### Appendix Table 1. Comparison of sample with U.S. population

<table>
<thead>
<tr>
<th>Demographic variable</th>
<th>U.S. adult population percent</th>
<th>Survey participants percent</th>
</tr>
</thead>
<tbody>
<tr>
<td>Gender</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Male</td>
<td>49.2</td>
<td>49.8</td>
</tr>
<tr>
<td>Female</td>
<td>50.8</td>
<td>50.2</td>
</tr>
<tr>
<td>Age</td>
<td></td>
<td></td>
</tr>
<tr>
<td>18 - 24 years old</td>
<td>13.0</td>
<td>8.9</td>
</tr>
<tr>
<td>25 - 34 years old</td>
<td>17.6</td>
<td>12.9</td>
</tr>
<tr>
<td>35 - 44 years old</td>
<td>16.7</td>
<td>14.7</td>
</tr>
<tr>
<td>45 - 54 years old</td>
<td>18.0</td>
<td>16.5</td>
</tr>
<tr>
<td>55 - 64 years old</td>
<td>16.2</td>
<td>23.0</td>
</tr>
<tr>
<td>65 - 74 years old</td>
<td>10.4</td>
<td>16.7</td>
</tr>
<tr>
<td>75 years old or older</td>
<td>8.1</td>
<td>7.3</td>
</tr>
<tr>
<td>Educational attainment (25 and older)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Less than HS</td>
<td>13.4</td>
<td>7.9</td>
</tr>
<tr>
<td>HS Diploma or higher</td>
<td>57.0</td>
<td>61.7</td>
</tr>
<tr>
<td>Bachelor’s degree or higher</td>
<td>29.6</td>
<td>30.5</td>
</tr>
<tr>
<td>Race / ethnicity</td>
<td></td>
<td></td>
</tr>
<tr>
<td>White</td>
<td>76.2</td>
<td>74.2</td>
</tr>
<tr>
<td>Black / African-American</td>
<td>13.8</td>
<td>9.5</td>
</tr>
<tr>
<td>Other</td>
<td>10.0</td>
<td>6.4</td>
</tr>
<tr>
<td>Hispanic</td>
<td>17.1</td>
<td>9.9</td>
</tr>
<tr>
<td>Household income</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Less than $15,000</td>
<td>13.0</td>
<td>10.1</td>
</tr>
<tr>
<td>$15,000 to $24,999</td>
<td>10.8</td>
<td>7.3</td>
</tr>
<tr>
<td>$25,000 to $34,999</td>
<td>10.3</td>
<td>9.5</td>
</tr>
<tr>
<td>$35,000 to $49,999</td>
<td>13.6</td>
<td>12.1</td>
</tr>
<tr>
<td>$50,000 to $74,999</td>
<td>17.9</td>
<td>19.6</td>
</tr>
<tr>
<td>$75,000 to $99,999</td>
<td>11.9</td>
<td>14.2</td>
</tr>
<tr>
<td>$100,000 or more</td>
<td>22.6</td>
<td>27.2</td>
</tr>
</tbody>
</table>

Source: U.S. Census Bureau, 2013 American Community Survey. Note that the U.S. Census permits respondents to be characterized as both black/African-American and Hispanic, whereas the survey categories are limited to a single dimension, producing lower figures in these two categories.
Appendix Table 2. Sensitivity to focal responses of risk perceptions out of 100 smokers for cigarettes and e-cigarettes

<table>
<thead>
<tr>
<th></th>
<th>Mean (standard error of the mean)</th>
<th>Full sample</th>
<th>Excluding 50</th>
<th>Excluding 0, 50, 100</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Cigarette risk beliefs:</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Lung cancer</td>
<td>41.0 (0.9)</td>
<td>39.2 (1.1)</td>
<td>37.9 (1.1)</td>
<td></td>
</tr>
<tr>
<td></td>
<td>N = 870</td>
<td>N = 724</td>
<td>N = 694</td>
<td></td>
</tr>
<tr>
<td>Total mortality</td>
<td>50.3 (1.0)</td>
<td>50.3 (1.1)</td>
<td>47.6 (1.1)</td>
<td></td>
</tr>
<tr>
<td></td>
<td>N = 886</td>
<td>N = 762</td>
<td>N = 711</td>
<td></td>
</tr>
<tr>
<td><strong>E-cigarette risk beliefs:</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Lung cancer</td>
<td>27.3 (0.9)</td>
<td>24.5 (1.0)</td>
<td>25.6 (1.0)</td>
<td></td>
</tr>
<tr>
<td></td>
<td>N = 766</td>
<td>N = 681</td>
<td>N = 597</td>
<td></td>
</tr>
<tr>
<td>Total mortality</td>
<td>33.3 (1.0)</td>
<td>31.1 (1.1)</td>
<td>32.1 (1.1)</td>
<td></td>
</tr>
<tr>
<td></td>
<td>N = 776</td>
<td>N = 687</td>
<td>N = 607</td>
<td></td>
</tr>
</tbody>
</table>
Appendix Table 3. First-Stage regression results for selection correction for risk belief regressions

<table>
<thead>
<tr>
<th></th>
<th>Lung cancer risk</th>
<th>Total mortality risk</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of “Don’t Know” recycling responses</td>
<td>-0.115(^a) (0.020)</td>
<td>-0.114(^a) (0.020)</td>
</tr>
<tr>
<td>Refused to answer any recycling questions</td>
<td>-4.927(^a) (0.106)</td>
<td>-0.541(^a) (0.106)</td>
</tr>
<tr>
<td>Income</td>
<td>0.003(^a) (0.001)</td>
<td>0.003(^a) (0.001)</td>
</tr>
<tr>
<td>Top coded income</td>
<td>0.171 (0.203)</td>
<td>0.286 (0.206)</td>
</tr>
<tr>
<td>Constant</td>
<td>0.787(^a) (0.103)</td>
<td>0.813(^a) (0.104)</td>
</tr>
<tr>
<td>Lambda</td>
<td>3.912 (3.916)</td>
<td>3.091 (2.618)</td>
</tr>
</tbody>
</table>

Notes: N = 1,041. \(^a\) \(p < 0.01\), \(^b\) \(p < 0.05\), \(^c\) \(p < 0.10\)
Appendix Table 4. First-Stage regression results for two-stage least squares risk beliefs

<table>
<thead>
<tr>
<th></th>
<th>Lung cancer</th>
<th>Total mortality</th>
</tr>
</thead>
<tbody>
<tr>
<td>Recycling level</td>
<td>3.000\textsuperscript{a}</td>
<td>3.256\textsuperscript{a}</td>
</tr>
<tr>
<td></td>
<td>(0.913)</td>
<td>(0.983)</td>
</tr>
<tr>
<td>Household head</td>
<td>-6.007\textsuperscript{b}</td>
<td>-7.302\textsuperscript{a}</td>
</tr>
<tr>
<td></td>
<td>(2.647)</td>
<td>(2.854)</td>
</tr>
</tbody>
</table>

\[ F (2,748) = 7.65 \quad F (2,758) = 8.46 \]

\[ \text{Prob} > F 0.0005 \quad \text{Prob} > F 0.0002 \]

Sargan statistic 0.021 \quad Sargan statistic 0.048

p-value 0.886 \quad p-value 0.827

Notes: N = 766 and 776. Other variables included are those in Tables 3a and 3b excluding cigarette risk beliefs. \textsuperscript{a} p < 0.01, \textsuperscript{b} p < 0.05, \textsuperscript{c} p < 0.10