We propose an extension to the existing Seemingly Unrelated Regression (SUR) models by including an interaction term between Gender_F (a dummy variable indicating female participants) and Major_STEM (a dummy variable indicating participants majoring in STEM fields). This interaction term allows us to explore whether the combined effect of gender and STEM background influences participants' reported beliefs (BeliefPrSs: the probability of success given a positive signal, and BeliefPrSf: the probability of success given a negative signal). The extended SUR model takes the form:

$$BeliefPrSs = \alpha_1 + \beta_1 Prim + \gamma_1 Gender\_F + \delta_1 Major\_STEM + \phi_1 (Gender\_F \times Major\_STEM) + \epsilon_1$$

$$BeliefPrSf = \alpha_2 + \beta_2 Prim + \gamma_2 Gender\_F + \delta_2 Major\_STEM + \phi_2 (Gender\_F \times Major\_STEM) + \epsilon_2$$

Round 200: Regression Results with Interaction Term

	BeliefPrSs	BeliefPrSf
prim	12.791	-16.274
Std. Err.	2.15	2.73
P-value	0.000	0.000
Gender_F	3.296	3.182
Std. Err.	3.58	4.54
P-value	0.357	0.484
Major_STEM	-2.382	7.898
Std. Err.	3.72	4.72
P-value	0.522	0.094
Gender_STEM	-0.656	-3.854
Std. Err.	4.60	5.84
P-value	0.887	0.509
Observations	128	