

WEB APPENDIX A
FIRST-STAGE SELECTION ESTIMATES

Covariate	OnlineCatSearch ^a	OnlinePurch%	CustSPContact
BuyGroup	.133 (.087)	.025 (.050)	.076** (.023)
CustTenure	-.136** (.023)	-.076** (.012)	-.026** (.006)
CreditLim	.137** (.018)	.082** (.015)	.035** (.006)
NewBuy%	-.036** (.017)	.021** (.005)	.010* (.006)
ZipAge	.025 (.023)	.009 (.012)	.016** (.006)
ZipEduc	.073** (.021)	.012* (.007)	.007 (.008)
ZipUrban	.011* (.006)	.030** (.012)	-.016** (.006)
Constant	-2.24** (.038)	-.009 (.012)	-.005 (.006)

Notes: n = 28,909; ** $p < .05$, * $p < .10$; Standard errors in parentheses; ^a Probit specification

WEB APPENDIX B
ESTIMATES OF SELF-SELECTION TERMS

Covariate	CustDisc%		log(Sales)		log(Net Profit)	
	<i>Equation 1</i>		<i>Equation 2</i>		<i>Equation 3</i>	
	Mean	SD	Mean	SD	Mean	SD
IMR ^{OS}	-.535*	.127	-.143*	.037	-.037*	.011
$\hat{\epsilon}_c^{OP}$	-.501*	.088	-.058	.047	-.022*	.011
$\hat{\epsilon}_c^{SP}$	.372*	.099	.393*	.113	.044	.024
$\hat{\epsilon}_{ct}^{OP}$	-.165*	.011	-.003	.013	-.002	.003
$\hat{\epsilon}_{ct}^{SP}$	.052	.048	.058	.053	.013	.011
OnlinePurch% $\times \hat{\epsilon}_c^{OP}$	.125*	.039	.010	.010	.005*	.003
CustSPContact $\times \hat{\epsilon}_c^{OP}$	.265	.206	-.427*	.075	-.041	.022
CustSPContact $\times \hat{\epsilon}_c^{SP}$	-.020	.025	-.007*	.002	-.002*	.001
OnlinePurch% $\times \hat{\epsilon}_c^{SP}$	-.078	.066	-.131*	.050	-.065*	.015
OnlinePurch% $\times \hat{\epsilon}_{ct}^{OP}$	.028*	.005	.017*	.002	.005*	.000
CustSPContact $\times \hat{\epsilon}_{ct}^{OP}$	-.066*	.026	-.061*	.014	-.010*	.004
CustSPContact $\times \hat{\epsilon}_{ct}^{SP}$	.000	.000	.001	.001	.001	.001
OnlinePurch% $\times \hat{\epsilon}_{ct}^{SP}$	.098	.086	-.065*	.024	-.035*	.007

Notes: n = 28,909; * zero not within the 95% credible interval;
OP = OnlinePurch%; OS = OnlineCatSearch; SP = CustSPContact.