The purpose of our current endeavor is to investigate the role of self-efficacy in decisions pertaining to information privacy and how this role may vary between men and women. The concept of self-efficacy is concerned with people’s beliefs in their ability to produce given attainment. Social cognitive theory asserts that self-efficacy is one of the primary self-regulatory mechanisms that mediate behavioral production. This study has developed and validated a measure of the construct of information privacy self-efficacy (IPSE) that is defined as an individual perceived self-efficacy in sanctioning his/her conducts from invading one’s information privacy. Information privacy self-efficacy was divided into three dimensions: protection (protect one’s personal information), no-distribution (not to distribute one’s personal information to others), and no-acquisition (not to acquire one’s personal information). The results show that women not only exert more perception of self-efficacy than men in protecting others' privacy information, but also women exert more perception of self-efficacy than men in sanctioning against distributing the privacy information of others and against acquiring the privacy information from others.