantial difference between the estimated effect of Δb and that of b_0 , so that we are cautious not to put as much weight on results for this group — who is fortunately also not the main group of interest for our treatment.

Two other implications of the similarity of the estimated effects of belief revisions and baseline beliefs on intention to use contraception for women who underestimate this risk at baseline are worth noting. First, they suggest that these women appear to both trust the information we provided and fully internalize perceived *increases* in the risk of pregnancy. Second, the similarity in estimated effects before and after receiving the information message makes it unlikely that the effect on intentions simply comes from a salience effect. One concern could have been that we observe an increase in intentions to use contraception simply because women temporarily put more weight on pregnancy risk after receiving our information message. But in this case one would expect a larger marginal effect of expected pregnancy risk on intended use post-treatment.

On the other hand, the difference in point estimates for baseline beliefs and beliefs updates for women who do not underestimate the pregnancy risk at baseline, although sta-

Table 6: Testing for Experimenter Demand Effects

	$b_0 < 17$		$b_0 \geq 17$	
	b_0	Δb	b_0	Δb
Before Treatment	.0130 (.0051)		.0200 (.0149)	
After Treatment	.0178 (.0095)	.0139 (.0077)	.0192 (.0157)	.005 (.0050)

Estimated effect of baseline beliefs about pregnancy risk absent contraception (b_0) and before-after treatment changes in these beliefs (Δb) on intentions to use contraception. Linear probability model estimates with dependent variable defined either as baseline intentions to use contraception (“Before” row) or post-treatment intentions to use contraception (“After” row), controlling for all the woman characteristics listed in Panel A of Table A-1. See Appendix A-2.1 for the econometric results underpinning our tests.

tistically indistinguishable, suggests that they do not respond to *reductions* in the perceived risk of pregnancy. The asymmetric responses to “good” and “bad” news are consistent with women preferring to err on the side of caution. This finding is reassuring because one potential concern about our information intervention would have been that, when we inform women with $b_0 > 17$ of the population average risk, they may *reduce* their contraceptive use, which is not the case here.²⁸

Finally, we investigate the effect of our information message on intention to use contraception in the future and compare these experimental estimates to our model estimates. Among women with baseline beliefs about the risk of pregnancy without contraception below 17 (Panel B), the average increase in the expected probability of pregnancy without protection is 4.7 beans out of 20 (and the p-value of a t-test comparing before- and after-treatment beliefs is < 0.001). A policy counterfactual increasing beliefs among women who expect a risk below 17 at baseline by the average change observed in the data and thus matching this increase in beliefs on average predicts an increase by 4.8%-points in contraceptive use among this group (based on the model in Table A-5 Column (9)).²⁹ In

²⁸In fact, they *increase* slightly their intention to use contraception (by 2.9 percentage points) despite decreasing their expected risk of pregnancy, on average (from 18.9 to 17.2 out of 20). This could be due to, e.g., the information message leading to more precise beliefs about the high risk of pregnancy absent contraception, or to a degree of EDE since our EDE test is less conclusive for this group.

²⁹For 36 women, this leads to beliefs of 20.7 out of 20. If we cap beliefs at 20, the policy counterfactual predicts an increase by 4.7%-points. If instead we restrict the sample to treated women only and predict the change in contraceptive use based on their revised individual beliefs, the model predicts an increase in contraceptive use of 5.3%-points among this group.

our before-after experiment, we find that intention to use contraception among this group increases by 4.4%-points in the experiment. Although less statistically significant than the effect observed in the (much larger) full sample (Panel A), this figure is close to our model prediction of 4.8%-points, which is reassuring both from the point of the reliability of our structural model estimates and in terms of EDE concerns.

Women who are not currently using contraception are likely to be more responsive to new information about the risk of pregnancy absent contraception, although we cannot model this heterogeneity in our ARUM model in which not using is a possible outcome. Among women who are not using contraception, our treatment increases intention to use contraception by as much as 8.2%-points (p-value of McNemar test: 0.03). Unsurprisingly, this is much larger than the predicted effect using the coefficients obtained when estimating the ARUM model on the whole sample — namely a 1.6%-point increase in actual use.³⁰

7 Conclusion

Many women in low-income countries are not using contraception despite wanting to avoid pregnancy. This is especially puzzling given policy efforts to ensure that modern contraceptives are readily available at low- or no cost to the user. In this paper we document, in a Mozambican setting, the subjective beliefs regarding contraception of women who wish to avoid pregnancy. We find that they hold plausible beliefs overall, except that they tend to underestimate the risk of pregnancy absent contraception and overestimate the risk of failure associated with hormonal methods.

Using these data to estimate a structural model of the choice between the main alternatives adopted by women in this country (including using no contraception), we find that supply issues and side-effects do not contribute much to low take-up, which calls for interventions beyond the current policy focus of improving the quantity and quality of contraceptive supply. Our structural estimates also point to the importance of partners' preferences for contraceptive methods — as well as- and independently to partners' fertility preferences. Our findings therefore highlight the importance of involving men in interventions aimed at increasing contraceptive take-up. The extent to which men's preferences are amenable to change may however be limited in the short run.

³⁰This is the predicted effect on contraceptive use when increasing beliefs by the 1.5 beans average increase in the expected probability of pregnancy absent contraception observed in the sample of women who are currently not using contraception (see Table 5 Panel C).

Finally, we identify a new, promising avenue for immediate change, namely recalibrating beliefs about the risk of pregnancy absent contraception. We find support for this intervention via two independent exercises: first, in our structural model — identified from variation in beliefs and actual contraceptive use in our observational data — and second, through an experiment comparing women’s beliefs and intentions to use contraception before- and after we inform them of the pregnancy risk absent contraception in the general population. Importantly, our structural model estimates and predictions based on those estimates hold constant a rich set of other constraints including cost and partner approval. In addition, the concordance between our structural estimates and experimental findings suggest that miscalibrated beliefs about pregnancy risk act as a barrier to contraceptive use independently of other barriers such as partner disapproval.

More precisely, our structural estimates indicate that increasing by 23.5%-points the expected pregnancy risk absent contraception among the women who underestimate this risk would increase contraceptive take-up by about 4.8%-points among this group (1.9%-points overall). Among this group of women, our experiment increases the expected risk of pregnancy absent contraception by 23.5%-points and intention to use contraceptives in the future by 4.4%-points, which is close to our structural estimate of 4.8%-points. Among women not currently using contraception, intention to use contraceptives increases by as much as 8.2%-points after informing them of the pregnancy risk absent contraception in the general population.

In Mozambique, modern contraceptive use (unmet need for contraception) went from 20.8% (18.9%) in 2003 to 25.3% (23.1%) in 2015. In Sub-Saharan Africa as a whole, contraceptive use (unmet need for contraception) went from 16% (25.6%) in 2000 to 26.3% (24%) in 2014 (all figures taken from World Development Indicators, 2019). Given this slow pace of progress — and even negative trend in the case of unmet need for contraception in Mozambique, the targeted information message we propose here appears to be a valuable low-cost instrument to increase contraceptive take-up in the short run.

References

- AINSWORTH, M., K. BEEGLE, AND A. NYAMETE (1996): “The impact of women’s schooling on fertility and contraceptive use: A study of fourteen sub-Saharan African countries,” *The World Bank Economic Review*, 10, 85–122.
- ÁLVAREZ, B. AND M. VERA-HERNÁNDEZ (2013): “Exploiting Subjective Information to Understand Impoverished Children’s Use of Health Care,” *Journal of Health Economics*, 32, 1194–1204.
- ASHRAF, N., E. FIELD, AND J. LEE (2014): “Household Bargaining and Excess Fertility: An Experimental Study in Zambia,” *American Economic Review*, 104, 2210–37.
- ASHRAF, N., E. FIELD, A. VOENA, AND R. ZIPARO (2018): “Maternal Mortality Risk and the Gender Gap in Desired Fertility,” *Unpublished Manuscript*.
- BENNEAR, L., A. TAROZZI, A. PFAFF, S. BALASUBRAMANYA, K. M. AHMED, AND A. VAN GEEN (2013): “Impact of a Randomized Controlled Trial in Arsenic Risk Communication on Household Water-Source Choices in Bangladesh,” *Journal of Environmental Economics and Management*, 65, 225–240.
- BERRY, S., J. LEVINSOHN, AND A. PAKES (1995): “Automobile Prices in Market Equilibrium,” *Econometrica*, 63, 841–890.
- BLATTMAN, C., J. JAMISON, T. KOROKNAY-PALICZ, K. RODRIGUES, AND M. SHERIDAN (2019): “Measuring the measurement error: A method to qualitatively validate survey data,” *Journal of Development Economics*, 120, 99–112.
- BONEVA, T. AND C. RAUH (2019): “Socio-Economic Gaps in University Enrollment: The Role of Perceived Pecuniary and Non-Pecuniary Returns,” *Unpublished manuscript*.
- BOUND, J., C. BROWN, AND N. MATHIOWETZ (2001): “Measurement Error in Survey Data,” in *Handbook of Econometrics*, ed. by J. Heckman and E. Leamer, Elsevier Science B.V., vol. 5, chap. 59.
- CARDELL, N. S. (1997): “Variance Components Structures for the Extreme-Value and Logistic Distributions with Application to Models with Heterogeneity,” *Econometric Theory*, 13, 185–213.

- CASSIDY, R., M. GROOT BRUINDERINK, W. JANSSENS, AND K. MORSINK (2020): “The Power to Protect: Household Bargaining and Female Condom Use,” *Unpublished Manuscript*.
- DE QUIDT, J., J. HAUSHOFER, AND C. ROTH (2018): “Measuring and Bounding Experimenter Demand,” *American Economic Review*, 108, 3266–3302.
- DE QUIDT, J., L. VESTERLUND, AND A. J. WILSON (2019): “Experimenter Demand Effects,” in *Handbook of Research Methods and Applications in Experimental Economics*, Edward Elgar Publishing.
- DELAVANDE, A. (2008): “Pill, Patch, or Shot? Subjective Expectations and Birth Control Choice,” *International Economic Review*, 49, 999–1042.
- DELAVANDE, A., X. GINÉ, AND D. MCKENZIE (2011): “Eliciting Probabilistic Expectations with Visual Aids in Developing Countries: How Sensitive Are Answers to Variations in Elicitation Design?” *Journal of Applied Econometrics*, 3, 479–497.
- DELAVANDE, A. AND H.-P. KOHLER (2012): “The Impact of HIV Testing on Subjective Expectations and Risky Behavior in Malawi,” *Demography*, 49, 1011–1036.
- (2015): “HIV/AIDS-Related Expectations and Risky Sexual Behaviour in Malawi,” *The Review of Economic Studies*, 83, 118–164.
- DELAVANDE, A. AND B. ZAFAR (forthcoming): “University Choice: The Role of Expected Earnings, Non-pecuniary Outcomes and Financial Constraints,” *Journal of Political Economy*.
- DOMINITZ, J. AND C. MANSKI (1997): “Using Expectations Data to Study Subjective Income Expectations,” *Journal of the American Statistical Association*, 92, 855–867.
- DOWD, B. E., W. H. GREENE, AND E. C. NORTON (2014): “Computation of Standard Errors,” *Health Services Research*, 49, 731–750.
- DUPAS, P. AND E. MIGUEL (2017): “Impacts and Determinants of Health Levels in Low-Income Countries,” in *Handbook of Economic Field Experiments*, Elsevier, vol. 2, 3–93.
- EMBAFRASH, G. AND W. MEKONNEN (2019): “Level and correlates of unmet need of contraception among women in extended postpartum in Northern Ethiopia,” *International journal of reproductive medicine*, 2019.

- FAGERLAND, M. W., S. LYDERSEN, AND P. LAAKE (2013): “The McNemar Test for Binary Matched-Pairs Data: Mid-P and Asymptotic Are Better than Exact Conditional,” *BMC Medical Research Methodology*, 13, 91.
- GAHUNGU, J., M. VAHDANINIA, AND P. R. REGMI (2021): “The Unmet Needs for Modern Family Planning Methods Among Postpartum Women in Sub-Saharan Africa: A Systematic Review of the Literature,” *Reproductive Health*, 18, 1–15.
- GLENNERSTER, R., J. MURRAY, AND V. POULIQUEN (2019): “Mass Media and Modern Contraception Uptake: Experimental Evidence from Burkina Faso,” *Unpublished Manuscript*.
- HAUSMAN, J., J. ABREVAYA, AND F. SCOTT-MORTON (1998): “Misclassification of the dependent variable in a discrete-response setting,” *Journal of Econometrics*, 87, 239–269.
- JONES, M. P. (1996): “Indicator and Stratification Methods for Missing Explanatory Variables in Multiple Linear Regression,” *Journal of the American Statistical Association*, 91, 222–230.
- KRINSKY, I. AND A. L. ROBB (1986): “On Approximating the Statistical Properties of Elasticities,” *The Review of Economics and Statistics*, 715–719.
- KRINSKY, I., A. L. ROBB, ET AL. (1990): “On Approximating the Statistical Properties of Elasticities: A Correction,” *The Review of Economics and Statistics*, 72, 189–190.
- LEVI, M. (1973): “Errors in the Variables Bias in the Presence of Correctly Measured Variables,” *Econometrica*, 41, 985–986.
- MILLER, G. AND K. S. BABIARZ (2016): “Family Planning Program Effects: Evidence from Microdata,” *Population and Development Review*, 7–26.
- MISAU, INE AND ICF (2013): *Moçambique Inquérito Demográfico e de Saúde 2011*, Maputo/Moçambique: MISAU/Moçambique, INE, and ICF.
- (2016): *Inquérito de Indicadores de Imunização, Malária e HIV/SIDA em Moçambique (IMASIDA) 2015: Relatório de Indicadores Básicos*, Maputo/Moçambique: MISAU/Moçambique, INE, and ICF.

- MOSHER, W., J. JONES, AND J. ABMA (2015): “Nonuse of contraception among women at risk of unintended pregnancy in the United States,” *Contraception*, 92, 170–176.
- MUMMOLO, J. AND E. PETERSON (2019): “Demand effects in survey experiments: An empirical assessment,” *American Political Science Review*, 113, 517–529.
- MURALIDHARAN, K. (2017): “Field Experiments in Education in Developing Countries,” in *Handbook of Economic Field Experiments*, Elsevier, vol. 2, 323–385.
- NAKAMURA, S. (2016): “Determinants of Contraceptive Choice Among Japanese Women: Ten Years After the Pill Approval,” *Review of Economics of the Household*, 14, 553–575.
- NETTLEMAN, M. D., H. CHUNG, J. BREWER, A. AYOOLA, AND P. L. REED (2007): “Reasons for unprotected intercourse: analysis of the PRAMS survey,” *Contraception*, 75, 361–366.
- PHILLIPS, J. F., W. S. STINSON, S. BHATIA, M. RAHMAN, AND J. CHAKRABORTY (1982): “The demographic impact of the family planning–health services project in Matlab, Bangladesh,” *Studies in family planning*, 131–140.
- POLIS, C. B., S. E. BRADLEY, A. BANKOLE, T. ONDA, T. CROFT, AND S. SINGH (2016): “Contraceptive Failure Rates in the Developing World: An Analysis of Demographic and Health Survey Data in 43 Countries,” *New York: Guttmacher Institute*.
- PRITCHETT, L. H. (1994): “Desired Fertility and the Impact of Population Policies,” *Population and Development Review*, 20, 1–55.
- SEDGH, G., L. S. ASHFORD, AND R. HUSSAIN (2016): *Unmet Need for Contraception in Developing Countries: Examining Women’s Reasons for Not Using a Method*, New York: Guttmacher Institute.
- SHATTUCK, D., B. KERNER, K. GILLES, M. HARTMANN, T. NG’OMBE, AND G. GUEST (2011): “Encouraging Contraceptive Uptake by Motivating Men to Communicate About Family Planning: The Malawi Male Motivator Project,” *American Journal of Public Health*, 101, 1089–1095.
- SINGH, S., J. E. DARROCH, AND L. S. ASHFORD (2014): *Adding It Up: The Costs and Benefits of Investing in Sexual and Reproductive Health 2014*, New York New York Guttmacher Institute 2014.

- STEPHENSON, R., A. BASCHIERI, S. CLEMENTS, M. HENNINK, AND N. MADISE (2007): “Contextual influences on modern contraceptive use in sub-Saharan Africa,” *American journal of public health*, 97, 1233–1240.
- TODD, P. E. AND K. I. WOLPIN (2006): “Assessing the Impact of a School Subsidy Program in Mexico: Using a Social Experiment to Validate a Dynamic Behavioral Model of Child Schooling and Fertility,” *American Economic Review*, 96, 1384–1417.
- (forthcoming): “The Best of Both Worlds: Combining RCTs with Structural Modeling,” *Journal of Economic Literature*.
- UNITED NATIONS, D. O. E. AND P. D. SOCIAL AFFAIRS (2019): *Contraceptive Use by Method 2019: Data Booklet (ST/ESA/SER. A/435)*, United Nations, Department of Economic and Social Affairs, Population Division.
- VAN DER KLAUW, W. (2012): “On the Use of Expectations Data in Estimating Structural Dynamic Choice Models,” *Journal of Labor Economics*, 30, 521–554.
- VAN DER KLAUW, W. AND K. I. WOLPIN (2008): “Social Security and the Retirement and Savings Behavior of Low-Income Households,” *Journal of Econometrics*, 145, 21–42.
- WHO/RHR (2016): *Selected Practice Recommendations for Contraceptive Use, 3rd Edition*, World Health Organization Department of Reproductive Health and Research.
- WHO/RHR AND CCP, KNOWLEDGE FOR HEALTH PROJECT (2018): *Family Planning: A Global Handbook for Providers (2018 update)*, Baltimore and Geneva: CCP and WHO.
- WISWALL, M. AND B. ZAFAR (2015): “Determinants of College Major Choice: Identification Using an Information Experiment,” *The Review of Economic Studies*, 82, 791–824.
- WORLD DEVELOPMENT INDICATORS (2019): *World Development Indicators*, The World Bank.
- WULIFAN, J. K., S. BRENNER, A. JAHN, AND M. DE ALLEGRI (2015): “A Scoping Review on Determinants of Unmet Need for Family Planning among Women of Reproductive Age in Low and Middle Income Countries,” *BMC women’s health*, 16, 1–15.

A-1 Respondents' Characteristics

In Panel A of Table A-1, we report demographic and socioeconomic characteristics of the women in our analytical sample. In Panel B, we report key descriptive statistics regarding contraception.

While all the women in our sample say — as per our sample selection criteria — that they do not want to have a child (at least in the coming two years), 30% are not using any contraceptive method. The most popular contraceptive method is injections, followed by the pill, implants and male condoms.

In 30% of cases, women report that their partners have higher fertility preferences than them.³¹ There is however only limited correlation between not using a method and having a partner who has higher fertility preferences. In particular, a larger share of women are not using contraception when their partners have higher fertility preferences (37%), but the rate of women not using contraception is still high among women whose partners have similar fertility preferences (27%) (Table A-2).

In Table A-3, we compare key characteristics of women in our sample (Col. 1) with two samples from the latest relevant representative survey, the 2015 AIDS Indicator Survey (AIS). Col. 2 reports summary statistics for women who were interviewed in the same three provinces and meet our analytical sample's eligibility criteria, while Col. 3 reports summary statistics for women who meet the same criteria and were interviewed in the whole of Mozambique. The women in our sample tend to be younger. At least in part because of this, on average they have fewer children than their counterparts in the AIS and are also more likely to have secondary education and above. They are quite similar in terms of whether they use contraception and which method they use (e.g., 30% of our sample reports not using contraception vs. 28% in the same three provinces in the 2015 AIS). The only notable difference is that they are 5 percentage points less (more) likely to use the pill (implants). A comparison of Columns (2) and (3) confirms that the three provinces we targeted have higher levels of economic development than the rest of country as well as lower levels of unmet need for contraception conditional on not wanting another child within two years.

³¹More precisely, 30% of respondents answer “yes” when asked, towards the end of the interview, whether her partner wants to have more children (if the respondent said she did not want anymore) or whether her partner wants to have a child sooner than her (if she said that she wanted to have another child, but wanted to wait at least 2 years).

A-2 Detailed Discussion of Beliefs Descriptive Statistics

Respondents have a very high expected unprotected probability of contracting an STD in the coming 12 months, and a good understanding of the fact that condoms, and condoms only, protect against STDs.

As in many other developing countries today, family planning is available free of charge in government facilities in Mozambique, and are also available at a cost from private providers. Consistent with the fact that, except for male condoms, at least 85% of users in the last DHS (2011) obtained their contraceptives from public providers, expected costs are low (from 14 to 27 Meticais per month or an annual cost of no more than about 1% of GDP per capita)

Monthly indirect costs such as transport costs associated with each method vary from 23 (condom) and 37 (injections) Meticais per month, and the ranking of method by costs reflects what would be expected given the accessibility and frequency of administration of each method.³²

Other variables related to supply also reflect the relative ease with which modern FP methods can be obtained, with an average expected waiting time of 19 (condoms) to 23 (injections and implants) minutes and an expected probability of being able to obtain the method when needed of 82% (implants) to 90% (condoms).

The women interviewed hold plausible beliefs regarding the probability of side effects. First, they understand that the risk of side effects is very low with condoms, but that hormonal methods come with a risk of nausea/vomiting, menstrual irregularities, and other side effects. It is difficult to compare the reported probabilities with an “objective” measure, but the range of values appears reasonable (from around 20% for nausea (injections) to 58% for menstrual irregularities (injections)) in light of reliable information stating that these and other side effects are “common to very common” for each of the three hormonal methods covered here (e.g., <https://bnf.nice.org.uk>).

Interestingly, on average women also hold reasonable beliefs about the effect of contraceptive methods on the ability to conceive after discontinuation. The average expected probability of managing to conceive in the 12 months following discontinuation if they decided that they wanted to get pregnant is 69% for implants and injections, 73% for the pill and 81% for condoms, compared to a 75% expected probability of managing to conceive within the coming 12 months if they decided that they wanted to get pregnant and were not currently using any contraceptive. In this sample, there is therefore no evidence of the mistaken belief that modern contraception has long-term effects on the ability to conceive.

³²In particular, the indirect cost of the pill and condoms, which are obtained from a range of providers including pharmacies, is lower than that of injections, which are overwhelmingly obtained from public health posts (MISAU, INE and ICF, 2013) and the indirect cost of obtaining implants, which are also obtained from a restricted range of providers, is lower than the indirect cost of obtaining injections, as would be expected by the difference in frequency of application.

We also elicited women's expected probability of approval of each alternative contraceptive method by their coreligionists (i.e., individuals who share the same religion, whose opinions may or not align with the position of religious *authorities*), as well as their parents, friends and partner. Expected approval by coreligionists, friends and parents are thought of as capturing both opposition from people whose opinions women may value and opposition by the woman herself due to religious or cultural reasons. The women's expected probability of approval by others is generally low (60% or less), especially in the case of coreligionists. As expected, women who say that their partners want more children or want them earlier than they have a lower expected probability that their partners would approve of them using a method relative to not using a method.³³ Partners' fertility preferences — which do not vary within woman — are however not the only driver of differences in expected approval across alternatives: the pairwise coefficient of correlation in partner approval across the three hormonal methods is between .67 and .71, and that between condoms and hormonal methods between .37 and .47. Similarly, approval of the “no method” alternative is overall largely uncorrelated with that of specific contraceptive methods (ρ between -.06 and -.01) even though, unsurprisingly, over a quarter of women expecting a high chance (15/20) of partner approval of injections expect a zero chance of approval of the no method alternative, for instance. Taken together, these data suggest that (i) many women believe that their partners are willing to use contraception to achieve the women's family plan even though they personally do not wish to avoid a pregnancy and (ii) method-specific attributes influence partners' willingness to use them.

Women's answers to questions about the probability of being able to hide from their partner the use of each method or non-use of any method are also plausible. Reassuringly, the vast majority of respondents do not think they would be able to use male condoms without the knowledge of their partners. For the other methods and for using no method, the expected probability of being able to hide use or non-use from partners varies between 32% (implants and doing nothing) and 42% (injections). This suggests that women took into consideration the fact that men can infer the use or non-use of contraception based not only on the direct observation of use of the method but also from side effects such as menstrual irregularities and pregnancy (non-)occurrences.

In summary, women in our sample are, on average, well informed about the failure rate of the male condom method, but underestimate somewhat the probability of pregnancy when not using any contraception and vastly overestimate (by a factor of between about 3 and 5) the probability of pregnancy when using hormonal methods — resulting in a large underestimation of the ability of hormonal methods to protect women against pregnancy relative to using no method. Women also understand perfectly well that only condoms protect against STDs, and have a high expected

³³For instance, the expected probability of approval if using injections minus the expected probability of approval if not using any method is 25 (2) %-points on average among women whose partners have similar (higher) fertility preferences.

risk of contracting STDs when using no protection. Expected monthly costs, waiting times and other issues with supply are low. The expected probability of side effects is high (and within a reasonable range). Finally, expected rates of approval by others are low for any action that the women could take including using no method.

A-2 Appendix Tables

Table A-1: Summary Statistics for Method-Invariant Variables

	Mean	SD	Count
Panel A			
Age 18-24	0.32		584
Age 25-34	0.43		584
Age 35-44	0.22		584
Age 45-49	0.03		584
# Children	2.61	1.72	584
No Schooling	0.14		584
Some Primary Schooling	0.44		584
Some Secondary Schooling	0.42		584
Urban	0.47		584
Maputo City	0.22		584
Maputo Province	0.38		584
Gaza Province	0.39		584
Partner Wants More Children or Wants them Earlier	0.30		584
Muslim	0.03		584
Christian	0.47		584
Catholic	0.13		584
Protestant	0.03		584
Other Religion	0.30		584
No Religion	0.04		584
Doesn't Know Religion	0.01		584
Panel B			
No Method	0.30		584
Injections	0.32		556
Pill	0.21		557
Implants	0.11		502
Male Condom	0.10		562
Sex Last Month	0.88		584
Sex Last Quarter	0.11		584
Sex Activity Missing	0.01		584
# Methods Known	4.40	1.63	584
# Methods Known (Main Four)	2.73	0.60	584
<i>N</i>			584

Source: Survey described in Section 2.2. Panel B reports the share of women who are using each method among the sample of those who know about this method. The number of observations reported in the last column is less than 584 for modern methods because not all women in our sample know every method.

Table A-2: Summary Statistics by Partner's Fertility Preferences

Partner Fertility Preferences:	Wants The Same			Wants More		
	Mean	SD	Count	Mean	SD	Count
Panel A						
Age 18-24	0.32		411	0.32		173
Age 25-34	0.40		411	0.49		173
Age 35-44	0.24		411	0.17		173
Age 45-49	0.04		411	0.02		173
# Children	2.73	1.75	411	2.31	1.62	173
No Schooling	0.13		411	0.17		173
Some Primary Schooling	0.47		411	0.37		173
Some Secondary Schooling	0.40		411	0.46		173
Urban	0.44		411	0.56		173
Maputo City	0.22		411	0.24		173
Maputo Province	0.42		411	0.30		173
Gaza Province	0.37		411	0.46		173
Partner Wants More Children or Wants them Earlier	0.00		411	1.00		173
Muslim	0.02		411	0.04		173
Christian	0.47		411	0.45		173
Catholic	0.13		411	0.13		173
Protestant	0.04		411	0.01		173
Other Religion	0.30		411	0.30		173
No Religion	0.03		411	0.05		173
Doesn't Know Religion	0.01		411	0.02		173
Panel B						
No Method	0.27		411	0.37		173
Injections	0.35		396	0.26		160
Pill	0.23		395	0.19		162
Implants	0.11		354	0.12		148
Male Condom	0.09		395	0.12		167
Sex Last Month	0.87		411	0.89		173
Sex Last Quarter	0.12		411	0.10		173
Sex Activity Missing	0.01		411	0.01		173
# Methods Known	4.40	1.59	411	4.39	1.74	173
# Methods Known	2.75	0.57	411	2.68	0.68	173
<i>N</i>			411			173

Source: Survey described in Section 2.2.

Table A-3: Comparison Between Sample and Population Characteristics

	Dataset	AIS 2015 (3 Provinces)	AIS 2015 (All)
Panel A			
Age 18-24	0.32	0.23	0.27
Age 25-34	0.43	0.39	0.36
Age 35-44	0.22	0.31	0.29
Age 45-49	0.03	0.07	0.08
# Children	2.61	3.70	4.20
No Schooling	0.14	0.09	0.22
Some Primary Schooling	0.44	0.61	0.53
Some Secondary Schooling	0.42	0.30	0.25
Panel B			
No Method	0.30	0.28	0.44
Injections	0.32	0.30	0.30
Pill	0.21	0.26	0.17
Implants	0.11	0.06	0.04
Male Condom	0.10	0.10	0.05
<i>N</i>	584	475	1469

Sources: Survey described in Section 2.2 (Column 1); Maputo City, Maputo Province and Gaza Province samples of the 2015 AIDS Indicators Survey (MISAU, INE and ICF, 2016) meeting the same sample selection criteria as in Column 1 (Column 2); All women interviewed for the 2015 AIDS Indicators Survey (MISAU, INE and ICF, 2016) meeting the same sample selection criteria as in Column 1 (Column 3). Selection criteria: age between 18-49, cohabiting, does not want to have a(nother) child within two years, is not infecund, is not pregnant and uses one of the five alternatives listed in Panel B.

Table A-4: Summary Statistics for All Method-Specific Variables

	If using:	Condoms	Implants	Injections	No Method	Pill
P(Pregnancy)	Mean	0.17	0.25	0.19	0.78	0.35
	SD	0.268	0.252	0.231	0.258	0.3
	Obs.	553	469	537	579	540
P(STD)	Mean	0.14	0.79	0.78	0.75	0.78
	SD	0.267	0.235	0.238	0.269	0.24
	Obs.	557	494	550	566	549
E(Method Cost)	Mean	22.47	25.64	27.03	0	14.07
	SD	130.848	190.582	196.857	0	99.159
	Obs.	554	498	549	584	545
E(Other Costs)	Mean	22.58	27.37	36.55	0	24.07
	SD	171.702	194.499	249.779	0	208.577
	Obs.	554	498	550	584	547
P(Obtaining on Time)	Mean	0.9	0.82	0.84	1	0.86
	SD	0.169	0.223	0.224	0	0.201
	Obs.	554	486	551	584	549
E(Waiting Time)	Mean	18.75	23.34	23.46	0	21.56
	SD	12.716	19.625	19.714	0	16.747
	Obs.	536	464	525	584	535
P(Nausea or Headache)	Mean	0.03	0.24	0.21	0	0.44
	SD	0.116	0.265	0.258	0	0.319
	Obs.	539	414	507	584	503
P(Menstrual Irreg. or Vaginal Infections)	Mean	0.06	0.52	0.58	0	0.46
	SD	0.175	0.259	0.296	0	0.306
	Obs.	540	430	529	584	517
P(Altered Libido, Pleasure or Romance)	Mean	0.26	0.15	0.19	0	0.14
	SD	0.323	0.219	0.271	0	0.235
	Obs.	533	418	513	584	497
P(Other Negative Effects)	Mean	0.06	0.33	0.31	0	0.31
	SD	0.164	0.266	0.296	0	0.272
	Obs.	539	440	523	584	516
P(Pregnancy after Discontinuation)	Mean	0.81	0.69	0.69	0.73	0.75
	SD	0.293	0.24	0.245	0.291	0.23
	Obs.	552	462	534	575	539
P(Parents Approval)	Mean	0.61	0.5	0.53	0.28	0.54
	SD	0.31	0.304	0.311	0.278	0.313
	Obs.	529	465	516	532	522
P(Relig. Approval)	Mean	0.49	0.39	0.39	0.3	0.39
	SD	0.35	0.309	0.307	0.299	0.317
	Obs.	488	435	470	490	479
P(Partner Approval)	Mean	0.55	0.54	0.58	0.4	0.6
	SD	0.32	0.303	0.324	0.335	0.31
	Obs.	554	491	550	574	549
P(Friends Approval)	Mean	0.56	0.49	0.51	0.27	0.54
	SD	0.321	0.312	0.315	0.27	0.317
	Obs.	535	471	529	544	526
P(Hide from Partner)	Mean	0.05	0.32	0.42	0.32	0.38
	SD	0.177	0.298	0.343	0.33	0.316
	Obs.	558	487	550	573	551

Source: Survey described in Section 2.2. $P(\cdot)$ stands for “probability of event happening” and $E(\cdot)$ is the expectation operator. “Pregnancy” and “STD” refer to the perceived probability of pregnancy occurring or of contracting an STD, respectively, within 12 months. Costs are expected monthly costs. When the number of observations is less than 584, this is due to either some women not knowing of the relevant method (see the last column of Panel B of Table A-1 for the number of women who know of each method), or to women not answering a question about a method. Waiting time corresponds to the middle of the interval chosen by respondents and is expressed in minutes. Top 1% in terms of costs and waiting times removed.

Table A-5: Full Nested Logit Estimates

Impute Missing Values?	Method's P(pregnancy)				Add P(STD) and P(partner's approval)		Add Method P(pregnancy)		Add supply-side		All	
	Yes	No	Yes	No	Yes	No	Yes	No	Yes	No	Yes	No
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(9)	(10)
Method-Specific Variables												
Spacing × P(pregnancy)	-0.008 (0.014)	-0.013 (0.016)	-0.003 (0.006)	0.002 (0.005)	0.001 (0.005)	0.004 (0.005)	0.001 (0.005)	0.005 (0.005)	0.001 (0.006)	0.005 (0.009)	0.001 (0.006)	0.009 (0.009)
Limiting × P(pregnancy)	-0.024 (0.024)	-0.034** (0.016)	-0.015* (0.009)	-0.011 (0.009)	-0.010 (0.008)	-0.008 (0.007)	-0.009 (0.007)	-0.007 (0.006)	-0.009 (0.007)	-0.007 (0.006)	-0.009 (0.007)	-0.003 (0.007)
P(STD)			0.012 (0.010)	0.012 (0.011)	0.007 (0.010)	0.006 (0.010)	0.005 (0.009)	0.002 (0.009)	0.003 (0.010)	0.002 (0.009)	0.003 (0.010)	-0.006 (0.008)
P(partner's approval)			0.065*** (0.011)	0.068*** (0.012)	0.066*** (0.011)	0.066*** (0.012)	0.059*** (0.014)	0.054*** (0.014)	0.061*** (0.012)	0.054*** (0.014)	0.061*** (0.012)	0.048*** (0.016)
P(obtain when needed)							0.012 (0.008)	0.013* (0.007)	0.011 (0.009)	0.013* (0.007)	0.011 (0.009)	0.017* (0.010)
E(waiting time)							-0.001 (0.001)	-0.002 (0.002)	-0.002 (0.002)	-0.002 (0.002)	-0.002 (0.002)	-0.002 (0.002)
E(direct costs)							0.001 (0.001)	0.002*** (0.001)	0.001 (0.001)	0.001 (0.001)	0.001 (0.001)	0.002** (0.001)
E(other costs)							-0.001 (0.000)	0.000 (0.001)	-0.001* (0.000)	0.000 (0.001)	-0.001* (0.000)	0.000 (0.002)
P(nausea)											-0.009* (0.004)	-0.008 (0.005)
P(menstrual irreg.)											0.010** (0.005)	0.004 (0.005)
P(other neg. effect)											-0.014** (0.006)	-0.016** (0.008)
P(affect libido romance)											0.006 (0.006)	0.006 (0.006)
P(preg. after disc.)											0.019** (0.009)	0.018 (0.012)
× Spacing											0.024** (0.010)	0.011 (0.010)
P(preg. after disc.)											0.011 (0.010)	0.015 (0.010)
× Limiting											0.008 (0.008)	0.003 (0.009)
P(parents approval)											0.004 (0.009)	0.003 (0.010)
P(coreligionists approval)											0.007 (0.009)	-0.000 (0.009)
P(friends' approval)											0.007 (0.009)	-0.000 (0.009)

Method-Specific Intercepts (Relative to No Method)														
	Yes	No	Yes	No	Yes	No	Yes	No	Yes	No	Yes	No	Yes	No
Condoms	-1.604** (0.803)	-1.260 (0.839)	-1.379* (0.792)	-1.082 (0.885)	-0.895 (0.959)	-0.512 (1.061)	-0.443 (0.959)	-0.696 (1.144)	-0.390 (0.987)	0.121 (1.337)				
Implants	0.338 (0.721)	-0.272 (0.791)	0.297 (0.544)	0.176 (0.624)	-0.295 (0.677)	-0.525 (0.755)	-0.087 (0.687)	-0.223 (0.833)	0.243 (0.731)	-0.161 (1.035)				
Injections	0.619 (0.563)	0.396 (0.590)	0.512 (0.534)	0.362 (0.615)	-0.079 (0.674)	-0.348 (0.751)	0.100 (0.686)	-0.074 (0.833)	0.437 (0.731)	-0.021 (1.037)				
Pill	0.540 (0.593)	0.203 (0.638)	0.397 (0.535)	0.271 (0.617)	-0.208 (0.675)	-0.440 (0.753)	-0.022 (0.685)	-0.162 (0.833)	0.334 (0.730)	-0.071 (1.035)				
No Method τ	1.000 (72.036)	1.000 (1.420)	1.000 (5.849)	1.000 (1.282)	1.000 (3.518)	1.000 (4.288)	1.000 (6.526)	1.000 (11.102)	1.000 (7.971)	1.000 (10.209)				
Condom τ	1.000 (4.517)	1.000 (16.898)	1.000 (2.353)	1.000 (2.025)	1.000 (247.185)	1.000 (97.815)	1.000 (4.689)	1.000 (355.785)	1.000 (10.611)	1.000 (77.518)				
Hormonal τ	0.286 (0.273)	0.683** (0.342)	0.225*** (0.055)	0.202*** (0.057)	0.224*** (0.050)	0.190*** (0.051)	0.191*** (0.053)	0.152*** (0.043)	0.189*** (0.047)	0.134*** (0.049)				
Miss. Val. Indicators	Yes	No	Yes	No	Yes	No	Yes	No	Yes	No	Yes	No	Yes	No
Alternatives	2761	2491	2761	2336	2761	2336	2761	2047	2761	1360				
Women	584	527	584	491	584	491	584	428	584	285				

Source: Estimates of Equation (1) using own survey data described in Section 2.2. Robust standard errors in parentheses, * p<0.10 ** p<0.05 *** p<0.01. Missing values set to zero and indicators for missing values included in Columns (1), (3), (5), (7) and (9). All the other columns exclude cases with any missing value for any of the included variables.

Table A-6: Policy Counterfactuals

	Condom	Implants	Injections	No method	Pill
Baseline predicted share using among those who know the method:	0.098	0.109	0.318	0.301	0.218
Change in predicted share if:					
Increase by 25%-pts the expected risk of pregnancy when using no method for those who expect risk below 17 ^a	-0.005	0.005	0.012	-0.019	0.009
Increase to 85% expected risk of pregnancy when using no method for those who expect risk below 17	-0.005	0.007	0.016	-0.027	0.011
Increase by 25% expected probability of partner approval of all modern methods	0.007	0.007	0.018	-0.036	0.006
Increase to 100% expected probability of partner approval of all modern methods	0.015	0.013	0.053	-0.076	-0.001
Remove all side effects of modern methods	-0.001	-0.003	-0.020	-0.003	0.027
Remove all supply constraints of modern methods	-0.001	0.002	0.009	-0.011	0.000
Align partner's fertility preferences with the woman's	0.001	0.007	0.010	-0.024	0.009

Predicted changes in the probability of choosing each alternative based on the model reported in Column (9) of Table A-5. Beliefs are capped at 20 where an increase by 25%-pts would lead to beliefs above 20 out of 20. Side effects are defined as nausea or headaches, menstrual irregularities or vaginal infections, and "other" side effects. Supply barriers refer to direct and indirect monetary costs as well as waiting times and the inability to obtain the method when needed.

Table A-7: Policy Counterfactuals With and Without Imputing Missing Values

Panel A: Including Missing Values Indicators (Col. 9 Table A-5)					
	Condom	Implants	Injections	No Method	Pill
P(0) + 25 %-pts if P(0)<17, P(0)<17 Sample	-0.013	0.013	0.031	-0.049	0.022
P(0) + 25 %-pts if P(0)<17, Whole Sample	-0.005	0.005	0.012	-0.019	0.009
Approval + 25 %-pts	0.007	0.007	0.018	-0.036	0.006
Same Fertility Preferences	0.001	0.007	0.010	-0.024	0.009
No Side Effects	-0.001	-0.003	-0.020	-0.003	0.027
No Supply Barriers	-0.001	0.002	0.009	-0.011	0.000
Panel B: Excluding Women With Any Missing Value (Col. 10 Table A-5)					
	Condom	Implants	Injections	No Method	Pill
P(0) + 25 %-pts if P(0)<17, P(0)<17 Sample	-0.025	0.014	0.033	-0.047	0.029
P(0) + 25 %-pts if P(0)<17, Whole Sample	-0.010	0.006	0.013	-0.019	0.011
Approval + 25 %-pts	0.006	0.006	0.009	-0.027	0.008
Same Fertility Preferences	0.006	0.007	0.019	-0.045	0.016
No Side Effects	-0.005	-0.002	-0.017	-0.012	0.037
No Supply Barriers	-0.003	-0.002	0.016	-0.009	-0.002

Predicted changes in the probability of choosing each alternative based on the model reported in the relevant column of Table A-5. Beliefs are capped at 20 where an increase by 25%-pts would lead to beliefs above 20 out of 20. Side effects are defined as nausea or headaches, menstrual irregularities or vaginal infections, and “other” side effects. Supply barriers refer to direct and indirect monetary costs as well as waiting times and the inability to obtain the method when needed. P(0) stands for “perceived probability of pregnancy within 12 months absent contraception”. “Same Fertility Preferences” means that the partners of all women want to (space) limit fertility if the woman says she wants to (space) limit it.

Table A-8: Further Robustness Checks

	Main Specification	Exclude if only 0, 5, 10, 15, 20	Exclude if fewer than 13 out of 16 answers for method	Exclude if P(preg.) 5 yrs < 1 yr
	(1)	(2)	(3)	(4)
Method-Specific Variables				
Spacing × P(pregnancy)	0.001 (0.006)	0.001 (0.006)	0.001 (0.005)	0.001 (0.006)
Limiting × P(pregnancy)	-0.009 (0.007)	-0.009 (0.007)	-0.009 (0.007)	-0.012 (0.007)
P(STD)	0.003 (0.010)	0.003 (0.010)	0.004 (0.010)	0.004 (0.011)
P(nausea)	-0.009* (0.004)	-0.009* (0.005)	-0.009** (0.004)	-0.008* (0.005)
P(menstrual irreg.)	0.010** (0.005)	0.011** (0.005)	0.010** (0.005)	0.010** (0.005)
P(other neg. effect)	-0.014** (0.006)	-0.014** (0.006)	-0.014** (0.006)	-0.014** (0.007)
P(affect libido romance)	0.006 (0.006)	0.006 (0.006)	0.006 (0.006)	0.006 (0.006)
Spacing × P(pregnancy after disc.)	0.019** (0.009)	0.019** (0.009)	0.018** (0.009)	0.017* (0.009)
Limiting × P(pregnancy after disc.)	0.024** (0.010)	0.024** (0.010)	0.024** (0.009)	0.026*** (0.010)
P(parents approval)	0.011 (0.008)	0.011 (0.008)	0.011 (0.008)	0.012 (0.008)
P(coreligionists approval)	0.004 (0.009)	0.003 (0.009)	0.005 (0.008)	0.001 (0.010)
P(partner's approval)	0.061*** (0.012)	0.061*** (0.012)	0.060*** (0.011)	0.062*** (0.012)
P(friends' approval)	0.007 (0.009)	0.007 (0.009)	0.007 (0.009)	0.006 (0.010)
Partner wants the same × P(hide)	-0.013** (0.006)	-0.013** (0.006)	-0.013** (0.006)	-0.014** (0.006)
Partner wants more kids × P(hide)	-0.002 (0.011)	-0.002 (0.011)	-0.002 (0.011)	-0.005 (0.011)
P(obtain when needed)	0.011 (0.009)	0.011 (0.009)	0.011 (0.009)	0.017* (0.009)
E(waiting time)	-0.002 (0.002)	-0.002 (0.002)	-0.002 (0.002)	-0.002 (0.002)
E(direct costs)	0.001 (0.001)	0.001 (0.001)	0.001 (0.001)	0.003*** (0.001)
E(other costs)	-0.001* (0.000)	-0.001* (0.000)	-0.001* (0.000)	-0.004*** (0.001)
No Method Nest: Method-Invariant Variables				
Age 25-34	0.069 (0.279)	0.094 (0.281)	0.052 (0.280)	0.054 (0.290)
Age 35-44	0.954** (0.402)	0.979** (0.403)	0.923** (0.404)	1.038** (0.420)
Age 45-49	1.680** (0.718)	1.690** (0.716)	1.680** (0.706)	1.577** (0.725)
Some primary	0.343 (0.353)	0.311 (0.359)	0.336 (0.356)	0.434 (0.364)
Secondary schooling and above	-0.235 (0.399)	-0.238 (0.404)	-0.287 (0.401)	-0.320 (0.412)

Urban	-0.049 (0.286)	-0.043 (0.287)	-0.062 (0.287)	-0.025 (0.296)
Maputo Province	0.109 (0.373)	0.087 (0.375)	0.097 (0.371)	0.027 (0.389)
Gaza Province	0.349 (0.362)	0.340 (0.364)	0.342 (0.361)	0.249 (0.381)
Partner wants more kids	0.531** (0.246)	0.534** (0.247)	0.501** (0.247)	0.536** (0.260)
No. of children	-0.011 (0.085)	-0.000 (0.085)	-0.020 (0.085)	0.009 (0.088)
Limiting	-0.523* (0.302)	-0.531* (0.303)	-0.503* (0.302)	-0.490 (0.312)
Catholic	-0.221 (0.347)	-0.210 (0.348)	-0.213 (0.351)	-0.162 (0.354)
Muslim	0.385 (0.649)	0.391 (0.649)	0.389 (0.645)	0.344 (0.723)
Protestant	0.888 (0.582)	0.910 (0.584)	0.894 (0.576)	1.039* (0.595)
Other religion	0.001 (0.257)	0.014 (0.259)	-0.040 (0.259)	0.068 (0.263)
Atheist	1.101** (0.487)	1.109** (0.487)	1.053** (0.493)	1.140** (0.492)
Doesn't know religion	0.278 (1.842)	0.309 (1.845)	0.237 (1.839)	0.439 (1.795)
P(pregnancy) absent contraception	-0.068*** (0.022)	-0.069*** (0.022)	-0.062*** (0.022)	-0.084*** (0.024)
P(STD) absent contraception	0.027 (0.022)	0.027 (0.023)	0.024 (0.022)	0.013 (0.022)
<hr/>				
Condoms Nest: Method-Invariant Variables				
Age 25-34	0.368 (0.374)	0.365 (0.375)	0.343 (0.372)	0.456 (0.387)
Age 35-44	0.943 (0.582)	0.935 (0.583)	0.935 (0.578)	1.029* (0.600)
Age 45-49	0.296 (1.025)	0.270 (1.025)	0.328 (1.016)	0.338 (1.026)
Some primary	0.271 (0.569)	0.253 (0.573)	0.253 (0.572)	0.193 (0.584)
Secondary schooling and above	0.270 (0.594)	0.251 (0.597)	0.255 (0.595)	0.348 (0.601)
Urban	0.367 (0.402)	0.367 (0.401)	0.337 (0.403)	0.438 (0.414)
Maputo Province	0.829* (0.481)	0.813* (0.481)	0.827* (0.479)	0.903* (0.510)
Gaza Province	0.511 (0.406)	0.492 (0.407)	0.510 (0.406)	0.833* (0.426)
Partner wants more kids	0.216 (0.353)	0.216 (0.353)	0.229 (0.353)	0.112 (0.375)
No. of children	-0.496*** (0.155)	-0.489*** (0.155)	-0.506*** (0.155)	-0.492*** (0.164)
Limiting	0.572 (0.421)	0.565 (0.421)	0.576 (0.419)	0.566 (0.438)
Catholic	-0.058 (0.465)	-0.065 (0.465)	-0.069 (0.467)	-0.237 (0.502)
Muslim	0.995 (0.764)	0.989 (0.762)	0.987 (0.763)	0.848 (0.798)
Protestant	-14.615***	-14.609***	-14.895***	-14.399***

	(0.502)	(0.503)	(0.498)	(0.533)
Other religion	-0.156	-0.163	-0.148	-0.212
	(0.370)	(0.371)	(0.369)	(0.393)
Atheist	-0.324	-0.341	-0.367	-0.530
	(1.281)	(1.280)	(1.296)	(1.569)
Doesn't know religion	2.932**	2.928**	2.901**	3.089**
	(1.262)	(1.264)	(1.263)	(1.242)
P(pregnancy) absent contraception	-0.055*	-0.055*	-0.054*	-0.081**
	(0.033)	(0.033)	(0.033)	(0.034)
P(STD) absent contraception	-0.039	-0.038	-0.039	-0.040
	(0.034)	(0.034)	(0.034)	(0.037)
<hr/>				
Method-Specific Intercepts				
Condoms	-0.389	-0.371	-0.398	-0.604
	(0.987)	(0.989)	(0.983)	(1.022)
Implants	0.244	0.251	0.198	-0.162
	(0.731)	(0.734)	(0.728)	(0.770)
Injections	0.438	0.442	0.390	0.038
	(0.731)	(0.733)	(0.728)	(0.765)
Pill	0.334	0.339	0.288	-0.072
	(0.730)	(0.733)	(0.727)	(0.767)
<hr/>				
No Method τ	1.000	1.000	1.000	1.000
	(3.909)	(163.878)	(6.691)	(5.965)
Condom τ	1.000	1.000	1.000	1.000
	(4.069)	(18.856)	(24.710)	(4.278)
Hormonal τ	0.189***	0.193***	0.187***	0.194***
	(0.047)	(0.048)	(0.047)	(0.048)
<hr/>				
Missing Value Indicators				
	Yes	Yes	Yes	Yes
Alternatives	2761	2737	2588	2638
Women	584	579	574	556

Source: Estimates of Equation (1) using own survey data described in Section 2.2. Robust standard errors in parentheses, * $p < 0.10$ ** $p < 0.05$ *** $p < 0.01$. Missing values set to zero and indicators for missing values included in all columns. The main specification corresponds to Column (9) of Table A-5.

Table A-9: Beliefs and Duration of Use

	Effect of Year Started Using Method		Observations
	Coef.	S.E.	
P(pregnancy)	0.104	(0.074)	393
P(STD)	0.045	(0.087)	394
P(nausea)	-0.024	(0.083)	391
P(menstrual irreg.)	0.163*	(0.093)	393
P(other neg. effect)	-0.035	(0.076)	392
P(affect libido romance)	0.083	(0.079)	390
P(pregnancy after disc.)	0.040	(0.064)	386
P(parents approval)	0.035	(0.083)	374
P(coreligionists approval)	0.083	(0.091)	334
P(partner's approval)	-0.062	(0.077)	395
P(friends' approval)	-0.022	(0.082)	383
P(hide method)	-0.001	(0.095)	395
P(obtain when needed)	-0.069	(0.053)	396
E(waiting time)	0.416*	(0.245)	379
E(direct costs)	1.337	(2.392)	390
E(other costs)	0.535	(2.519)	390

Each row corresponds to estimates obtained when regressing beliefs on the year the woman started using the contraceptive method she is currently using, a constant, and all the method-invariant characteristics included in n Panel A of Table A-1. Standard errors in parentheses, * $p < 0.10$ ** $p < 0.05$ ***.

Table A-10: Characteristics of Treated and Untreated Samples

	Untreated Mean	Treated Mean	Difference	T-test P-value
Age 25-34	0.39	0.46	-0.07	0.09
Age 35-44	0.26	0.18	0.08	0.03
Age 45-49	0.03	0.03	0.01	0.68
Some primary schooling	0.47	0.42	0.05	0.23
Secondary schooling and above	0.38	0.45	-0.08	0.06
Urban	0.47	0.48	-0.02	0.69
Maputo Province	0.40	0.37	0.03	0.50
Gaza Province	0.40	0.39	0.01	0.81
Partner wants more kids	0.29	0.30	-0.00	0.90
No. of children	2.76	2.45	0.32	0.03
Limiting	0.39	0.36	0.02	0.55
Catholic	0.16	0.09	0.07	0.02
Muslim	0.02	0.04	-0.02	0.12
Protestant	0.03	0.03	-0.00	0.95
Other religion	0.30	0.30	0.01	0.89
Atheist	0.02	0.05	-0.03	0.04
Doesn't know religion	0.01	0.01	-0.00	0.97
Not Using	0.31	0.30	0.01	0.75
Injections User	0.30	0.31	-0.00	0.97
Implant User	0.10	0.09	0.00	0.86
Pill User	0.20	0.20	-0.00	0.95
Condoms User	0.09	0.10	-0.01	0.60
(Before-treatment) Intention to Use	0.86	0.88	-0.02	0.47
Baseline Beliefs about Pregnancy Risk	15.44	15.84	-0.40	0.35
Absent Contraception				

Source: Survey described in Section 2.2. Treated women are women randomly selected to receive the pregnancy risk information message described in Section 6. Total sample size: 584, including 296 untreated and 288 treated women.

A-2 Appendix Figures

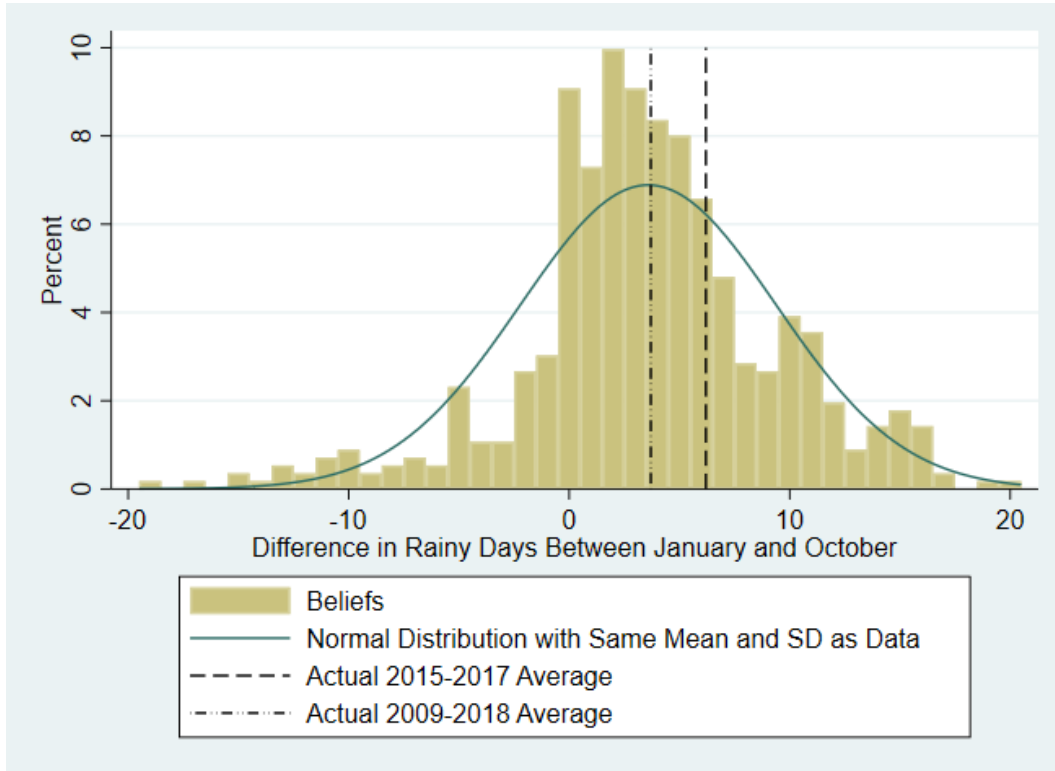


Figure A-1

Sources: <https://weather-and-climate.com/average-monthly-Rainy-days,maputo,Mozambique> (“Actual”) and survey described in Section 2.2 (“Data”).

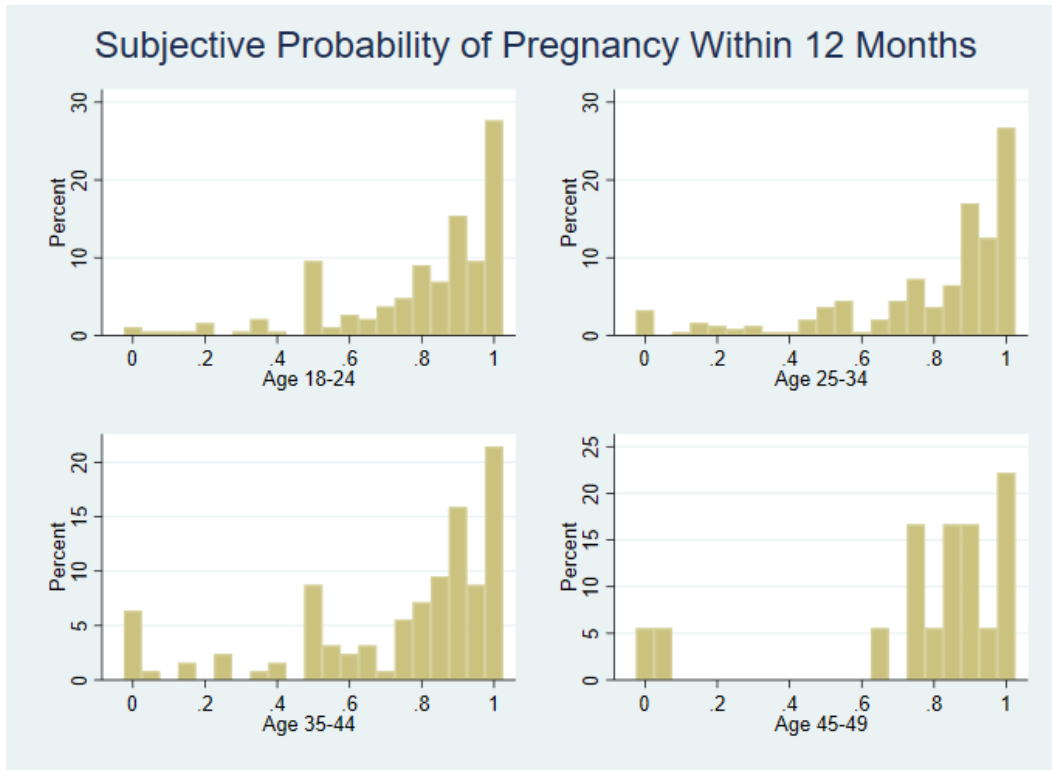


Figure A-2

Source: Survey described in Section 2.2.

A-2.1 Experimenter Demand Econometrics

For simplicity, we follow Blattman et al. (2019) and focus on experimenter's demand as introducing measurement error in a linear probability model.³⁴ Let reported intended take-up in period $t=0$ ("before information provision") or $t=1$ ("after information provision") be given by y_t . Reported beliefs in period t are denoted by b_t and unobserved determinants of intended take-up are represented by u_t . The linear probability model for y_t is thus given by:

$$y_t = \beta_0 + \beta_1 b_t + u_t.$$

We can express the regression for period $t = 1$ as

$$y_1 = \beta_0 + \beta_1 b_0 + \beta_1 \Delta b + u_1,$$

where $\Delta b = b_1 - b_0$. If reported beliefs respond to experimenter's demand in $t = 1$ but not in period $t = 0$,

$$b_1 = b_1^* + v \quad \text{and} \quad b_0 = b_0^*,$$

where $b_t^*, t = 0, 1$ are true beliefs. Let $\sigma_v^2 = \text{var}(v)$. In this case, one can establish that

$$\text{plim}(\hat{\beta}_{\Delta b}) = \beta_1 \left[1 - \frac{\sigma_v^2 + \text{cov}(v, \widetilde{\Delta b^*})}{\sigma_v^2 + (1 - R_{\Delta b^* b_0}^2) \sigma_{\Delta b^*}^2} \right] \neq \beta_1$$

(see, e.g., Bound et al. (2001)). $\hat{\beta}_{\Delta b}$ is the OLS estimator for the coefficient on Δb , $R_{\Delta b^* b_0}^2$ is the population coefficient of determination for a linear regression of $\Delta b^* = b_1^* - b_0^*$ on b_0 , and $\widetilde{\Delta b^*}$ is the residual from the best linear projection of Δb^* on b_0 . If Δb^* and b_0 are independent and $\text{cov}(v, \widetilde{\Delta b^*}) = 0$, one gets the usual attenuation bias formula for a classical measurement error in a simple regression.

Similarly, experimenter's demand will imply that the OLS estimator for the coefficient on b_0 ($\hat{\beta}_{b_0}$) is not consistent for β_1 either (see Levi (1973) when measurement error is classical). Conversely, if there are no experimenter's demand repercussions for beliefs, both $\hat{\beta}_{b_0}$ and $\hat{\beta}_{\Delta b}$ will be consistent for β_1 as will the estimator for the slope coefficient of

³⁴Blattman et al. (2019) study experimenter's demand in the outcome variable in a treatment effect context.

y_0 on b_0 . If this is not the case, this is suggestive of experimenter's demand on beliefs after information provision.

Setting aside its repercussions for beliefs, if experimenter's demand affects reported intended take-up, then

$$\mathbb{E}(y_1|b_0, \Delta b) = (\alpha_0 + \beta_0) + (1 - \alpha_0 - \alpha_1)\beta_1 b_0 + (1 - \alpha_0 - \alpha_1)\beta_1 \Delta b,$$

where $\alpha_0 = \mathbb{P}(y_1 = 1|y_1^* = 0)$ and $\alpha_1 = \mathbb{P}(y_1 = 0|y_1^* = 1)$ are miss-classification probabilities and, as before, y_1^* is true take-up intention as opposed to reported take-up intention, y_1 (see Hausman et al. (1998)). Consequently, if the two coefficient estimators for β_1 ($\hat{\beta}_{\Delta b}$ and $\hat{\beta}_{b_0}$) are similar, but different from that of the regression of y_0 on b_0 , there is evidence of experimenter's demand effects on take-up intentions. On the other hand, if those three coefficient estimates are similar, there is no evidence for experimenter's demands effects on beliefs or reported take-up intention. (Note that if there is evidence for experimenter's demand effects on beliefs, nothing can be concluded regarding experimenter's demand repercussions for reported take-up intentions.)