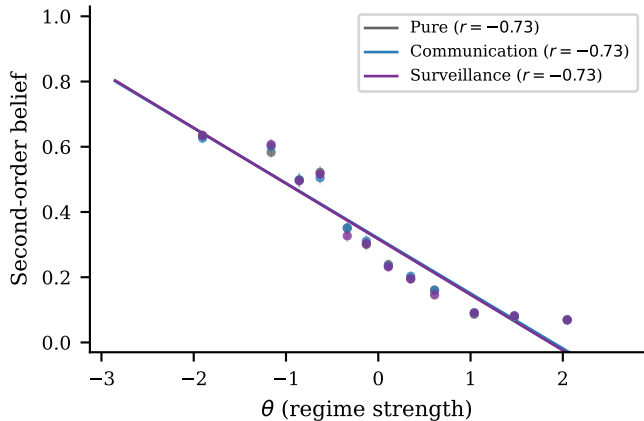(a) Second-order belief vs regime strength

(b) Calibration: belief vs actual join

Legend (a):
- Pure ($r = -0.73$)
- Communication ($r = -0.73$)
- Surveillance ($r = -0.73$)

X-axis (a): θ (regime strength)
Y-axis (a): Second-order belief

Legend (b):
- Pure ($r = +0.80$)
- Communication ($r = +0.80$)
- Surveillance ($r = +0.80$)
- Perfect calibration

X-axis (b): Actual join rate (period level)
Y-axis (b): Second-order belief