The present study aimed to investigate how American and Chinese female college students deal with sexual harassment. The importance of primary and secondary appraisals, type of sexual harassment, independent and interdependent self construals in the understanding of responses to sexual harassment across cultures were examined. Seventy-eight American and one hundred and sixty-one Chinese female college students who reported to have actual experiences of sexual harassment were included in the present study. They were asked to complete a questionnaire designed to measure all the above variables. The underlying structure of coping responses was confirmed to be a four-factor model. These four coping dimensions include cognitive avoidance, cognitive approach, behavioral avoidance, and behavioral approach. Cultural differences in the use of the four coping strategies indicated that individualists used relatively less non-confrontational responses than collectivists. Primary and secondary appraisals, independent and interdependent self construals were important predictors of responses to sexual harassment and their relative importance varied among the four coping dimensions. Type of sexual harassment was a less useful predictor in this study. These factors also showed differential predictive power across cultures. Importance of cultural background and other situational determinants in understanding coping with sexual harassment were discussed.