Online Appendix for Obvious *Ex Post* Equilibrium

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1 Definition of Extensive Game Forms with Consequences in X

An *extensive game form with consequences in* X is a tuple $\langle H, \prec, A, \mathcal{A}, P, (\mathcal{I}_i)_{i \in N}, g \rangle$, where:

1. H is a set of histories, along with a binary relation $\prec$ on H that represents precedence.
   (a) $\prec$ is a partial order, and $(H, \prec)$ form an arborescence.
   (b) $h_\emptyset$ denotes $h \in H : \neg \exists h' : h' \prec h$
   (c) H has bounded depth, i.e.:

$$\exists k \in \mathbb{N} : \forall h \in H : |\{h' \in H : h' \prec h\}| \leq k \tag{1}$$

   (d) $Z \equiv \{h \in H : \neg \exists h' : h \prec h'\}$
   (e) $\sigma(h)$ denotes the set of immediate successors of h.
2. A is a set of actions.
3. $\mathcal{A} : H \setminus h_\emptyset \to A$ labels each non-initial history with the last action taken to reach it.
   (a) $\mathcal{A}$ is one-to-one on $\sigma(h)$.
   (b) $A(h)$ denotes the actions available at h.

$$A(h) \equiv \bigcup_{h' \in \sigma(h)} \mathcal{A}(h') \tag{2}$$

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4. P is a player function. $P : H \setminus Z \to N \cup c$

5. $\mathcal{I}_i$ is a partition of $\{h : P(h) = i\}$ such that:

   (a) $A(h) = A(h')$ whenever h and h' are in the same cell of the partition.

   (b) For any $I_i \in \mathcal{I}_i$, we denote: $P(I_i) \equiv P(h)$ for any $h \in I_i$. $A(I_i) \equiv A(h)$ for any $h \in I_i$.

   (c) Each action is available at only one information set: If $a \in A(I_i)$, $a' \in A(I'_j)$, $I_i \neq I'_j$ then $a \neq a'$.

6. g is an outcome function. It associates each terminal history with an outcome. $g : Z \to X$