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# ABSTRACT

# Overconfident Boys: The Gender Gap in Mathematics Self-Assessment<sup>\*</sup>

It is well established that boys perceive themselves to be better in mathematics than girls, even when their ability is the same. We examine the drivers of this male overconfidence in self-assessed mathematics ability using a longitudinal study of twins. This allows us to control for family fixed effects, i.e. shared genetic and environmental factors, and exploit the random assignment of the sex of one's co-twin. Using measures of individual self-assessment in mathematics from childhood and adolescence, along with mathematics levels and test scores, cognitive skills, parent and teacher mathematics assessments, and characteristics of their families and siblings, we examine potential channels of the gender gap. Our results confirm that objective mathematics abilities only explain a small share of the gender gap in self-assessed mathematics abilities, and the gap is even larger within opposite-sex twin pairs. We find that having a confident male co-twin increases the confidence of boys but decreases the confidence of girls, not just in mathematics, but also in their self-assessment of other abilities. Male overconfidence might explain why men self-select into top jobs or STEM courses, making entry more difficult for women. We also find that parents are more likely to overestimate boys' and underestimate girls' mathematics abilities. Gender-biased parental assessments explain a large part of the gender gap in mathematics self-assessment, highlighting the importance of the intergenerational transmission of gender stereotypes.

JEL Classification:	I24, J16
Keywords:	gender gaps, self-assessed mathematics ability, twins,
	overconfidence, peer effects

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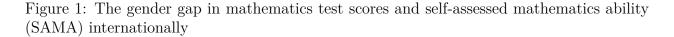
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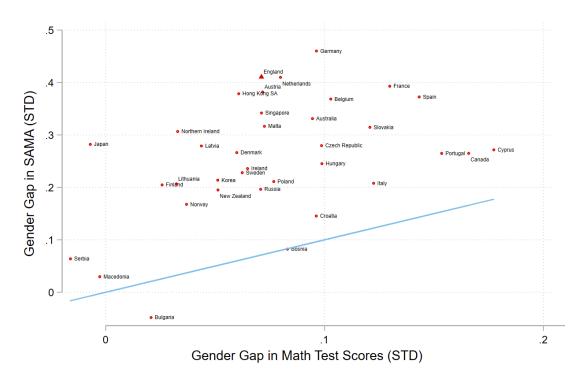
## 1 Introduction

Across a range of countries, contexts, and domains, men have been found to exhibit higher degrees of confidence in their ability than women (Kay and Shipman, 2014). This phenomenon has been particularly salient in the fields of science, technology, engineering, and mathematics (STEM). Not only do girls assess their mathematics ability lower than boys from an early age (Baird and Keene, 2019), but this contributes to later gender gaps in mathematics performance (Bharadwaj et al., 2016) and disparities in pay (Sterling et al., 2020). This is important since mathematics skills and participation and success in STEM fields have been linked to high labor market returns (Walker and Zhu, 2011).

Although the gender gap in mathematics performance (both grades and test scores) is narrowing in many countries, the gender gap in the self-assessment of mathematics abilities (SAMA) is still much larger. Figure 1 highlights this phenomenon using data from the most recent wave of the large-scale international assessment Trends in International Mathematics and Science Study (Mullis et al., 2020). Almost all countries are above the 45-degree line, indicating that the gender gap in favor of boys is larger in SAMA than in mathematics performance; the magnitude of the difference in mathematics performance ranges from 0 to 0.2 standard deviations while the difference in self-assessed mathematics ability ranges from 0 to 0.45 standard deviations.

While the gender gap in mathematics performance has received much scholarly attention (e.g. Fryer and Levitt (2010)), less has been paid to the drivers of the gender gap in SAMA. Of course, the two are related, since individuals who are good at something tend to also rate their ability highly. What is perhaps worrying, however, is that the gender gap in favor of men in self-assessed ability has been shown to remain even between individuals of the same ability or when women outperform men (Ehrlinger and Dunning, 2003; Niederle and Vesterlund, 2007). This male overconfidence in their ability has been shown to explain later inequality in the labor market (Adamecz-Völgyi and Shure, 2022). Trying to understand the drivers of the gender gap in self-assessed mathematics ability is therefore important.





*Notes:* SAMA and mathematics test scores have been standardized to mean zero and standard deviation one. The gender gap is calculated as the average boys' score minus the average girls' score within each country. A positive gap, therefore, denotes a gender gap in favor of boys. The 45-degree line indicates the theoretical equality of the gender gap in SAMA and in mathematics performance; in countries above the line, the gender gap in SAMA is larger than the gender gap in mathematics performance. Source: TIMSS, Grade 4 (2019)

This paper explores the drivers of the gender gap in SAMA during childhood and adolescence. We use a longitudinal study of twins from the UK that allows us to control for otherwise unobserved heterogeneity in the genetic factors, family background, and environment of boys and girls without having to worry about endogenous sex selection, birth order, or age effects. Twin data offer us a natural experiment: this is probably the only setup, where the sex of one's sibling (co-twin) is random. Exploiting the rich nature of the data, we estimate the gender gap in SAMA at age nine and age 12 using linear regressions conditioning on actual mathematics ability as well as a range of individual, twin-pair, and family characteristics. We draw on existing literature from education, psychology, and economics to explore the potential channels of the gender gap.

We make three contributions to the literature. First, we show that the gender gap in SAMA persists even after controlling for mathematics grades given by teachers, mathematics test scores, measures of verbal and non-verbal cognitive abilities, birth order, birth weight, and twin fixed effects, i.e. shared genetic and environmental context. Interestingly, objective skills only explain 14-26% of the gender gap in SAMA, highlighting the existence of male overconfidence in their abilities. We document a similar gender gap in the parental assessments of children's mathematics performance, as well as in teachers' assessments, although the latter is smaller.

Second, we show that the gender gap in SAMA is even higher among opposite-sex twins than among non-related boys and girls (male and female same-sex twins). We find the gender gap in parental assessments of mathematics ability higher among opposite-sex twins, even when we control for the twins' mathematics ability. These results suggest that within opposite-sex twin pairs, there might be a stronger emphasis on who is the "mathematics person" (the boy) and the "verbal person" (the girl) within the family. This differentiation is captured in the assessments of parents and hurts girls' confidence in their mathematics ability.

Third, we test three potential channels of the gender gap in SAMA: (1) twin peer effects; (2) parental and teachers' assessments in general, and stereotypically gender-biased parental assessments in particular; and (3) the comparative advantage of girls in English relative to math. We provide further detail on these channels in the next section.

In terms of peer effects, we find evidence that twins impact each other, which may be both biological and environmental. We find that having a male co-twin (as opposed to a female-co twin) decreases SAMA, for both boys and girls alike. We do not find a significant effect of having a male non-twin sibling on average, although for girls, the magnitude of the negative relationship between having a male brother (who is not their co-twin) and SAMA is about the same as the relationship between SAMA and having a male co-twin. This highlights the importance of frame-of-reference or contrast effects for girls.

Interestingly, the mathematics performance of one's co-twin does not matter for the gender gap in SAMA. The SAMA of the co-twin, however, matters, and this relationship is gender-specific. For a girl with a male co-twin, the more confident her brother is in his mathematics abilities, the less confident she is. For boys, we find the opposite: the confidence of boys is positively correlated with the confidence of their male co-twin. In other words, having a confident male co-twin is good for boys but bad for girls. This is true not only in mathematics but also in English (where girls perform better and exhibit higher confidence than boys) and in physical abilities (where boys are slightly better). These results could indicate that some of the educational and labor market gender gaps, like those in STEM studies and top jobs, might be related to this phenomenon. STEM tracks and top jobs are traditionally filled by confident men, and such a peer group would increase the confidence of men while decreasing the confidence of women, making entry harder for women.

We also find that the intergenerational transmission of gender stereotypes is key in producing the gender gap in SAMA. As mentioned above, parents also exhibit a gender bias when assessing their sons' and daughters' mathematics ability. Even teachers exhibit a similar bias in how they assess male and female pupils. Parental assessments make a large contribution to the gender gap in SAMA: they explain 23% of the gap even when we account for the twins' actual mathematics ability. We probe this channel further by constructing a binary variable that captures whether the assessment of parents is stereotypically gender-biased, i.e. they underestimate their daughter or overestimate their son in math. We find that the largest gender gap in SAMA is among those young people with stereotypical parental assessments.

In terms of comparative advantage, we find that although those with higher performance in English have lower SAMA (hence, they are more likely to view themselves as a "verbal person"), this relationship is not gender-specific; thus, it does not contribute to the gender gap in SAMA. It is true for both genders that their (conditional) self-assessment in mathematics is positively correlated with their (conditional) self-assessment in English, and this correlation is even higher for girls. This result suggests that general confidence in abilities might be more important for girls in terms of how they self-assess their mathematics ability.

Taken together, our results lend support for the transmission of gender biases from adults to children, and from male peers to both men and women. Hence, we suggest that potential interventions aiming to increase SAMA among girls and decrease the gender confidence gap, in general, should also target parents. Furthermore, as we also document a gender gap in teachers' assessments, conditional on mathematics levels that they themselves gave to their students, we suggest increasing teachers' awareness of their potentially gender-biased performance evaluations.

The rest of the paper is structured as follows. In Section 2 we elaborate on the potential channels of the gender gap in SAMA outlined in the introduction. In Section 3 we present the data used in this paper as well as some descriptive statistics. In Section 4 we outline the empirical strategy. This is followed by the results of our estimation in Section 5. Finally, in Section 6 we conclude.

## 2 Potential mechanisms and related literature

Drawing on the previous literature introduced above, the data allows us to test three potential channels that might affect the gender gap in SAMA. These are: (1) twin peer effects; (2) parental and teachers' assessments in general, and stereotypically gender-biased parental assessments in particular; and (3) the comparative advantage of girls in English compared to math.

As mentioned above, using data of twins supplies a natural experiment: the gender of one's co-twin is random. There is an extensive literature on peer effects, including siblings (e.g. Nicoletti and Rabe (2019)), and an individual's twin is likely to be their main point of reference or comparison (i.e. their key peer). We exploit the exogeneity of twin sex to determine if the sex of an individual's twin impacts the gender gap in SAMA. There is a literature examining the long-term effects of in-utero testosterone exposure (Auyeung et al., 2009). Bütikofer et al. (2019), for example, find that women exposed to increased testosterone in-utero via a male twin experience a lower probability of completing education and lower fertility later in life. This also holds true for women whose male twin died shortly after birth, indicating the importance of this biological channel.

Apart from in-utero testosterone exposure, other peer effect mechanisms behind the gender gap in SAMA could include the environmental exposure to male siblings. Girls with brothers have a boy as their closest peer and the most direct point of comparison. There is a broad literature on the importance of peer effects (Sacerdote, 2011), which also highlights the importance of the gender of one's peers in the classroom (e.g. Lavy and Schlosser (2011)).

Parents may also parent boys and girls differently for a variety of reasons. They may also have set gender roles within the home that reinforce societal gender stereotypes. It has been shown that growing up in families with a preference for sons decreases girls' mathematics performance (Dossi et al., 2021). We investigate these peer effects looking at the gender-specific correlation between one's own SAMA and their co-twin's mathematics ability and SAMA. These variables are interacted with gender to explore heterogeneous effects by gender.

Psychologists have pointed to the importance of gender stereotypes, where certain fields are viewed as either feminine or masculine, in determining how individuals assess their own ability in those subjects. This has its origins in social role theory, which states that gender stereotypes emerge because we observe men or women occupying certain positions in society (Eagly and Wood, 2012). There is well-documented evidence that both men and women view mathematics as a masculine subject (Makarova et al., 2019). This implies that girls may self-assess their mathematics ability lower than boys because they learn these biased assessments from the adults (e.g. teachers and parents) in their environment. When these adults are particularly gender stereotypical in how they assess children, their assessments may be even more salient. In a related paper, Nicoletti et al. (2022) show that parents assess sons' mathematics ability higher than daughters'. We explore this channel by including parental and teacher assessments in our models. We also create an indicator for whether parents assess their children's mathematics ability according to gender stereotypes and include this in the model. This variable is also interacted with gender to explore the differential effects of gender stereotypes for boys and girls.

In social psychology, people are assumed to see themselves as either a "math" person or a "verbal" person, but usually not both at the same time (Marsh and Hau, 2004). Furthermore, results of consecutive rounds of the Programme in International Student Assessment (PISA), show that boys tend to somewhat outperform girls in mathematics, but girls are usually much better in reading than boys (OECD, 2020). In PISA 2018, the average gender gap in favor of girls was six times as large in reading (30 PISA points) as the gender gap in mathematics in favor of boys (5 PISA points). Theoretically, the comparative advantage of girls in English might enhance their self-assessment of being a verbal person rather than a mathematics person. This could in turn explain some of the gender gap in SAMA. Goulas et al. (2020) find that the comparative advantage of boys in STEM subjects relative to non-STEM subjects explains at least 12% of the gender gap in STEM specialization while Breda and Napp (2019) show that comparative advantage in mathematics explains 75% of the gender gap in math-intensive studies. We account for the comparative advantage of girls in English by controlling for measures of English ability as well as self-assessed English ability. These variables are also interacted with gender to explore heterogeneous impacts.

## **3** Data and Descriptive Statistics

We use data on twins born in the UK from the Twins Early Development Study (TEDS) (Rimfeld et al., 2019). All twin pairs born in the UK from 1994-96 (in four school cohorts) were included in the original sampling frame, and are followed from birth. Out of the four cohorts, we use data on two cohorts, born in 1994-1995. As will be detailed below, the

key variables we need were collected at age nine, and the age nine data collection covered two cohorts only. The data includes rich, repeated measures of cognitive and non-cognitive skills, parental background, and educational outcomes. For our study, using TEDS offers the possibility of looking at the gender gap in self-assessed mathematics ability while controlling for shared genetic and home environments, which would not be possible in other datasets due to the endogenous nature of the decision to have multiple children via multiple births.<sup>1</sup>

As mentioned above, we focus on the age nine sample because this is the first age at which SAMA was collected. It was also only at this age that parents and teachers were also asked to assess the twins' mathematics ability. The age nine data collection was restricted to twins born between January and August 1994 (Cohort 1) and twins born between September 1994 and August 1995 (Cohort 2). Our main estimation sample includes those who have non-missing data for the variables we use at age nine (3,877 individuals). This is a rather small sub-sample of the main study (15,216 individuals in Cohort 1 and 2) because we require data for both twins as well as data from their parents and teachers.

We investigate how this subsample of TEDS relates to those who either dropped out or did not provide all data that we need at age nine (11,339 individuals) in Table O1 in the Online Appendix. Furthermore, we provide robustness checks to our main results in the Online Appendix where we account for the observable selection of those in our analytic sample using three methods to create weights: probit, random forest, and entropy balancing. We model the probability that individuals are included in our analytical sample using probit and random forest models. Control variables include information collected in the first wave: parental education and measures of socioeconomic status, family structure, number of siblings, and ethnicity. We fit the individual-level estimated probabilities of being in the analytical sample from both approaches, and re-estimate our main results by using the inverse of these probabilities as estimation weights. As those included in the analytical sample differ from those who dropped out (or not reported data) (Table O1 in the Online Appendix), we apply a balancing technique, entropy balancing (Hainmueller, 2012), to construct individual-level weights to equate the moments of the distributions of these variables across the two groups. Using these entropy-balanced weights, we weigh individuals in the analytical sample in such a way that their individual characteristics have the same distribution as the individual characteristics of those who were excluded from the sample. We show in Figure O4 in the Online Appendix that using these weights eliminates statistical differences between those in the main sample and those who were excluded. Re-estimating our (unweighted) main results using any of these three methods leads to similar results; thus, we are confident that (observed) sample selection is not driving our results. However, we cannot exclude potential unobserved sources of sample selection.

SAMA was also collected in the age 12 sweep, which we use to provide robustness checks to our main results. We also provide a robustness check on our main model using the overlap of the age nine and age 12 samples (509 individuals).

<sup>&</sup>lt;sup>1</sup>Twin samples are not necessarily representative of the population, which might hinder the external validity of our results. Mothers of twins tend to be on average older, higher educated and healthier, than the mothers of singletons due to IVF (Bhalotra and Clarke, 2019).

### 3.1 Self-Assessed Mathematics Ability (SAMA)

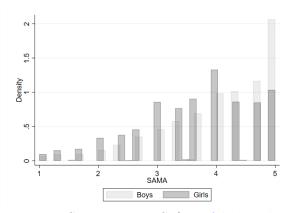
TEDS measures self-assessed mathematics ability via three survey questions administered at age nine and 12. The survey asks the following three questions:

How good do you think you are at:

- 1. solving number and money problems.
- 2. doing Maths in your head.
- 3. multiplying and dividing.

There are five ordinal answers to each: very good; quite good; doing OK; not so good; not good at all, coded using a Likert scale from one (worst) to five (best). The average of responses to the three questions is provided in the data. The average SAMA at age nine is 3.83 in our analytical sample (Table A1 in Appendix A). For the purposes of our regression models, we standardize the SAMA measure to mean zero, standard deviation one so that all coefficients may be interpreted in terms of effect sizes.

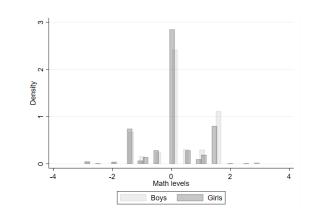
Figure 2: The distribution of self-assessed mathematics ability, age nine



*Notes:* N = 3,877. Source: TEDS (Rimfeld et al., 2019). The five ordinal categories are the following: 1: not good at all; 2: not so good; 3: doing OK; 4: quite good; 5: very good.

Figure 2 presents the distribution of SAMA for the age nine sample by gender. Interestingly, both distributions are shifted to the right: the majority of individuals have a positive view of their mathematics abilities. This result corresponds to findings in the overconfidence literature that people are overconfident in their ability on average (Alicke et al., 2005; Dunning et al., 2004). It is also clear that boys assess their mathematics abilities higher than girls on average. The distribution of SAMA is skewed to the right for both genders, but boys show a larger bunching at the highest self-assessment level. In our main analytical sample, the raw gender gap in SAMA at age nine is 0.382 standard deviations (Table A2 in Appendix A).

Figure 3: The distribution of mathematics levels, age nine



Notes: N = 3,877. Source: TEDS (Rimfeld et al., 2019).

### **3.2** Objective Skills in Mathematics

Mathematics levels. Teachers evaluate their students' mathematics ability at ages seven, nine, and 12 according to National Curriculum levels (1 to 5) on three aspects of math: using and applying mathematics; numbers and algebra; shapes, space, and measures. This was used by the survey organizers to compute an overall sum score ranging from 3-15, which was then standardized to mean zero, standard deviation one.

Figure 3 shows the distribution of observed mathematics ability by gender. As this measure has been standardized over the total TEDS sample, the average is zero. This figure shows that boys outperform girls in mathematics at age nine. In our analytical sample, at age nine, the mathematics level of boys (0.157) is 0.129 standard deviation higher than the mathematics level of girls (0.029) (Table A2 in Appendix A).

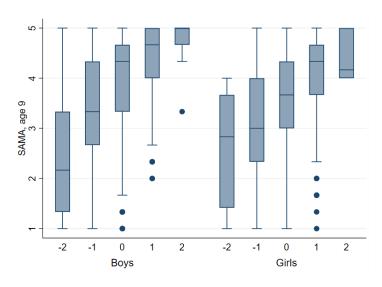
Due to being constructed from categorical variables, the distribution of mathematics levels is trimodal: about half of the distribution is around the mean, and 25-25% are below or above the mean (Figure 3). Measuring objective mathematics abilities well is key for our analysis, so we provide several robustness checks to our main results to show that measurement error does not drive our results. These robustness checks are detailed in Section 4.

Mathematics test scores. At age 12, study members also completed an Internet-based mathematics test. The scores of this test have been standardized to mean zero and standard deviation one, and follow a normal distribution (Figure A3 in Appendix A). Robustness tests using these scores are detailed in Section 4.

### 3.3 SAMA along the levels of mathematics abilities

Figure 4 shows the distribution of SAMA across the standardized measure of mathematics performance. At levels above average (greater than zero), the female distributions of SAMA display more variance and a lower mean than the male distributions, which indicates that even very high-achieving girls rate their mathematics ability lower than boys.

Figure 4: The distribution of self-assessed mathematics over standardized mathematics levels, age nine



Notes: N = 3,877. Source: TEDS (Rimfeld et al., 2019).

## 3.4 Control Variables

In addition to objective skills in math, we control for the following variables in our models:

- Gender (a dummy variable for being female): captures the gender gap.
- Cohort fixed effects: the age nine wave of TEDS covers two school cohorts, born between 1994-96. As consecutive school cohorts might differ from each other or might be exposed to different circumstances, we control for cohort fixed effects in all models.
- Cognitive abilities: TEDS measures objective cognitive abilities via tests taken at various ages. In our analysis, we use cognitive ability measures from age nine in our main models, while also providing robustness checks using cognitive ability measures from age seven and 12. To accommodate the potentially heterogeneous gender gap in different types of cognitive skills, we use two separate cognitive skill indexes, which were provided in the data: verbal skills and non-verbal skills.
- Individual characteristics that might affect mathematics outcomes and mathematics self-assessment: whether individual i is the elder twin (i.e., born first); whether individual i was heavier at birth than the co-twin; and birth weight in grams.

## 3.5 Potential Channels

We use the following variables to test the three potential channels outlined above.

- 1. Sibling peer effects
  - Having a male co-twin: as mentioned above, having a male co-twin (as opposed to having a female co-twin) could affect both girls and boys through increased in-utero testosterone exposure, as well as provide a different environment in the family.
  - Having a brother to capture the experience of growing up with male siblings (apart from one's co-twin), and potentially test whether the relationship between SAMA and having a male co-twin vs having a brother who is not a co-twin differs. Note that most siblings are older than the twins in the data<sup>2</sup>, which means that using whether the individual has an older brother (as opposed to just brother) would lead to similar results.
  - Twin peer effects: we look at the role of co-twin's mathematics level and SAMA, as well as their self-assessed English and physical abilities. Self-assessed English and physical abilities are captured similarly to SAMA. For English, the survey asks three questions: How good do you think you are at reading, writing, and spelling. All potential answers are coded using a Likert scale from 1 to 5, and the average of the three questions: How good do you think you are at physical abilities, the survey again asks three questions: How good do you think you are at playing team games, races and competitions, and physical education classes. All potential answers are coded using a Likert scale from 1 to 5, and the average of the three questions is provided in the average of the three questions.
- 2. Transmission of parental stereotypes
  - Parental (and teachers') assessments of the mathematics abilities of the twins. The questions are the same as for SAMA.
  - Measure of gender-stereotypical parental assessment: we construct a binary variable that captures whether parents' assessment of their children's mathematics abilities is stereotypically gender-biased if they either:
    - Overestimate their son in math
    - Underestimate their daughter in math

The variable is child-specific and may vary within twins/families.

We determine over- and underestimation by comparing the mathematics levels and the parental assessments of children. First, we model the assessment category given by parents using a multinomial logit model, where we condition on objective mathematics levels as well as verbal and non-verbal cognitive skills measured at age nine. Then, we compare the category given by parents to the category

<sup>&</sup>lt;sup>2</sup>The share of parents having another child after having twins is low.

predicted by the model to determine whether parents over- or underestimate their children's mathematics skills. In our main results, we use the terciles of parental assessments as the outcome variable in these models (hence we model three categories). We also provide a robustness check where instead of terciles, we use the parental assessment level on a 1-5 scale (taking the integer of the parental assessment values, that are the average levels given in response to the three questions as for SAMA) which results in a five-category model. The two methods lead to very similar results.

The gender gap in parental assessments is presented in Table A2 in Appendix A. Boys are more likely to be overestimated while girls are more likely to be underestimated in mathematics. Overall, 26% of young people received a stereotypically gender-biased assessment from their parents (Table A1 in Appendix A).

- 3. Comparative advantage of girls in English compared to mathematics
  - We test whether those with higher abilities in English have lower SAMA, and whether such relationship is heterogeneous by gender. English abilities are measured similarly to mathematics abilities using National Curriculum levels from 1 to 5, given by the teachers.
  - We also test whether SAMA is related to self-assessed English abilities (as a proxy for confidence in general).

Descriptive statistics of these variables are shown in Table A1 in Appendix A.

## 4 Empirical methods

We investigate the gender gap in SAMA using linear regression models. We estimate the following models:

$$SAMA_{i,j} = \alpha + \beta_{OLS} female_{i,j} + X_{i,j}\delta + u_{i,j}$$
(1)

Where,

j represents twin pairs

i represents the individual within a twin pair

 $female_{i,i}$  captures whether individual *i* is female

 $X_{i,j}$  is a matrix of control variables discussed in the previous section

 $u_{i,j}$  is the usual error term, robust and clustered by twins.

In these models,  $\beta_{OLS}$ , the estimated parameter on our variable for female, captures the gender gap in the outcome variable, conditional on  $X_{i,j}$ .

Whenever possible, i.e. when we do not want to control for individual characteristics that are constant within twin pairs, we also use twin fixed effects (FE) models. These models identify the gender gap within opposite-sex twin pairs and allow us to account for the shared genetic and home environment common to the twin pair. To do this, we estimate variations of the following model:

$$SAMA_{i,j} = \alpha + \beta_{FE} female_{i,j} + X_{i,j}\delta + \nu_j + u_{i,j}$$
<sup>(2)</sup>

Where  $\nu_j$  is the twin-pair fixed effect, and all other variables are as previously outlined.  $\beta_{FE}$  captures the within-twin pair gender gap in the outcome variable.

We estimate our models additively, beginning with the bivariate regression of SAMA on the female dummy in Model 1. This is extended to include mathematics performance at age nine in Model 2. This allows us to examine whether boys are more confident in their mathematics ability as compared to girls who have the same level of performance. In Model 3, we introduce additional cognitive ability controls as well as individual demographic characteristics, which may drive some of the gender gap in SAMA. In Model 4, we introduce twin-pair fixed effects. This allows us to control for unobserved heterogeneity common to the twin-pair, e.g. shared genes and family environment.

We also estimate the same models on the outcome variables of teachers' and parents' assessments of the twins' mathematics skills. This allows us to probe the gender gap in the assessments made by adults of boys and girls shown in Section ???3. These models follow the same logic as the aforementioned models for SAMA, but have either teacher or parent assessments as the outcome variable.

We provide the following robustness tests to our main models on SAMA. First, we reestimate our main models treating the mathematics level variable as categorical. We do this because the mathematics level variables were constructed from three categorical variables and about 50% of observations are around the mean.

Second, we address issues of measurement error. The measurement of objective mathematics skills is key to estimating the gender gap in SAMA over and above objective mathematics performance. Furthermore, applying FE models might exacerbate any measurement error issues (Collischon and Eberl, 2020). Thus, we aim to reduce measurement error in mathematics level in four ways. First, we also control for mathematics levels and verbal and non-verbal cognitive skills from age seven (on the overlap sample of those who participated in age seven and nine data collection). Second, as participants completed a mathematics test at age 12, we repeat the estimation on the age 12 sample (measuring SAMA at age 12) and add age 12 test scores on top of mathematics levels. Third, exploiting the overlap sample of the age nine and 12 data collections, we re-estimate our main model on age 12 SAMA while controlling for both age nine and age 12 mathematics levels and age 12 mathematics test scores as well. Lastly, we repeat the previous exercise by controlling for age seven, nine, and 12 level and test scores variables at the same time. Note that the overlap samples have fewer observations. In our third robustness test, we investigate whether the gender gap varies along the distribution of SAMA. We treat SAMA as a categorical variable (as opposed to continuous) and estimate a multinomial logistic model.

### 4.1 Exploring the channels

We explore the role of the potential channels outlined in Section 2 by extending the main model with variables accounting for the three channels as well as their interaction with the female dummy to explore heterogeneous effects.

First, we estimate a series of models to account for sibling peer effects. These models allow us to examine the role of siblings (reference point) in the gender gap in SAMA. We do this by including a dummy variable for whether an individual's co-twin is a boy to the model without twin fixed-effects. We then introduce an interaction term for whether the individual is female and their co-twin is a boy. In a separate model, we replace having a male co-twin with having a brother (twin or not) to test whether the same relationship occurs as for having a male co-twin. Finally, we estimate this last model separately for opposite-sex and same-sex twins to investigate the consequences of having a brother separately for girls who have or do not have a male co-twin.

We further probe the peer effects explanation by including further characteristics of the twin beyond their gender: their SAMA and mathematics levels. This allows us to delve further into the reference point hypothesis and explore whether their co-twin's ability and SAMA might discourage girls and explain part of the gender gap. Lastly, we repeat this last exercise for two further facets of self-assessment: self-assessed English and physical abilities.

Second, we extend the main model with the variable capturing whether one received a stereotypically gender-biased parental assessment, as well as the interaction term of this variable with female. Again, we estimate linear models with OLS and twin-pair FE models.

Lastly, we extend the main model with objective measures of English ability. Then we add self-assessed English ability, as well as the interactions of both variables with female. We estimate these three new models using OLS and twin-pair FE models.

## 5 Results

### 5.1 Main Results

Table 1 presents the main results obtained from estimating Equation 1 on the age nine sample. In all models, the coefficient of interest is on the female dummy, indicating the difference between boys and girls. Model 1 reveals a large and statistically significant raw gender gap in SAMA of -0.38 standard deviations. Girls rate their own mathematics ability nearly 40 percent of a standard deviation lower than boys. In Model 2, this is reduced by the inclusion of mathematics ability by 5 percentage points (13%), but still large (-0.33 SD) and statistically significant. This result indicates that a girl with the same mathematics skills as her male peer still rates her mathematics ability one-third of a standard deviation lower on

average.

(1)(2)(3)(4)(5)VARIABLES Model 1 Model 2 Model 3 Model 3 Model 4 OS subsample -0.376\*\*\* -0.328\*\*\* -0.324\*\*\* -0.447\*\*\* -0.449\*\*\* Female (0.034)(0.032)(0.032)(0.051)(0.051)0.372\*\*\* 0.327\*\*\* 0.319\*\*\* 0.359\*\*\* Math level, age 9 (0.016)(0.019)(0.030)(0.032) $0.054^{***}$ 0.082\*\* Verbal abilities, age 9 -0.030 (0.030)(0.035)(0.018)0.061\*\*\* 0.131\*\*\* 0.110\*\*\* Non-verbal abilities, age 9 (0.020)(0.034)(0.033)Elder twin 0.038 0.062 0.034(0.027)(0.026)(0.051)Heavier twin at birth 0.042 0.0510.039 (0.028)(0.043)(0.055)Birthweight, gramms 0.000 -0.000 0.000(0.000)(0.000)(0.000)0.182\*\*\* 0.118\*\*\*  $0.251^{*}$ Constant -0.0640.033 (0.035)(0.032)(0.089)(0.151)(0.236)Observations 3,877 3,877 3,877 3,877 1,186**R**-squared 0.036 0.1650.1740.1950.164Twin FE No No No No Yes Cohort FE Yes Yes Yes Yes No

Table 1: The gender gap in mathematics self-assessment (SAMA), age nine

*Notes:* Source: TEDS (Rimfeld et al., 2019). Robust standard errors clustered by twin pairs in parentheses. \*\*\* p<0.01, \*\* p<0.05, \* p<0.1

In Model 3, we exploit the rich nature of the TEDS data and include a range of control variables for cognitive ability as well as individual characteristics. These do very little to reduce the gender gap in SAMA (-0.32 SD; 6 percentage points or 16% smaller than the raw gap).

In Model 4, we restrict the sample to opposite-sex twins while in Model 5, we introduce

twin-pair fixed effects on top of the aforementioned control variables. This means we estimate our gender gap within opposite-sex twin pairs as outlined in Equation 2. Interestingly, the gender gap increases in magnitude to -0.45 SD.<sup>3</sup>

In Table O6 in the Online Appendix, we repeat the same estimations by adding the interaction terms of female and all control variables to the model to see any potential differential effects. Returns to mathematics levels in terms of SAMA do not differ between men and women (Model 2). In the OLS model (Model 3), none of the interaction terms are statistically significant or meaningful in magnitude, while in the FE model (Model 4), the interaction term of female and verbal skills is significant and negative. Thus, within opposite-sex twin pairs, girls' SAMA is negatively correlated with their verbal abilities.

We provide the following robustness checks to support our results on the contribution of objective mathematics abilities to the gender gap in SAMA in Appendix B. First, as the distribution of mathematics levels is trimodal (Figure 3), we control for mathematics levels as a categorical variable in Column 1 and Column 4 of Table B1. This does not change the previous results.

Second, we try to reduce any potential measurement error in mathematics levels at age nine by controlling for mathematics levels and cognitive skills at age seven in Columns 3 and 6 of Table B1. While the overlap sample between the age seven and age nine data is somewhat smaller than our main analytical sample, the conditional gender gap is similar, and not different from the earlier estimates.

We also repeat the estimation using age 12 SAMA as the dependent variable in Table B2. The age 12 raw gender gap in SAMA is similar in magnitude to the age nine gap (note that most of the age 12 sample covers different individuals as compared to the age nine sample, the overlap of the two is only 570 individuals), -0.39 standard deviation (Model 1). Controlling for age 12 mathematics levels decreases the gap by 14.5 percent to -0.34 (Model 2). Once we also control for age 12 test scores and age 12 cognitive skills, the gap decreases further to -0.299 (Model 3). Thus, all age 12 mathematics and cognitive skill measures explain 24.1% of the gender gap in SAMA at age 12.

When we restrict the sample to those with both age nine and age 12 data and control for age 12 and age nine mathematics and cognitive skill measures as well, the gender gap in SAMA is still 0.34 standard deviations (Model 4). Lastly, when we restrict the sample further to those with age seven, age nine, and age 12 data and control for all available measures from the three ages, the gap is still 0.29 standard deviations (Model 5). Repeating the same exercise in twin FE models yields similar results (Table B3).

Next, we treat SAMA as if it was categorical in a multinomial logit model and show that the gender gap is the largest at the top of the mathematics skills' distribution (Table B4).

Lastly, as mentioned in Section 3, we re-estimate Table 1 using three different sets of weights to take selection into the analytical sample into account in the Online Appendix. Table O3 shows that our results stay similar, suggesting that selection to the sample is not a serious concern in this case.

 $<sup>^{3}</sup>$ Note that what we measure here is not girls being less confident on average than boys in general, but only in their SAMA. In self-assessed English abilities, for example, the gender gap is positive: girls assess themselves to be better than boys, even after controlling for objective abilities in English (Table O8 in the Online Appendix)

### 5.2 Sibling peer effects

We now turn our attention to potential peer effects explanations for the gender gap in SAMA. Table 2 confirms our earlier result that having a male co-twin reduces SAMA (Model 1), as we saw before that the gender gap in SAMA is larger among opposite-sex twins. We do not find evidence for a gender-specific relationship because the interaction term of having a male co-twin with female is not significantly different from zero (Model 2).

Our setup does not allow us to test whether the negative effects of having a male co-twin is biological (i.e, stems from in-utero testosterone exposure) or is the results of the different environment into which these young people were born (as opposed to having a same-sex twin). We can however test what happens if we look at the relationship between SAMA and having a brother in general. Note that as mentioned earlier, most siblings in the data are older than the twins. In Model 3, we control for having a brother (who could be a male twin or a non-twin brother), but we do not find a statistically significant relationship. In Column 4 and 5, we restrict the sample to opposite-sex twin pairs to look separately at girls with male twins. Repeating Model 3 on this sub-sample (Column 5) does not show a relationship between SAMA and having a brother (on top of one's male co-twin).

Lastly, in Column 6 and 7, we look at the subsample of same-sex twin pairs (pooling all same-sex twin pairs, girls and boys together). None of the girls in this subsample have a male co-twin. The gender gap among same-sex twins is smaller than the average, 0.27 standard deviation (Column 6), which is consistent with our previous findings showing a larger-than-average gap for opposite-sex twins. Controlling for having a brother and its interaction term with female in Column 7 shows that the gender gap in SAMA is slightly smaller among those who do not have brothers. Although the interaction term of female and having a brother is not statistically significant, it is modest, -0.09 SD. These results are not robust enough to draw a strong conclusion about the role of biological versus environmental factors in the negative association between SAMA and the gender composition of siblings. However, for girls, the relationship between having a male twin versus a non-twin brother and SAMA is similar (-0.086+0.016=-0.07 SD in Column 2 as compared to 0.034-0.094=-0.06 SD in Column 7). For boys, only having a male twin reduces SAMA, having a non-twin brother does not.

	(1)	(2)	(3)	(4)	(5)	(9)	(2)
	~	~	~	Model 1	Model 3	Model 1	Model 3
VARIABLES	Model 1	Model 2	Model 3	OS twins	OS twins	SS twins	SS twins
Female	-0.354***	-0.362***	-0.297***	-0.449***	-0.436**	-0.270***	-0.239***
	(0.032)	(0.045)	(0.038)	(0.051)	(0.061)	(0.040)	(0.048)
has a male twin (M11)	(0.032)	$-0.086^{\circ}$					
$Female^*MT$		0.016 (0.067)					
Has brother		~	0.042		0.068		0.034
			(0.047)		(0.077)		(0.059)
Female <sup>*</sup> has brother			-0.084		-0.046		-0.094
			(0.068)		(0.109)		(0.085)
Constant	-0.014	-0.007	-0.076	$0.251^{*}$	$0.256^{*}$	$-0.193^{*}$	-0.207*
	(0.091)	(0.094)	(0.089)	(0.151)	(0.152)	(0.108)	(0.109)
Observations	3,877	3,877	3,877	1,186	1,186	2,691	2,691
R-squared	0.175	0.175	0.174	0.195	0.196	0.171	0.171
Twin FE	$N_{O}$	$N_{O}$	$N_{O}$	No	No	No	$N_{O}$
Cohort FE	$\mathbf{Y}_{\mathbf{es}}$	$\mathbf{Y}_{\mathbf{es}}$	$\mathbf{Y}_{\mathbf{es}}$	$\mathbf{Y}_{\mathbf{es}}$	$\mathbf{Y}_{\mathbf{es}}$	$\mathbf{Y}_{\mathbf{es}}$	$\mathbf{Y}_{\mathbf{es}}$
Sample	Total	Total	Total	OS twins	OS twins	SS twins	SS twins
Notes: Source: TEDS (Rimfeld et al., 2019). Robust standard errors clustered within twin pairs in paren- theses. *** $p<0.01$ , ** $p<0.05$ , * $p<0.1$ Further control variables: mathematics level at age nine, verbal and non-verbal cognitive skills at age nine, elder twin, heavier twin, and birth weight. 'SS twins' refers to same-sex twins. 'OS twins' refers to opposite-sex twins.	S (Rimfeld et al., 2019). Robust standard errors clustered within twin pairs in paren- ** $p<0.05$ , * $p<0.1$ Further control variables: mathematics level at age nine, verbal itive skills at age nine, elder twin, heavier twin, and birth weight. 'SS twins' refers to twins' refers to opposite-sex twins.	., 2019). Ro <0.1 Furthe e nine, elder opposite-sex	bust stand er control νε r twin, heav ¢ twins.	ard errors cl ariables: ma ier twin, an	ustered with thematics le d birth weig	nin twin pai evel at age cht. 'SS twi	rs in paren- nine, verbal ns' refers to
		4					

In Table 3, we look at the role of the SAMA of co-twins. On average, own SAMA is positively correlated with co-twin SAMA (Model 1), and this relationship is not different for boys and girls (Model 3). Furthermore, the SAMA of co-twin does not change the previously found negative relationship between having a male co-twin and own SAMA (Model 3). Introducing the triple interaction term of female, having a male co-twin and co-twin SAMA <sup>4</sup>, however, reveals that male co-twin SAMA matters differently for boys and girls (Model 4). For a simpler interpretation, we reestimate Model 4 separately for boys and girls in Column 5 and 6. For boys (Column 5), SAMA is positively correlated with their male co-twin's SAMA (0.158), while the SAMA of their female co-twin is smaller in magnitude (0.033) and not statistically significant. For girls, it is also true that their SAMA is positively correlated with their same-sex co-twin's SAMA (0.245), however, their SAMA is negatively correlated with their male co-twin's SAMA. In other words, among same-sex male and female twins, high self-assessment is mutually beneficial. Among opposite-sex twins, high male SAMA will reduce female SAMA, but not the other way around.<sup>5</sup> Note that this phenomenon does not occur for objective mathematics abilities: the objective mathematics levels of male co-twins do not matter for the gender gap in SAMA (Table O12 in the Online Appendix).

Interestingly, if we repeat the same exercise looking at the gender gap in self-assessed English or physical abilities, we find the same pattern. The confidence of a male co-twin increases the confidence of boys but decreases the confidence of girls both in English (Table O13 in the Online Appendix) and in their physical abilities (Table O14 in the Online Appendix).

#### 5.3 The transmission of gender stereotypes

The transmission of gender stereotypes from adults to children may be an important driver of the gender gap in SAMA. To probe this, we explore whether there is a gender gap in how parents and teachers assess the mathematics ability of boys and girls. After finding gender differences in these assessments, we then control for them in our main regressions.

In Tables O9 and O10 in the Online Appendix, we estimate the same models as in Table 1, but now the outcome variable is either parent or teacher assessment of the twins mathematics ability instead of SAMA. The main results are broadly similar. Parents assess girls' mathematics ability lower than boys even once we account for their actual mathematics performance (Model 2, approximately -0.2 SD). Interestingly, the difference is even more pronounced between boys and girls within the same twin pair (Model 5). Here parents assess their daughters' mathematics ability -0.42 SD lower than their male twins.

The gender gap in teachers' assessment of boys' and girls' mathematics ability is similar in magnitude to parents' assessment in raw terms (-0.2 SD), but halves once we account for

<sup>&</sup>lt;sup>4</sup>The number of observations in the triple interaction cell is n=598, which is the number of female twins with a male co-twin. The third item of the triple interaction, the SAMA of co-twin is continuous.

<sup>&</sup>lt;sup>5</sup>These results are the same for SAMA measured at age 12 (Table B5 in Appendix B) as well as after reweighting the model with the three types of weights introduced above to account for selection to the analytical sample (Table O5 in the Online Appendix).

	(1)	(2)	(3)	(4)	(5)	(6)
VARIABLES	Model 1	Model 2	Model 3	Model 4	Model 4 boys	Model 4 girls
Female	$-0.326^{***}$ (0.030)	$-0.326^{***}$ (0.031)	$-0.383^{***}$ (0.035)	$-0.342^{***}$ (0.033)		
Has a male twin (MT)	(0.050)	(0.031)	(0.035) $-0.151^{***}$ (0.036)	(0.033) $-0.127^{***}$ (0.033)	$-0.127^{***}$ (0.044)	$-0.122^{***}$ (0.047)
SAMA of CT, age 9, std	$0.153^{***}$ (0.023)	$0.127^{***}$ (0.029)	(0.030) $(0.181^{***})$ (0.028)	(0.036) (0.036)	(0.033) (0.036)	(0.011) $(0.245^{***})$ (0.036)
MT*SAMA of CT	(0.020)	(0.020)	-0.034 (0.039)	$0.162^{***}$ (0.054)	$0.158^{***}$ (0.055)	$-0.206^{***}$ (0.057)
Female*SAMA of CT		$0.048 \\ (0.037)$	· · · ·	$0.207^{***}$ (0.050)	· · · ·	· · ·
Female*MT*SAMA of CT		· · · ·		$-0.365^{***}$ (0.094)		
Constant	-0.047 (0.081)	-0.046 (0.081)	$\begin{array}{c} 0.047 \\ (0.085) \end{array}$	$\begin{array}{c} 0.025 \\ (0.083) \end{array}$	-0.019 (0.114)	$-0.272^{**}$ (0.109)
Observations	3,722	3,722	3,722	3,722	1,707	2,015
R-squared Twin FE	0.196 No	0.197 No	0.201 No	0.208 No	$\begin{array}{c} 0.205 \\ \mathrm{No} \end{array}$	0.158 No
Cohort FE	Yes	Yes	Yes	Yes	Yes	Yes

Table 3: The role of co-twin (CT) SAMA

*Notes:* Source: TEDS (Rimfeld et al., 2019). Robust standard errors clustered within twin pairs in parentheses. \*\*\* p<0.01, \*\* p<0.05, \* p<0.1 Further control variables: mathematics level at age nine, verbal and non-verbal cognitive skills at age nine, elder twin, heavier twin, and birth weight. CT refers to co-twins.

actual mathematics ability, i.e. mathematics levels given by the same teachers (-0.12 SD).<sup>6</sup> Teachers should have more accurate knowledge about the children's actual mathematics ability, so this is unsurprising. Including twin fixed effects in the model does not change the estimated coefficient significantly. Next, we explore the inclusion of parent and teacher assessments as a potential channel by including them in our main models of SAMA.

<sup>&</sup>lt;sup>6</sup>Theoretically, teachers could also show a gender bias when they determine the mathematics levels of kids. We tested on the age 12 sample whether there is a gender gap in mathematics levels. Interestingly, while there is a raw gender gap in mathematics levels, once mathematics test scores and cognitive abilities are controlled for, this gap becomes small and non-significant. While we cannot test the same thing on the age nine sample as test scores are only available for age 12, we believe that these results would be similar.

	(1)		(3)	(4)	(c)	( <b>0</b> )
VARIABLES	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6
Female	-0.227***	-0.079	-0.288***	-0.099	-0.217***	-0.004
Parental assessment of Math	(0.029) $0.498^{***}$	(0.141) $0.518^{***}$	(0.031)	(0.132)	(0.029) $0.465^{***}$	(0.147) $0.463^{***}$
- - -	(0.021)	(0.028)			(0.022)	(0.031)
Female*parental assessment		-0.037 $(0.033)$				0.005 (0.040)
Teachers' assessment of Math		~	$0.355^{***}$	$0.384^{***}$	$0.161^{***}$	$0.197^{***}$
Female <sup>*</sup> teachers' assessment			(0.029)	(0.033) - 0.056	(0.028)	$(0.033) -0.069^*$
				(0.036)		(0.041)
Constant	$-1.908^{***}$	-1.989***	-1.237***	$-1.331^{***}$	$-2.321^{***}$	-2.429***
	(0.112)	(0.134)	(0.128)	(0.139)	(0.131)	(0.148)
Observations	3,877	3,877	3,877	3,877	3,877	3,877
R-squared	0.308	0.309	0.207	0.207	0.315	0.315
Twin FE	$N_{O}$	No	$N_{O}$	No	No	$N_{O}$
Cohort FE	$\mathbf{Y}_{\mathbf{es}}$	Yes	$\mathbf{Yes}$	Yes	$\mathbf{Yes}$	$\mathbf{Yes}$

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The models in Table 4 highlight the importance of parental perceptions in explaining the gender gap. Model 1 shows a decrease of approximately 30 percent when we introduce parental assessments of their children's mathematics ability (from -0.32 SD in Table 1 to -0.23 SD). The coefficient on the interaction term of female with parental assessment in Model 2 is not significant. This means that parental assessment in general does not have a differential effect for boys and girls.

Compared to the main model (Model 3 in Table 1), the gap is also reduced somewhat when we control for teacher assessments in Column 3, but not by as much. Again, the interaction term of teachers assessment and female is not significant (Column 4). Introducing both sets of adult assessments in Model 5 reduces the gap slightly more, but it seems as though most of the reduction is led by the parental assessments. Introducing the interaction terms of parental and teachers' assessments with gender reveals that conditional on parental assessment, girls SAMA is negatively correlated with teachers' assessments (Model 6). The same models estimated with twin pair/family FE's are shown in Table O11 in the Online Appendix.

	(1)	(2)	(3)	(4)	(5)	(9)
VARIABLES	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6
Female	-0.324***	-0.324***	-0.032	-0.447***	-0.447***	-0.146**
	(0.032)	(0.032)	(0.037)	(0.051)	(0.051)	(0.061)
Stereotipically assessed person		0.002	$0.576^{***}$		0.027	$0.512^{***}$
		(0.034)	(0.043)		(0.051)	(0.076)
Female <sup>*</sup> stereotipically assessed			-1.093***			$-0.961^{***}$
			(0.067)			(0.116)
Constant	-0.064	-0.065	-0.139	0.033	0.027	-0.090
	(0.089)	(0.089)	(0.085)	(0.236)	(0.237)	(0.230)
Observations	3,877	3,877	3,877	3,877	3,877	3,877
R-squared	0.174	0.174	0.227	0.164	0.164	0.199
Twin FE	No	No	$N_{O}$	Yes	$\mathbf{Yes}$	$\mathbf{Yes}$
Cohort FE	$\mathbf{Yes}$	Yes	$\mathbf{Y}_{\mathbf{es}}$	No	$N_{O}$	No

	2	2	2	)	)	)
Notes: Source: TEDS (Rimfeld et al., 2019). Robust standard errors clustered within twin pairs in	2019).	Robust s	tandard ei	rrors cluster	ed within ty	win pairs in
parentheses. *** p<0.01, ** p<0.05, * p<0.1 Further control variables: mathematics levels at age nine,	o<0.1 Fu	rther con	trol variak	les: mather	natics levels	at age nine,
verbal and non-verbal cognitive skills at age nine, elder twin, heavier twin, and birth weight. The mea-	age nine	e, elder tv	vin, heavie	r twin, and	birth weigh	t. The mea-
sure of parental stereotypical assessment was created the following way. First, a multinomial logit model	Was crea	ated the f	ollowing w	ay. First, a	multinomial	l logit model
of the form $f(k,i) = beta_k * x_i$ is estimated, where $beta_k$ is a set of regression coefficients associated	nated, w	here <i>beta</i>	$_k$ is a set	of regressio	n coefficient	s associated
with the k terciles of parental assessments, $k = 1, 2, 3$ , and $x_i$ is the set of three explanatory variables:	nts, $k =$	1, 2, 3, ar	id $x_i$ is the	e set of thre	e explanato	ry variables:
mathematics levels and verbal and non-verbal cognitive skills at age nine. Then, predicted categories of	verbal cc	gnitive sl	vills at age	nine. Ther	, predicted c	categories of
parental assessment are fitted by the model and they are compared to the observed parental assessment	odel and	they are	compared	to the obser	ved parental	l assessment
of individuals. An individual is over(under)estimated if their observed parental assessment category is	ider)estir	nated if t	heir obser	ved parenta	l assessment	category is
higher(lower) than their predicted category.	ory.					

We introduce our measure of stereotypically gender-biased parental assessment as explained above<sup>7</sup> in Table 5. Compared to the gender gap in our main model (-0.32 SD, Model 1 in Table 1), the gap does not change when we introduce the measure in Model 2 (-0.32 SD). However, when we also introduce its interaction term with gender (Model 3), the gender gap among those who did not receive a stereotypically biased parental assessment becomes small and insignificant (-0.03 SD). This shows that the average difference between the SAMA of non-underestimated girls and non-overestimated boys is statistically negligible. The coefficient on the stereotypical assessment measure is positive and significant (0.58 SD), showing that the average SAMA of overestimated boys is larger than that of non-overestimated boys. Lastly, the estimated coefficient on the interaction term is large and highly significant (-1.1 SD). This suggests that the average SAMA of overestimated boys. Results are similar in the twin-FE setup (Models 4-6) as well as when we are using our alternative measure of parental stereotypical assessments (Table B6 in Appendix B).<sup>8</sup>

Reweighting these models with the three types of weights introduced above also leads to similar conclusions (Table O4 in the Online Appendix). These results suggest that genderbiased parental assessments play a large role in the gender gap in SAMA.<sup>9</sup>

### 5.4 The role of girls' comparative advantage in English

Table 6 investigates the role of girls' comparative advantage in English in the gender gap in SAMA. Extending our main models, Model 3 and Model 4 in Table 1, by controlling for English ability (levels) slightly decreases the gap by about 5-10 percent (from 0.32 SD to 0.28 SD in the OLS model and from 0.45 SD to 0.43 in the FE model). The coefficients on English levels are statistically significant and negative: those with better English skills have lower confidence in their mathematics skills, conditional on their mathematics abilities. Interestingly, when self-assessed English ability is also added to the model in Column 2 and

<sup>&</sup>lt;sup>7</sup>The measure of gender-stereotypical parental assessment is a binary variable that captures whether parents' assessment of their children's mathematics abilities is stereotypically gender-biased, i.e. they over-estimate their son in mathematics and/or they underestimate their daughter in math.

<sup>&</sup>lt;sup>8</sup>The fact that stereotypical parental assessments are associated with SAMA raises the question how they might impact within-twin peer effects (that we explore in Table 3). Table O17 in the Online Appendix investigates this question. We split the samples boys and girls to subsamples of stereotypically assessed individuals (i.e., overestimated boys and underestimated girls) and not-stereotypically assessed individuals (not overestimated boys and not underestimated girls), resulting in four subsamples all together. Interestingly, among girls, it does not matter whether they are stereotipically assessed by their parents or not: the large negative correlation between their SAMA and the SAMA of their male co-twin is the same in the two female subsamples (Columns (3) and (4)). Among boys, however, the positive correlation between their own SAMA and the SAMA of their co-twin is only there among overestimated boys. This suggest that relationship we find for girls is probably more society-driven, while the association for boys is more family-driven.

<sup>&</sup>lt;sup>9</sup>Ideally, we would also want to look at the role of gender roles in the home using alternative measures. Unfortunately, the data do not include direct measures of gender roles. Interestingly, SAMA is neither correlated with parental education (Table O15 in the Online Appendix) nor with the characteristics of maternal employment (Table O16 in the Online Appendix). We have also tried to determine whether the relative educational or employment characteristics of mothers matter (i.e., if they have higher educational attainment or work in higher-status jobs than fathers), but they do not. We believe that the stereotypical assessment of their childrens' mathematics skills is the best measure of parental gender stereotypes in TEDS.

5, the gender gap bounces back to the earlier levels. SAMA is positively correlated with English self-assessment in all models. The interaction terms of female are negative with English levels and positive with English self-assessment, but the former is only significant in the FE model (Column 6) while the latter is only significant in the OLS model (Column 3). Thus, in general, the positive correlation between confidence in English and confidence in mathematics is about 30 percent larger for girls than for boys. Among opposite-sex twins, however, English levels seem to matter more for girls: English levels decrease girls' SAMA two times as much as boys' confidence in math.

	(1)	(2)	(3)	(4)	(5)	(6)
VARIABLES	Model 1	Model 2	Model 2	Model 4	Model 5	Model 6
Female	-0.283***	-0.318***	-0.734***	$-0.425^{***}$	$-0.462^{***}$	-0.798***
	(0.033)	(0.031)	(0.211)	(0.053)	(0.052)	(0.294)
English level, age 9	-0.116***	-0.214***	-0.186***	-0.067	-0.129***	-0.083*
	(0.024)	(0.023)	(0.028)	(0.043)	(0.043)	(0.049)
Perceived English, age 9		$0.387^{***}$	$0.334^{***}$		$0.229^{***}$	$0.185^{***}$
		(0.026)	(0.035)		(0.036)	(0.050)
Female <sup>*</sup> English level			-0.050			-0.089*
			(0.033)			(0.052)
Female*Self-assessed English			$0.102^{**}$			0.085
			(0.050)			(0.069)
Constant	-0.087	$-1.664^{***}$	-1.445***	0.011	-0.897***	-0.739**
	(0.089)	(0.134)	(0.165)	(0.236)	(0.272)	(0.307)
Observations	$3,\!877$	$3,\!877$	3,877	$3,\!877$	$3,\!877$	$3,\!877$
R-squared	0.179	0.242	0.243	0.165	0.188	0.189
Twin FE	No	No	No	Yes	Yes	Yes
Cohort FE	Yes	Yes	Yes	No	No	No

Table 6: The role of girls' comparative advantage in English in the gender gap in SAMA

*Notes:* Source: TEDS (Rimfeld et al., 2019). Robust standard errors clustered within twin pairs in parentheses. \*\*\*  $p \ll 0.01$ , \*\*  $p \ll 0.05$ , \*  $p \ll 0.1$  Further control variables: mathematics level at age nine, verbal and non-verbal cognitive skills at age nine, elder twin, heavier twin, and birth weight.

## 6 Discussion

This paper examined the gender gap in self-assessed mathematics ability using rich data on twins in the UK. Despite a range of literature on the gender gap in mathematics performance and STEM attainment more broadly, literature exploring the gender gap in the self-assessment of mathematics ability is limited. We set out to fill this gap and examine why boys are more likely to rate their mathematics ability higher than girls, even when their ability is the same.

We find that indeed boys are overconfident in their mathematics ability. Objective skills only explain 14-26% of the gender gap in SAMA, meaning that boys assess themselves higher than their actual ability. Interestingly, the gender gap in SAMA is even larger among opposite-sex twins than among non-related boys and girls. We probe these results further and explore three potential channels: sibling peer effects, the transmission of gendered stereotypes from adults to children, and girls' comparative advantage in English.

In terms of twin peer effects, we find that having a male twin with high SAMA increases the SAMA of boys, but decreases the SAMA of girls. This supports the idea that within families, there is a clear narrative of who is the "mathematics person" and who is not. Once this role has been taken (by the male twin), it is difficult for the female twin to view herself as the "mathematics person". This highlights the environmental effects of growing up with a male sibling as one's most direct point of comparison. Psychologists point to social comparison theory (Festinger, 1954) and contrast effects (Morse and Gergen, 1970) to describe how individuals shape their self-perceptions based on others, which falls under the umbrella of peer effects in the economics literature (Sacerdote, 2011).

Interestingly, the objective mathematics ability of the co-twin does not matter for either boys or girls, only the self-assessment. This again points to the importance of stereotypes pervading sibling interactions as opposed to actual ability. The peer effects literature in economics has also highlighted the importance of non-cognitive peer effects over and above traditional cognitive peer effects (Golsteyn et al. (2021); Shure (2021)), which is in line with our finding.

We also find that the confidence of a male twin works the same way for self-assessed English and physical abilities as for SAMA: having a confident male twin decreases the confidence of girls and increases the confidence of boys, even in English, where girls are better on average at than boys. This male overconfidence across domains offers a potential explanation for the gender gap in labor market outcomes, especially in top jobs and highlevel managerial positions. For women, exposure to highly (over)confident men decreases confidence, while for men, it increases confidence. As top job positions are traditionally filled by confident men, women suffer a double penalty: not only are they less confident than men, as shown by Adamecz-Völgyi and Shure (2022), their confidence could decrease further in those environments. Male overconfidence may serve as a barrier to both entry and progression for women in top jobs.

We find strong support for the transmission of gendered stereotypes from adults to the next generation. Parental assessments of the mathematics performance of their children (conditional on objective skills) explain a further 23% of the gap. Furthermore, we find that most of the gender gap is driven by families where parents assess their children according to stereotypes, i.e. assess boys higher in mathematics and girls lower. For those children in families without stereotypical assessments, there was no gender gap in self-assessments. The intergenerational transmission of gender stereotypes is therefore key. Unfortunately, teachers are not immune to this and also over-assess boys and under-assess girls; however, this explains a smaller portion of the gender gap in SAMA.

Although we find that girls have a comparative advantage in English, this does not explain the gender gap in SAMA. Having higher English ability or higher self-assessed English ability does not reduce the gender gap in SAMA. Girls are not specializing in one domain at the expense of another.

There are potential explanations behind our findings that could not be explored in this paper. This includes in-utero testosterone exposure (Auyeung et al. (2009);Gielen et al. (2016)). There is a strand of literature that looks at the effects of in-utero testosterone exposure and shows that those with a male co-twin in-utero have different life outcomes than those with a female co-twin (or no twin sibling), even if their twin brother passed away shortly after birth (Bütikofer et al., 2019). We are unfortunately unable to probe this further with our data, but it would support our results that the gender gap is larger in opposite sex twin pairs.

Our study also has some caveats. First, unobserved facets of mathematics ability, which might be known by kids/parents/teachers, but not measured by mathematics levels/test scores/cognitive skills could hinder our results. Despite our efforts to carry out robustness checks around our measures of mathematics ability, they may be subject to some degree of measurement error. Second, parents, teachers, and the twins were all asked to assess their mathematics ability in the same wave. It may be the case that children's self-assessments shape their parents' or teachers' assessments as much as the adults' assessments shape the children's. We unfortunately we cannot account for the direction of this relationship since the parents and teachers were only asked about the twins' mathematics ability in one wave. Third, while the gender of a co-twin is random, their confidence is not. Lab experiments are needed to test what happens to the gender gap in confidence when women/men are randomly exposed to more confident male/female peers.

In terms of policy, our results suggest that potential interventions to reduce the gender gap in SAMA should also target parents and teachers, not just children. It is not enough to inspire girls into STEM fields, systematic change around who adults frame as the "mathematics person" are also needed. Teacher training could include further emphasis on unconscious bias in marking and assessment. Parents should be aware of the narratives they develop within families to place children into "math" or "verbal" person categories as this early differentiation can have long-lasting consequences (Chaffee and Plante, 2022).

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# Appendix

# A Descriptive statistics

	Mean	SD	Min	Max	Ν
Female	0.54	0.50	0.00	1.00	$3,\!877$
Cohort born between Jan 94-Aug 94	0.38	0.48	0.00	1.00	$3,\!877$
Cohort born between Sep 94-Aug 95	0.62	0.48	0.00	1.00	$3,\!877$
Self-assessed Math (SAMA), age 9	3.83	0.99	1.00	5.00	$3,\!877$
Math level, age 9	0.09	0.97	-2.94	2.99	$3,\!877$
Verbal abilities, age 9	0.06	0.96	-3.34	2.61	$3,\!877$
Non-verbal abilities, age 9	0.07	0.96	-3.72	1.39	$3,\!877$
Elder twin	0.50	0.50	0.00	1.00	$3,\!877$
Heavier twin at birth	0.47	0.50	0.00	1.00	$3,\!877$
Birthweight, gramms	$2,\!536.82$	546.79	595.88	$6,\!320.00$	$3,\!877$
Verbal abilities, age 7	0.10	0.98	-3.04	5.90	$3,\!473$
Non-verbal abilities, age 7	0.08	0.96	-3.64	2.53	$3,\!487$
Math level, age 7	0.05	0.93	-3.68	3.23	$3,\!059$
Self-assessed English (SAEA), age 9	4.11	0.70	1.00	5.00	$3,\!877$
English level, age 9	0.10	0.96	-3.08	3.07	$3,\!877$
Parental assessment of Math	3.94	0.93	1.00	5.00	$3,\!877$
Teachers' assessment of Math	3.37	0.83	1.00	5.00	$3,\!877$
Has a male twin (MT)	0.46	0.50	0.00	1.00	$3,\!877$
Has brother	0.32	0.47	0.00	1.00	$3,\!877$
Overestimated in Math	0.23	0.42	0.00	1.00	$3,\!877$
Underestimated in Math	0.23	0.42	0.00	1.00	$3,\!877$
Stereotipically assessed person	0.26	0.44	0.00	1.00	$3,\!877$
Stereotipically assessed person, 5 cat	0.32	0.47	0.00	1.00	$3,\!877$
No qual or low-grade CSE/GCSE	0.11	0.31	0.00	1.00	3,863
High-grade CSE/GCSE	0.31	0.46	0.00	1.00	3,863
A-level or below degree	0.28	0.45	0.00	1.00	3,863
Degree	0.31	0.46	0.00	1.00	3,863
Mother has A-levels or above	0.42	0.49	0.00	1.00	$3,\!877$
Mother has managerial job	0.11	0.31	0.00	1.00	3,877
Mother needs qualification	0.25	0.44	0.00	1.00	3,877
SAMA of CT, age 9	3.82	0.99	1.00	5.00	$3,\!877$
Math level of CT, age 9	0.08	0.97	-2.94	2.99	3,877
Self-assessed physical (SAPA), age 9	4.44	0.67	1.00	5.00	3,867
SAEA of CT, age 9	0.04	0.97	-4.28	1.29	3,876
SAPA of CT, age 9	0.02	0.98	-4.97	0.84	3,863
					,

Table A1: Descriptive statistics, age nine sample

Source: TEDS (Rimfeld et al., 2019).

	Boys	Girls	Gap	SE	P-values	Obs
Verbal abilities, age 7	0.105	0.097	-0.009	0.037	0.815	3473
Non-verbal abilities, age 7	0.079	0.080	0.001	0.036	0.976	3487
Math level, age 7	0.078	0.023	-0.056	0.038	0.148	3059
Verbal abilities, age 9	0.083	0.037	-0.045	0.035	0.194	3877
Non-verbal abilities, age 9	0.058	0.079	0.021	0.035	0.539	3877
Math level, age 9	0.157	0.029	-0.129	0.035	0.000	3877
Self-assessed Math (SAMA), age 9, std	0.204	-0.173	-0.377	0.034	0.000	3877
Self-assessed English (SAEA), age 9, std	-0.121	0.103	0.224	0.035	0.000	3877
Self-assessed physical (SAPA), age 9	0.069	-0.014	-0.083	0.034	0.014	3867
Parental assessment of Math, std	0.157	-0.134	-0.291	0.037	0.000	3877
Teachers' assessment of Math, std	0.121	-0.103	-0.224	0.036	0.000	3877
Verbal abilities, age 12	0.372	0.108	-0.263	0.042	0.000	2469
Non-verbal abilities, age 12	0.337	0.286	-0.052	0.042	0.219	2398
SAMA, age 12, std	0.324	-0.081	-0.405	0.089	0.000	507
Math level, age 12	0.506	0.456	-0.050	0.051	0.331	1497
Math test scores, age 12, std	0.485	0.213	-0.272	0.087	0.002	507
Overestimated in Math	0.266	0.209	-0.057	0.015	0.000	3877
Underestimated in Math	0.195	0.264	0.069	0.015	0.000	3877
Stereotipically assessed person	0.266	0.264	-0.002	0.016	0.915	3877
Stereotipically assessed person, 5 cat	0.230	0.394	0.163	0.017	0.000	3877

Table A2: The gender gap in our main measures, age nine sample

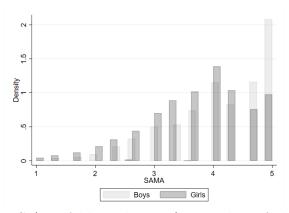
Source: TEDS (Rimfeld et al., 2019).

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
(1) SAMA	1	0.22	0.37	0.17	0.29	0.20	0.19	0.20	0.54	0.42
(2) SAMA of co-twin	0.22	1	0.17	0.37	0.15	0.12	0.11	0.10	0.20	0.19
(3) Math level	0.37	0.17	1	0.53	0.23	0.72	0.33	0.38	0.58	0.78
(4) Math level of co-twin	0.17	0.37	0.53	1	0.13	0.47	0.23	0.26	0.31	0.44
(5) Self-assessed English	0.29	0.15	0.23	0.13	1	0.35	0.19	0.11	0.20	0.22
(6) English levels	0.20	0.12	0.72	0.47	0.35	1	0.34	0.33	0.41	0.59
(7) Verbal abilities	0.19	0.11	0.33	0.23	0.19	0.34	1	0.40	0.29	0.30
(8) Non-verbal abilities	0.20	0.10	0.38	0.26	0.11	0.33	0.40	1	0.33	0.36
(9) Parental assessment	0.54	0.20	0.58	0.31	0.20	0.41	0.29	0.33	1	0.61
(10) Teachers assessment	0.42	0.19	0.78	0.44	0.22	0.59	0.30	0.36	0.61	1

Table A3: Correlation matrix of measures, age nine

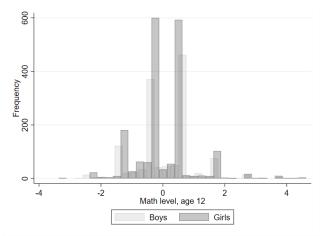
Source: TEDS (Rimfeld et al., 2019). Number of observations: 3,877.

Figure A1: The distribution of mathematics self-assessment, age 12



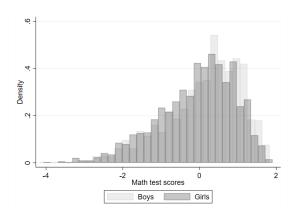
Source: TEDS (Rimfeld et al., 2019). Number of observations: 3,196.

Figure A2: The distribution of mathematics levels, age 12



Source: TEDS (Rimfeld et al., 2019). Number of observations: 3,196.

Figure A3: The distribution of mathematics test scores, age  $12\,$ 



Source: TEDS (Rimfeld et al., 2019). Number of observations: 3,196.

## B Robustness checks: model specifications and measurement error

	(1)	(2)	(3)	(4)	(5)	(6)
VARIABLES	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6
Female	-0.328***	-0.310***	-0.307***	-0.449***	-0.506***	-0.491***
	(0.032)	(0.036)	(0.036)	(0.052)	(0.060)	(0.059)
Math level, age 9	()	0.333***	0.284***	()	0.363***	0.309***
, 0		(0.021)	(0.025)		(0.038)	(0.041)
Math level, age 7			0.132***		( )	0.197***
			(0.025)			(0.044)
Verbal abilities, age 9	0.063***	0.062***	0.062***	0.095***	$0.114^{***}$	0.096**
,	(0.018)	(0.021)	(0.022)	(0.036)	(0.043)	(0.043)
Non-verbal abilities, age 9	0.070***	0.070***	$0.055^{**}$	0.148***	0.130***	0.107***
	(0.020)	(0.023)	(0.023)	(0.033)	(0.040)	(0.039)
Verbal abilities, age 7	· · · ·	· · · ·	-0.067***			-0.084**
			(0.021)			(0.036)
Non-verbal abilities, age 7			0.024			$0.058^{*}$
			(0.020)			(0.031)
Math level $= 2$	$0.443^{***}$			$0.446^{***}$		
	(0.045)			(0.069)		
Math level $= 3$	$0.824^{***}$			$0.888^{***}$		
	(0.050)			(0.085)		
Constant	-0.499***	-0.112	-0.091	-0.416*	0.157	0.112
	(0.094)	(0.102)	(0.102)	(0.243)	(0.274)	(0.272)
Observations	3,877	2,942	2,942	3,877	2,942	2,942
R-squared	0.164	0.175	0.186	0.156	0.177	0.195
Twin FE	No	No	No	Yes	Yes	Yes
Cohort FE	Yes	Yes	Yes	No	No	No

Table B1: The gender gap in SAMA at age 9 - Robustness tests

Source: TEDS (Rimfeld et al., 2019). Robust standard errors clustered within twin pairs in parentheses. \*\*\* p<0.01, \*\* p<0.05, \* p<0.1 Further control variables: elder twin, heavier twin, and birth weight.

	(1)	(2)	(3)	(4)	(5)
VARIABLES	Model 1	Model 2	Model 3	Model 4	Model 5
Female	-0.394***	-0.337***	-0.299***	-0.340***	-0.285***
	(0.038)	(0.034)	(0.033)	(0.075)	(0.082)
Math level, age 12	(0.000)	0.459***	0.296***	0.228***	0.184***
		(0.023)	(0.023)	(0.048)	(0.054)
Math test scores, age 12		(0.020)	0.022***	0.014***	0.012***
			(0.002)	(0.004)	(0.004)
Verbal abilities, age 12			-0.008	-0.026	-0.068
			(0.020)	(0.047)	(0.057)
Non-verbal abilities, age 12			-0.015	0.044	0.047
/ 0			(0.020)	(0.049)	(0.050)
Math level, age 9			( )	0.216***	0.191***
, 8				(0.045)	(0.055)
Verbal abilities, age 9				0.037	0.018
, 0				(0.041)	(0.045)
Non-verbal abilities, age 9				0.059	$0.100^{*}$
				(0.049)	(0.056)
Math level, age 7				~ /	0.125**
					(0.059)
Verbal abilities, age 7					0.046
					(0.053)
Non-verbal abilities, age 7					-0.020
					(0.046)
Elder twin			0.029	0.006	0.030
			(0.027)	(0.062)	(0.067)
Heavier twin at birth			0.024	$0.128^{*}$	0.131*
			(0.030)	(0.067)	(0.073)
Birth weight, grams			0.000	-0.000	-0.000
			(0.000)	(0.000)	(0.000)
Constant	$0.272^{***}$	-0.004	-1.649***	-0.871***	-0.792**
	(0.058)	(0.054)	(0.142)	(0.322)	(0.335)
Observations	$3,\!196$	3,196	3,196	570	460
R-squared	0.038	0.205	0.263	0.343	0.361
Twin FE	No	No	No	No	No
Cohort FE	Yes	Yes	Yes	Yes	Yes

Table B2: The gender gap in SAMA at age 12, OLS mode	Table B2:	The gender	gap in	SAMA at	age 12,	OLS mode
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 $\overline{Source: \text{TEDS (Rimfeld et al., 2019). Robust standard errors clustered within twin pairs in parentheses. *** p<0.01, ** p<0.05, * p<0.1}$ 

	(1)	(2)	(3)	(4)	(5)
VARIABLES	Model 1	Model 2	Model 3	Model 4	Model 5
Female	-0.482***	-0.448***	-0.413***	-0.536***	-0.464***
T cinaic	(0.065)	(0.060)	(0.060)	(0.134)	(0.138)
Math level, age 12	(0.000)	(0.000) $0.547^{***}$	0.420***	$0.284^{***}$	(0.100) $0.148^*$
		(0.043)	(0.042)	(0.076)	(0.084)
Math test scores, age 12		(0.010)	0.019***	0.018**	0.012
			(0.003)	(0.007)	(0.008)
Verbal abilities, age 12			0.069**	0.016	-0.065
			(0.034)	(0.094)	(0.100)
Non-verbal abilities, age 12			-0.006	0.093	0.087
1.011 (el sel asinolos, age 1 <u>-</u>			(0.031)	(0.067)	(0.069)
Math level, age 9			(0.001)	0.247***	0.226**
				(0.079)	(0.090)
Verbal abilities, age 9				0.016	-0.009
				(0.083)	(0.098)
Non-verbal abilities, age 9				-0.070	-0.048
				(0.089)	(0.108)
Math level, age 7				( )	0.342***
, 0					(0.113)
Verbal abilities, age 7					0.192**
					(0.078)
Non-verbal abilities, age $7$					-0.057
					(0.070)
Elder twin			0.030	-0.031	0.010
			(0.028)	(0.065)	(0.071)
Heavier twin at birth			0.045	$0.179^{*}$	0.083
			(0.047)	(0.105)	(0.115)
Birth weight, grams			-0.000	-0.000	-0.000
			(0.000)	(0.000)	(0.000)
Constant	$0.277^{***}$	$0.225^{***}$	-1.012***	-0.307	-0.527
	(0.037)	(0.035)	(0.338)	(0.702)	(0.712)
Observations	3,196	2 106	2 106	570	460
	,	$3,196 \\ 0.178$	$3,196 \\ 0.224$	0.301	$\frac{400}{0.321}$
R-squared Twin FE	0.043 Yes	0.178 Yes	Ves Ves	0.301 Yes	Ves
Cohort FE	res No	res No	res No	res No	res No
	INO	INO	INO	INO	INO

Table B3: The gender gap in SAMA at age 12 - FE models

Source: TEDS (Rimfeld et al., 2019). Robust standard errors clustered within twin pairs in parentheses. \*\*\* p<0.01, \*\* p<0.05, \* p<0.1

	(1)	(2)	(3)	(4)	(5)
VARIABLES	SAMA=1	SAMA=2	SAMA=3	SAMA=4	SAMA=5
Female	0.251	0.107		-0.398***	-1.021***
	(0.180)	(0.121)		(0.085)	(0.109)
Math level, age 9	-0.723***	-0.283***		0.353***	$0.757^{***}$
	(0.102)	(0.068)		(0.049)	(0.066)
Verbal abilities, age 9	-0.096	-0.116*		0.058	0.070
	(0.092)	(0.066)		(0.047)	(0.063)
Non-verbal abilities, age 9	-0.162	-0.079		0.038	0.096
	(0.099)	(0.065)		(0.048)	(0.066)
Constant	-2.274***	-1.161***		0.109	-0.738**
	(0.510)	(0.313)		(0.227)	(0.287)
Observations	3,877	3,877	$3,\!877$	3,877	$3,\!877$

Table B4: SAMA as a categorical variable, age nine (Multinomial logit model)

Source: TEDS (Rimfeld et al., 2019). Robust standard errors clustered within twin pairs in parentheses. \*\*\* p<0.01, \*\* p<0.05, \* p<0.1 The estimated multinomial logit model is the following:  $f(k,i) = beta_k * x_i$ , where  $beta_k$  is a set of regression coefficients associated with (integer) SAMA values k, k = 1, 2, ..., 5, and  $x_i$  is the same set of explanatory variables associated with observation i as before. SAMA = 3 is the baseline category. Further control variables: mathematics level at age nine, verbal and non-verbal cognitive skills at age nine, elder twin, heavier twin, and birth weight.

	(1)	(2)	(3)	(4)	(5)	(6)
					Model 4	Model 4
VARIABLES	Model 1	Model 2	Model 3	Model 4	boys	girls
Female	$-0.279^{***}$ (0.033)	$-0.280^{***}$ (0.033)	$-0.345^{***}$ (0.039)	$-0.316^{***}$ (0.036)		
Has a male twin (MT)	()	()	$-0.156^{***}$ (0.040)	$-0.140^{***}$ (0.037)	$-0.116^{**}$ (0.051)	$-0.164^{***}$ (0.052)
SAMA of CT, age 12, std	$0.132^{***}$ (0.024)	$0.117^{***}$ (0.032)	$0.139^{***}$ (0.029)	0.029 (0.044)	0.023 (0.043)	$0.181^{***}$ (0.036)
MT*SAMA of CT	()	()	0.015 (0.038)	$0.163^{***}$ (0.059)	$0.169^{***}$ (0.060)	-0.098 (0.060)
Female*SAMA of CT		0.027 (0.037)	(0.000)	$0.150^{***}$ (0.054)	(0.000)	(0.000)
Female*MT*SAMA of CT		(0.001)		$-0.266^{***}$ (0.103)		
Constant	$-1.499^{***}$ (0.141)	$-1.500^{***}$ (0.141)	$-1.403^{***}$ (0.143)	$(0.141)^{-1.414^{***}}$ (0.141)	$-1.449^{***}$ (0.213)	$-1.691^{***}$ (0.183)
Observations	3,012	3,012	3,012	3,012	$1,\!275$	1,737
R-squared	0.279	0.279	0.283	0.287	0.279	0.252
Twin FE	No	No	No	No	No	No
Cohort FE	Yes	Yes	Yes	Yes	Yes	Yes

Table B5: The role of co-twin (CT) SAMA, age 12 sample

Notes: Source: TEDS (Rimfeld et al., 2019). Robust standard errors clustered within twin pairs in parentheses. \*\*\* p<0.01, \*\* p<0.05, \* p<0.1. Further control variables: mathematics level and mathematics test scores at age 12, verbal and non-verbal cognitive skills at age 12, elder twin, heavier twin, and birth weight.

Table B6: The role of stereotypically gender-biased parental assessments in the gender gap in SAMA - alternative model

VARIABLES	(1) Model 1	Model 2	(3) Model 3	(4) Model 4	(5) Model 5	(o) Model 6
Female	-0.324***	-0.303***	0.033	-0.447***	-0.442***	-0.052
	(0.032)	(0.032)	(0.037)	(0.051)	(0.052)	(0.061)
Stereotipically assessed person, 5 cat		-0.127***	$0.577^{***}$		-0.048	$0.586^{***}$
		(0.034)	(0.045)		(0.051)	(0.080)
Female*stereotipically assessed, 5 cat		~	$-1.144^{***}$ (0.063)		~	$-1.137^{***}$ (0.111)
Constant	-0.064	-0.035	-0.114	0.033	0.040	-0.069
	(0.089)	(0.089)	(0.085)	(0.236)	(0.237)	(0.227)
Observations	3.877	3.877	3.877	3.877	3.877	3.877
R-squared	0.174	0.177	0.240	0.164	0.164	0.216
Twin FE	$N_{O}$	$N_{O}$	$N_{O}$	Yes	Yes	$\mathbf{Y}_{\mathbf{es}}$
Cohort FE	Yes	$\mathbf{Yes}$	Yes	No	No	$N_{O}$

 $f(k,i) = beta_k * x_i$  is estimated, where  $beta_k$  is a set of regression coefficients associated with k categories of ted by the model and they are compared to the observed parental assessment of individuals. An individual is non-verbal cognitive skills at age nine, elder twin, heavier twin, and birth weight. The alternative measure of parental stereotypical assessment was created the following way. First, a multinomial logit model of the form parental assessments, k = 1, 2, 3, 4, 5, and  $x_i$  is the set of three explanatory variables: mathematics levels and verbal and non-verbal cognitive skills at age nine. Then, predicted categories of parental assessment are fitover(under)estimated if their observed parental assessment category is higher(lower) than their predicted category.

#### C Deviations from pre-registration protocol

As mentioned in the acknowledgements to the paper, this study was pre-registered in the OSF Registries (https://osf.io/chv5g). This is a pre-requisite of obtaining TEDS data and must be completed before data access is granted.

The analysis in this paper deviates from the pre-registration in three key ways. The first deviation is that we restricted the focus of the study from ambition, risk-taking, and overconfidence to just overconfidence. This was due to the volume of results and the desire to keep the paper simple.

The second is that we decided not to construct the composite measure of overconfidence and instead focus just on mathematics self-assessment controlling for actual mathematics ability. In the psychological literature, there are two main ways of capturing overconfidence. One is to construct an overconfidence measure (either a residual score or a difference measure) using measures of self-assessment and actual ability. The other is to compare self-assessments conditional on actual ability. We had initially wanted to construct a similar overconfidence measure to Adamecz-Völgyi and Shure (2022), but TEDS did not have the range of measures to do this. The overconfidence measure we could have constructed would have been based only on English and mathematics self-assessments and on English and mathematics national curriculum levels (actual performance). Given that the gender and ability gaps work in opposite directions with these two measures, we would have ended up with an overconfidence measure that had zero gender differences. We decided instead to follow the second approach and look at conditional mathematics self-assessments since this was the category with the largest gender gap in favor of boys and the domain most important for future labor market success.

The third deviation is that we did not undertake the Kitagawa-Blinder-Oaxaca decomposition, but instead focus on linear regressions to assess the gender gap. Both of these methods were outlined in the protocol, but in the interest of brevity, we focus on the linear regression results.

### Online Appendix to "Overconfident boys: The gender gap in mathematics self-assessment"

#### O1 Attrition and non-response

As detailed in the paper, our main analytical sample contains 3,877 observations out of the total initial sample of Cohort (1) and (2) of TEDS (15,216 observations). In this section of the Online Appendix, we provide robustness checks to show that selection to this subsample of TEDS is not likely to bias our results.

Table O1 compares those in our analytical sample to those who participated in the first wave, but either dropped out by age nine or they did not provide all data we needed. Those in our analytical sample come from slightly better social backgrounds: their parents are more likely to have qualifications, work in better jobs, and their fathers were more likely to live with the family right after when they were born.

Table O2 looks at selection to the analytic sample using a linear probability and a probit model. SES is positively correlated with the probability of being in the sample, while missing data (i.e., non-response to some questions already in the first wave) is negatively correlated with it. Interestingly, those with younger siblings are also less likely to be in the sample.

Table O1: The differences between those in the analytical sample and those who dropped out

	Mean, dropouts	Mean, analytical sample	Diff	p-value
No father in family	0.1	0.06	0.05	0
Qual needed for job, mother	0.17	0.25	-0.09	0
Qual needed for job, father	0.39	0.47	-0.09	0
Family SES score	-0.13	0.17	-0.3	0
Family SES missing	0.1	0.04	0.06	0
Age of mother	30.28	31.38	-1.1	0
Age of mother missing	0.02	0.01	0.01	0
Cohort: 2	1.59	1.62	-0.03	0
Has younger siblings	0.03	0.02	0.02	0
Has older siblings	0.54	0.5	0.04	0
Father no qual	0.14	0.09	0.05	0
Mother no qual	0.12	0.06	0.07	0
Mother's qual missing	0	0	0	0
Emp of mother: manager	0.06	0.09	-0.03	0
Emp of mother: employee	0.28	0.33	-0.05	0
Emp of mother: SE with emps	0.02	0.01	0	0.237
Emp of mother: SE	0.03	0.04	-0.01	0.003
Emp of father: manager	0.22	0.29	-0.07	0
Emp of father: employee	0.36	0.38	-0.02	0.003
Emp of father: SE with emps	0.07	0.08	0	0.443
Emp of father: SE	0.1	0.1	0	0.265
Emp of father: Foreman	0	0	0	0.072
Ethnicity: White	0.9	0.95	-0.05	0
Ethnicity: Missing	0	0	0	0.026

Source: TEDS (Rimfeld et al., 2019). Robust standard errors clustered within twin pairs in parentheses. \*\*\*  $p \ll 0.01$ , \*\*  $p \ll 0.05$ , \*  $p \ll 0.1$  Sample of those in the first wave. No. of observations: 3,877 in the analytical sample, 11,339 dropped out or did not provide all data at age nine. Note that there are also differences between the two groups in their ACORN codes, but those are not reported. ACORN captures geodemographic neighborhood characteristics.

	(1)	(2)
PART 1	Linear probability model	Probit
No father in family	0.031	0.127
	(0.024)	(0.094)
Mother needs qualification for job	0.052***	$0.145^{***}$
filotion noods qualification for job	(0.016)	(0.048)
Father needs qualification for job	0.007	0.023
	(0.011)	(0.035)
SES score	0.035***	0.107***
	(0.008)	(0.026)
SES score missing	-0.078***	-0.318***
	(0.024)	(0.100)
Mother's age	0.003***	0.013***
	(0.001)	(0.004)
Mother's age missing	-0.053	-0.258
	(0.034)	(0.157)
School cohort	0.022**	0.071**
	(0.010)	(0.032)
Has younger sibling	-0.064***	-0.273**
	(0.024)	(0.108)
Has older sibling	-0.011	-0.043
0	(0.010)	(0.034)
Father has no qualification	-0.009	-0.041
1	(0.016)	(0.057)
Mother has no qualification	-0.060***	-0.269***
1	(0.015)	(0.064)
Data on mother's qualification is missing	-0.051	-0.419
	(0.058)	(0.514)
Mother's work: manager	0.003	0.010
	(0.024)	(0.070)
Mother's work: employee	0.007	0.023
1 0	(0.013)	(0.041)
Mother's work: SE with employees	-0.072*	-0.243*
_ `	(0.038)	(0.130)
Mother's work: Foreman	-0.059	-0.188
	(0.089)	(0.292)
Mother's work: SE without employees	-0.284***	· /
÷ v	(0.055)	
Father's work: manager	0.023	0.082
<u> </u>	(0.016)	(0.052)
Father's work: employee	0.033**	0.112**
* *	(0.014)	(0.046)

### Table O2: Selection to the analytical sample

	(1)	(2)
PART 2	Linear probability model	Probit
Father's work: SE with employees	0.006	0.031
	(0.021)	(0.070)
Father's work: Foreman	0.003	0.017
	(0.028)	(0.098)
Father's work: SE without employees	0.014	0.067
	(0.133)	(0.632)
Ethnicity: White	$0.086^{***}$	$0.333^{***}$
	(0.017)	(0.070)
Ethnicity: missing	0.033	0.139
	(0.076)	(0.330)
Constant	-0.047	-1.783***
	(0.044)	(0.161)
Observations	15,216	15,162
R-squared	0.055	

Source: TEDS (Rimfeld et al., 2019). Sample of those in the first wave. Robust standard errors clustered within twin pairs in parentheses. \*\*\*  $p \ll 0.01$ , \*\*  $p \ll 0.05$ , \*  $p \ll 0.1$  We also control ACORN codes in both models.

First, we use the estimated probabilities of being in the analytical sample from the probit model of Table O2 to create inverse probability weights (IPW). This method ensures that those with higher probability (i.e., those from higher SES backgrounds) get lower weights, so we compensate for them being less likely to drop out. Using these weights, we re-estimate our three most interesting results: our main results as in Table 1 in the main text, the role of parental stereotypical evaluations as in Table 5 in the main text, and the role of male co-twin SAMA as in Table 3 in the main text. These results are reported along with the results of the other two re-weighting methods in Tables O3, O4 and O5 (Block A).

Second, we re-estimate the selection model using a non-parametric machine learning algorithm, random forest. This works by constructing a series of decision trees and predicting the outcome from each series as the modes of predictions (Breiman, 2001). The method offers several advantages. First, as it randomly splits the sample along the explanatory variables, it explicitly models potential non-linear relationships. Thus, if non-linearities are important, it offers better predictions than a probit (where all parameters are linear). Indeed, comparing the (in-sample) predictive power of the probit and the random forest models, the random forest provides almost 50% higher AUC (a measure of predictive power, Kuhn and Johnson (2013)) than the probit (0.99 vs 0.65).<sup>10</sup>

 $<sup>^{10}</sup>$ The value of AUC is between 0 and 1, and flipping a coin would produce an AUC of 0.5. As a rule of thumb, the predictive power of a model is considered good if AUC>0.8 and great if AUC>0.9.

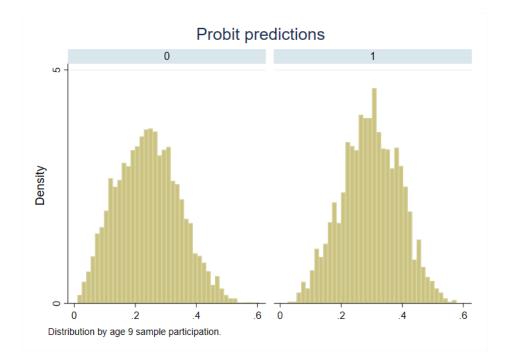
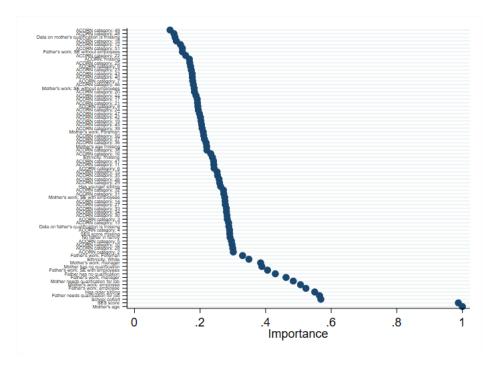


Figure O1: The predicted probability of being in the analytical sample (probit model)

Source: TEDS (Rimfeld et al., 2019). No. of obs: 15,162. Robust standard errors clustered within twin pairs in parentheses. \*\*\*  $p \ll 0.01$ , \*\*  $p \ll 0.05$ , \*  $p \ll 0.1$  The left panel shows the estimated probabilities for those who dropped out, while the right panel for those who are in the analytical sample.

The second advantage of a random forest classification algorithm, besides giving a better prediction, is that it ranks the predictors in terms of their importance (Grömping, 2009), helping us to understand more how selection works. Figure O2 shows the estimated importance measures. Interestingly, the mother's age and family SES scores are the most important predictors of being selected to the analytical sample, followed by the measures of parents' employment measures.

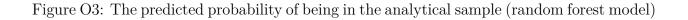
Figure O2: The importance of predictors in predicting selection to the analytical sample in a random forest model

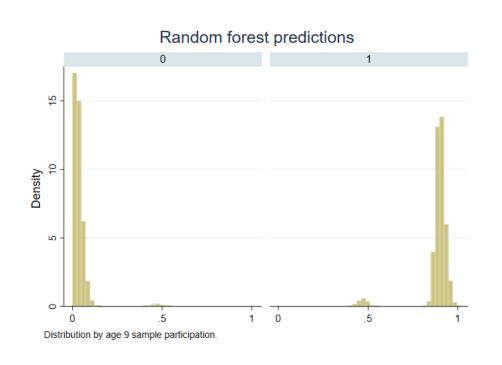


Source: TEDS (Rimfeld et al., 2019). No. of obs: 15,162. Importance shows the relative predictive power of each explanatory variable compared to the predictive power of the most important variable (importance=1). We measure the relative importance of explanatory variables by the Mean Decrease in Gini measure, which captures how well the variable decreases the heterogeneity of subgroups by splitting the sample on a given variable averaged across all decision trees (Friedman et al., 2009).

Third, while the probit model assumes a normal distribution for the predicted probabilities, the random forest does not. Thus, the predictions themselves are quite different (compare Figure O1 and Figure O3). This is useful for us because it is reassuring that our results do not change with either type of re-weighting. Similarly to the probit model, we take the inverse of these probabilities to create IPW's. Our main results re-estimated using these weights are reported in Tables O3, O4 and O5 (Block B).

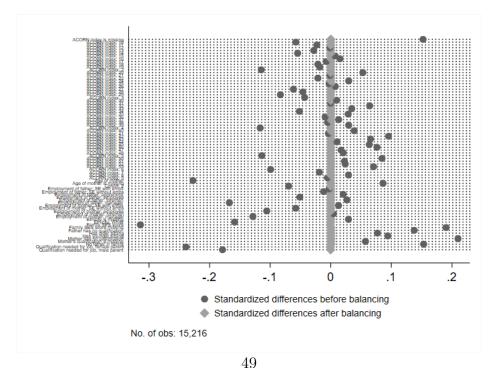
Lastly, we use entropy balancing (Hainmueller, 2012) to re-weight the analytical sample in a way that the observed characteristics of the sample members follow the distribution of characteristics among those who dropped out. Figure O4 shows the balance of characteristics before and after applying the entropy balanced weights. Using these weights eliminates statistical differences between those in the analytical sample and those who were excluded. Our main results re-estimated using these weights are reported in Tables O3, O4 and O5 (Block C).





*Source:* TEDS (Rimfeld et al., 2019). Number of observations: 15,162. The left panel shows the estimated probabilities for those who dropped out, while the right panel for those who are in the analytical sample.

Figure O4: The balance of the analytical sample compared to those who dropped out before and after using entropy-balanced weights)



Source: TEDS (Rimfeld et al., 2019). Number of observations: 15,162.

	(1)	(2)	(3)	(4)
	Model 1	Model 2	Model 3	• •
Block A: Weighted using probit	IPW			
Female		-0.309***	-0.306***	-0.413***
I chidie			(0.035)	
Block B: Weighted using random	n forest IPV	V		
Female			-0.317***	-0.446***
	(	(		
	(0.035)	(0.032)	(0.032)	(0.052)
Block C: Weighted using entrop		~ /	(0.032)	(0.052)
Block C: Weighted using entrop Female	y-balanced	~ /	~ /	~ /
	y-balanced	weights -0.296***	-0.294***	-0.393***
	y-balanced -0.342***	weights -0.296***	-0.294***	-0.393***
Female	y-balanced -0.342*** (0.042)	weights -0.296*** (0.040)	-0.294*** (0.040)	-0.393*** (0.064)
Female       Observations	y-balanced -0.342*** (0.042)	weights -0.296*** (0.040)	-0.294*** (0.040)	-0.393*** (0.064)
Female Observations Control variables	y-balanced -0.342*** (0.042)	weights -0.296*** (0.040) 	-0.294*** (0.040) 3,877	-0.393*** (0.064) 3,877
Female Observations Control variables Math levels	y-balanced -0.342*** (0.042)	weights -0.296*** (0.040) 	-0.294*** (0.040) 3,877 Yes	-0.393*** (0.064) 3,877 Yes
Female Observations Control variables Math levels Verbal and non-verbal abilities	y-balanced -0.342*** (0.042)	weights -0.296*** (0.040) 	-0.294*** (0.040) 3,877 Yes Yes	-0.393*** (0.064) 3,877 Yes Yes

Table O3: The gender gap in mathematics self-assessment (SAMA) - weighted results

Notes: Source: TEDS (Rimfeld et al., 2019). Robust standard errors clustered by twin pairs in parentheses. \*\*\* p<0.01, \*\* p<0.05, \* p<0.1

	(1)	(2)	(3)	(4)	(5)	(6)
VARIABLES	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6
Block A: Weighted using probit						
Female	-0.306***	-0.306***	-0.015	-0.413***	-0.413***	-0.134**
	(0.035)	(0.035)	(0.042)	(0.058)	(0.058)	(0.068)
Stereotipically assessed person		0.009	$0.559^{***}$		0.007	$0.446^{***}$
		(0.038)	(0.049)		(0.059)	(0.086)
Female*stereotipically assessed			$-1.085^{***}$			-0.889***
			(0.073)			(0.129)
Block B: Weighted using random						
Female	-0.316***	-0.316***	-0.019	-0.446***	-0.446***	-0.146**
	(0.032)	(0.032)	(0.037)	(0.052)	(0.052)	(0.061)
Stereotipically assessed person		0.012	$0.592^{***}$		0.025	0.508***
		(0.034)	(0.043)		(0.051)	(0.076)
Female*stereotipically assessed			-1.108***			-0.956***
		_	(0.066)			(0.116)
Block C: Weighted using entropy	y-balanced v	veights				
Female	-0.294***	-0.293***	-0.003	-0.393***	-0.393***	-0.121
	(0.040)	(0.040)	(0.046)	(0.064)	(0.065)	(0.076)
Stereotipically assessed person	× /	0.016	0.551***	( )	-0.005	0.415***
		(0.043)	(0.057)		(0.064)	(0.092)
Female <sup>*</sup> stereotipically assessed		· · · ·	-1.082***			-0.875***
			(0.081)			(0.141)
Observations	$3,\!877$	3,877	$3,\!877$	3,877	3,877	$3,\!877$
Twin FE	No	No	No	Yes	Yes	Yes
Cohort FE	Yes	Yes	Yes	No	No	No

Table O4: The role of stereotypically gender-biased parental assessments in the gender gap in SAMA - weighted results

*Notes:* Source: TEDS (Rimfeld et al., 2019). Robust standard errors clustered by twin pairs in parentheses. \*\*\* p<0.01, \*\* p<0.05, \* p<0.1 Further control variables: mathematics level at age nine, verbal and non-verbal cognitive skills at age nine, elder twin, heavier twin, and birth weight.

	(1)	(2)	(3)	(4)	(5) Model 4	(6) Model 4
VARIABLES	Model 1	Model 2	Model 3	Model 4	boys	girls
Block A: probit IPW						
Female	-0.306***	-0.306***	-0.360***	-0.318***		
	(0.034)	(0.034)	(0.039)	(0.037)		
Has a male twin (MT)			-0.138***	-0.113***	-0.114**	-0.104**
			(0.041)	(0.037)	(0.050)	(0.053)
SAMA of CT, age 9, std	$0.146^{***}$	$0.116^{***}$	$0.176^{***}$	0.017	0.017	$0.242^{***}$
	(0.025)	(0.031)	(0.032)	(0.038)	(0.038)	(0.042)
MT*SAMA of CT			-0.043	$0.168^{***}$	$0.161^{***}$	-0.225***
			(0.043)	(0.057)	(0.057)	(0.063)
Female*SAMA of CT		0.056		$0.221^{***}$		
		(0.041)		(0.055)		
Female*MT*SAMA of CT				-0.390***		
				(0.101)		
Block B: random forest IPV						
Female	-0.324***	-0.324***	-0.382***	-0.341***		
	(0.031)	(0.031)	(0.035)	(0.033)		
Has a male twin (MT)			-0.151***	$-0.127^{***}$	$-0.126^{***}$	-0.122***
			(0.036)	(0.033)	(0.045)	(0.047)
SAMA of CT, age 9, std	$0.153^{***}$	$0.127^{***}$	$0.182^{***}$	0.032	0.031	$0.246^{***}$
	(0.023)	(0.029)	(0.028)	(0.037)	(0.036)	(0.036)
MT*SAMA of CT			-0.034	$0.165^{***}$	$0.161^{***}$	-0.208***
			(0.039)	(0.054)	(0.055)	(0.057)
Female*SAMA of CT		0.048		$0.209^{***}$		
		(0.037)		(0.050)		
Female*MT*SAMA of CT				-0.371***		
				(0.094)		
Block C: entropy balanced v						
Female	-0.295***	-0.294***	-0.346***	-0.304***		
	(0.038)	(0.038)	(0.043)	(0.041)		
Has a male twin (MT)			-0.130***	-0.104**	$-0.119^{**}$	-0.082
			(0.045)	(0.041)	(0.058)	(0.057)
SAMA of CT, age 9, std	$0.140^{***}$	$0.111^{***}$	$0.168^{***}$	0.005	0.008	$0.235^{***}$
	(0.027)	(0.034)	(0.035)	(0.041)	(0.041)	(0.046)
MT*SAMA of CT			-0.041	$0.175^{***}$	$0.166^{***}$	-0.235***
			(0.047)	(0.062)	(0.063)	(0.069)
Female*SAMA of CT		0.053		0.226***		
		(0.045)		(0.060)		
Female*MT*SAMA of CT				-0.404***		
				(0.111)		
Observations	3,722	3,722	3,722	3,722	1,707	$2,\!015$

Table O5: The role of co-twin (CT) SAMA - weighted results

*Notes:* Source: TEDS (Rimfeld et al., 2019). Robust standard errors clustered by twin pairs in parentheses. \*\*\* p < 0.01, \*\* p < 0.05, \* p < 0.1 Further control variables: mathematics level at age nine, verbal and non-verbal cognitive skills at age nine, elder twin, heavier twin, birth weight and cohort FE.

# O2 Supporting information

	(1)	(2)	(3)	(4)
VARIABLES	Model 1	Model 2	Model 3	Model 4
Female	-0.376***	-0.325***	-0.174	-0.188
	(0.034)	(0.032)	(0.160)	(0.262)
Math level, age 9	( )	0.387***	0.326***	0.356***
/ 0		(0.022)	(0.018)	(0.032)
Female <sup>*</sup> math level		-0.030	( )	
		(0.033)		
Verbal abilities, age 9			0.074***	$0.139^{**}$
, 0			(0.026)	(0.049)
Female <sup>*</sup> verbal abilities			-0.038	-0.101*
			(0.036)	(0.058)
Non-verbal abilities, age 9			0.069**	0.123**
			(0.027)	(0.044)
Female <sup>*</sup> nonverbal abilities			-0.016	0.010
			(0.037)	(0.056)
Elder twin			0.050	-0.003
			(0.038)	(0.042)
Female <sup>*</sup> elder twin			-0.024	0.065
			(0.054)	(0.062)
Heavier twin at birth			0.024	0.028
			(0.042)	(0.060)
Female <sup>*</sup> heavier twin			0.033	0.010
			(0.058)	(0.073)
Birthweight, gramms			0.000*	0.000
			(0.000)	(0.000)
Female <sup>*</sup> birthweight			-0.000	-0.000
			(0.000)	(0.000)
Constant	$0.182^{***}$	$0.116^{***}$	-0.140	-0.140
	(0.035)	(0.032)	(0.116)	(0.287)
Observations	$3,\!877$	$3,\!877$	$3,\!877$	$3,\!877$
R-squared	0.036	0.165	0.175	0.167
Twin FE	No	No	No	Yes
Cohort FE	Yes	Yes	Yes	No

Table O6: The gender gap in SAMA, fully interacted main model, age nine

Source: TEDS (Rimfeld et al., 2019). Robust standard errors clustered by twin pairs in parentheses. \*\*\* p<0.01, \*\* p<0.05, \* p<0.1

	(1)	(2)	(3)	(4)	(5)	(6)
VARIABLES	Model 1	Model 3	Model 4	Model 5	Model 6	Model 7
Female	-0.133***	-0.106***	-0.174***	-0.129***	-0.160***	-0.128***
remale	(0.034)	(0.030)	(0.041)	(0.028)	(0.045)	(0.028)
Ilag a mala turin	(0.054)	(0.050)	(0.041)	(0.028) - $0.059^{**}$	(0.045) - $0.092^{**}$	(0.028) - $0.059^{**}$
Has a male twin						
II I (I				(0.028)	(0.047)	(0.028)
Has brother						-0.041
TT						(0.036)
Has sister						-0.022
Varbal abilities and 0		0.214***	0.202***	0.214***	0.213***	(0.036) $0.212^{***}$
Verbal abilities, age 9						
N		(0.017) $0.302^{***}$	(0.026) $0.243^{***}$	(0.017) $0.303^{***}$	(0.017) $0.303^{***}$	(0.017) $0.302^{***}$
Non-verbal abilities, age 9						
		(0.017)	(0.026)	(0.017)	(0.017)	(0.017)
Elder twin		0.015	0.013	0.015	0.014	0.015
TT · / · / 1 · / 1		(0.020)	(0.020)	(0.020)	(0.020)	(0.020)
Heavier twin at birth		$0.053^{**}$	$0.091^{***}$	$0.047^{**}$	$0.048^{**}$	$0.045^{**}$
		(0.023)	(0.033)	(0.023)	(0.023)	(0.023)
Birthweight, gramms		0.000***	-0.000	0.000***	0.000***	0.000***
		(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
Female*male twin					0.064	
	0 1 1 0 4 4 4	0.010***	0.100	0 1 0 1 4 4	(0.069)	
Constant	0.148***	-0.219***	0.130	-0.181**	-0.153*	-0.179**
	(0.036)	(0.081)	(0.191)	(0.082)	(0.089)	(0.082)
Observations	4,309	4,309	4,309	4,309	4,309	4,309
R-squared	0.005	0.202	0.129	0.203	0.203	0.203
Twin FE	No	No	Yes	No	No	No
Cohort FE	Yes	Yes	No	Yes	Yes	Yes

Table O7: The gender gap in mathematics levels, age nine

Source: TEDS (Rimfeld et al., 2019). Robust standard errors clustered by twin pairs in parentheses. \*\*\* p<0.01, \*\* p<0.05, \* p<0.1

	(1)	( <b>0</b> )	(2)	(4)
	(1)	(2)	(3)	(4)
VARIABLES	Model 1	Model 2	Model 3	Model 4
Female	$0.224^{***}$	0.132***	0.141***	0.231***
	(0.035)	(0.032)	(0.032)	(0.053)
English level, age 9		0.356***	0.333***	0.382***
		(0.018)	(0.020)	(0.038)
Verbal abilities, age 9		. ,	0.095***	0.119***
			(0.019)	(0.038)
Non-verbal abilities, age 9			-0.032	0.007
			(0.019)	(0.037)
Constant	-0.113***	-0.106***	-0.054	-0.203
	(0.034)	(0.031)	(0.086)	(0.229)
Observations	3,877	$3,\!877$	$3,\!877$	$3,\!877$
R-squared	0.012	0.128	0.135	0.107
Twin FE	No	No	No	Yes
Cohort FE	Yes	Yes	Yes	No

Table O8: The gender gap in self-assessed English abilities, age nine

Source: TEDS (Rimfeld et al., 2019). Robust standard errors clustered by twin pairs in parentheses. \*\*\* p<0.01, \*\* p<0.05, \* p<0.1

	(1)	(2)	(3)	(4)	(5)
VARIABLES	Model 1	Model 2	Model 3	Model 3 OS subsample	Model 4
Female	-0.289***	-0.212***	-0.209***	-0.400***	-0.417***
	(0.037)	(0.030)	(0.029)	(0.043)	(0.042)
Math level, age 9		0.591***	0.517***	0.490***	0.499***
		(0.016)	(0.017)	(0.029)	(0.028)
Verbal abilities, age 9		× ,	0.082***	0.047	0.094***
			(0.017)	(0.031)	(0.026)
Non-verbal abilities, age 9			0.110***	0.108***	0.146***
			(0.018)	(0.034)	(0.026)
Elder twin			$0.034^{*}$	0.016	$0.034^{*}$
			(0.020)	(0.042)	(0.019)
Heavier twin at birth			0.021	0.079	0.020
			(0.023)	(0.049)	(0.031)
Birthweight, gramms			$0.000^{***}$	-0.000	0.000
			(0.000)	(0.000)	(0.000)
Constant	$0.110^{***}$	0.007	$-0.251^{***}$	0.082	-0.002
	(0.039)	(0.030)	(0.080)	(0.145)	(0.180)
Observations	3,877	3,877	3,877	1,186	3,877
R-squared	0.022	0.348	0.370	0.367	0.355
Twin FE	No	No	No	No	Yes
Cohort FE	Yes	Yes	Yes	Yes	No

Table O9: The gender gap in parental assessment of their children's mathematics abilities

Robust standard errors in parentheses \*\*\* p<0.01, \*\* p<0.05, \* p<0.1

Notes: Source: TEDS (Rimfeld et al., 2019). Robust standard errors clustered by twin pairs in parentheses. \*\*\* p<0.01, \*\* p<0.05, \* p<0.1

	(1)	(2)	(3)	(4)	(5)
VARIABLES	Model 1	Model 2	Model 3	Model 3 OS subsample	Model 4
Female	-0.224***	-0.120***	-0.123***	-0.147***	-0.159***
	(0.036)	(0.022)	(0.022)	(0.031)	(0.031)
Math level, age 9	× ,	0.804***	0.768***	$0.761^{***}$	0.721***
		(0.012)	(0.013)	(0.024)	(0.020)
Verbal abilities, age 9			0.017	0.017	0.058***
			(0.013)	(0.023)	(0.020)
Non-verbal abilities, age 9			$0.078^{***}$	0.115***	0.056***
			(0.013)	(0.023)	(0.018)
Elder twin			0.012	-0.015	0.019
			(0.015)	(0.030)	(0.016)
Heavier twin at birth			0.010	0.042	$0.047^{*}$
			(0.018)	(0.035)	(0.026)
Birthweight, gramms			0.000	0.000	-0.000
			(0.000)	(0.000)	(0.000)
Constant	$0.109^{***}$	-0.030	-0.084	-0.093	0.221
	(0.040)	(0.024)	(0.061)	(0.109)	(0.147)
Observations	3,877	$3,\!877$	$3,\!877$	1,186	$3,\!877$
R-squared	0.013	0.614	0.620	0.643	0.535
Twin FE	No	No	No	No	Yes
Cohort FE	Yes	Yes	Yes	Yes	No

Table O10: The gender gap in teachers' assessments of children's mathematics abilities

Robust standard errors in parentheses \*\*\* p<0.01, \*\* p<0.05, \* p<0.1

Notes: Source: TEDS (Rimfeld et al., 2019). Robust standard errors clustered by twin pairs in parentheses. \*\*\* p<0.01, \*\* p<0.05, \* p<0.1

VARIABLES	(1) Model 1	(2) Model 2	(3) Model 3	(4) Model 4	(5) Model 5	$\begin{array}{c} (6) \\ \text{Model } 6 \end{array}$
Female	-0.218***	-0.005	-0.401***	-0.134	$-0.210^{***}$	0.066
Parental assessment of Math	(0.048) $0.591^{***}$	(0.231) $0.619^{***}$	(0.050)	(0.211)	(0.048) $0.564^{***}$	(0.238) $0.572^{***}$
	(0.039)	(0.050)			(0.040)	(0.054)
Female*parental assessment		-0.053 $(0.054)$				-0.015 $(0.065)$
Teachers' assessment of Math		~	$0.351^{***}$	$0.392^{***}$	$0.140^{***}$	$0.173^{***}$
			(0.050)	(0.059)	(0.047)	(0.057)
Female <sup>*</sup> teachers' assessment				-0.079		-0.064
				(0.058)		(0.063)
Constant	$-2.296^{***}$	$-2.414^{***}$	-1.214***	$-1.352^{***}$	-2.689***	-2.832***
	(0.254)	(0.296)	(0.278)	(0.306)	(0.274)	(0.316)
Observations	3,877	3,877	3,877	3,877	3,877	3,877
R-squared	0.297	0.298	0.188	0.189	0.301	0.301
Twin FE	$\mathbf{Y}_{\mathbf{es}}$	$\mathbf{Y}_{\mathbf{es}}$	$\mathbf{Y}_{\mathbf{es}}$	$\mathbf{Yes}$	$\mathbf{Yes}$	Yes
Cohort FE	$N_{O}$	No	No	No	No	$N_{O}$

non-verbal cognitive skills at age nine, elder twin, heavier twin, and birth weight.

Table O11: The role of parental and teachers' assessments in the gender gap in SAMA, FE models

	(1)	(2)	(3)	(4)	(5) Model 4	(6) Model 4
VARIABLES	Model 1	Model 2	Model 3	Model 4	boys	girls
Female	-0.322***	-0.321***	-0.350***	-0.347***		
Math level of CT, age 9	(0.032)-0.044**	(0.032) -0.038	(0.032)-0.049*	$(0.033)$ - $0.080^{**}$	-0.087**	-0.024
	(0.018)	(0.024)	(0.025)	(0.038)	(0.040)	(0.033)
Female*Math level of CT		-0.013		0.047		
Has a male twin (MT)		(000.0)	-0.074**	-0.072**	-0.084*	-0.054
			(0.032)	(0.033)	(0.046)	(0.049)
MT*Math level of CT			0.014	0.066	0.064	-0.040
			(0.033)	(0.046)	(0.047)	(0.049)
Female*MT*Math level of CT				-0.103		
				(0.066)		
Constant	-0.065	-0.065	-0.017	-0.020	-0.083	-0.299**
	(0.089)	(0.089)	(0.091)	(0.091)	(0.124)	(0.123)
Observations	3,877	3,877	3,877	3,877	1,781	2,096
R-squared	0.175	0.175	0.176	0.177	0.187	0.116
Twin FE	$N_{O}$	$N_{O}$	$N_{O}$	$N_{O}$	$N_{O}$	$ m N_{O}$
Cohort FE	$\mathrm{Yes}$	$\mathbf{Y}_{\mathbf{es}}$	$\mathrm{Yes}$	Yes	$\mathbf{Yes}$	$\mathbf{Yes}$

Table O12: The role of the mathematics level of co-twin (CT) in the gender gap in SAMA

\*\*\* p<0.01, \*\* p<0.05, \* p<0.1 Further control variables: mathematics level at age nine, verbal and Source: TEDS (Rimfeld et al., 2019). Robust standard errors clustered by twin pairs in parentheses. non-verbal cognitive skills at age nine, elder twin, heavier twin, and birth weight.

					Model 4	Model 4
VARIABLES	Model 1	Model 2	Model 3	Model 4	boys	girls
Female	$0.248^{***}$	$0.248^{***}$	$0.297^{***}$	$0.270^{***}$		
Has a male twin (MT)	(0.031)	(0.031)	$(0.036)$ $0.127^{***}$	(0.033) $0.110^{***}$	$0.109^{**}$	$0.116^{***}$
			(0.036)	(0.033)	(0.050)	(0.041)
Self-assessed English ability of CT	$0.181^{***}$	$0.173^{***}$	$0.223^{***}$	0.074	0.071	$0.273^{***}$
	(0.024)	(0.034)	(0.033)	(0.049)	(0.049)	(0.040)
Female*self-assessed English ability of CT		0.015 (0.042)		$0.193^{***}$ (0.063)		
MT <sup>*</sup> self-assessed English ability of CT		~	$-0.070^{*}$	$0.142^{**}$	$0.139^{**}$	$-0.236^{***}$
			(0.042)	(0.065)	(0.065)	(0.051)
Female*MT*self-assessed English ability of CT				-0.376***		
ł				(0.098)		
Constant	$-0.140^{*}$	$-0.139^{*}$	-0.224***	$-0.196^{**}$	-0.201	0.084
	(0.078)	(0.078)	(0.082)	(0.080)	(0.124)	(0.094)
Observations	3,876	3,876	3,876	3,876	1,781	2,095
<b>R</b> -squared	0.112	0.112	0.116	0.123	0.114	0.113
Twin FE	$N_{O}$	No	$N_{O}$	$N_{O}$	$N_{O}$	$N_{O}$
Cohort FE	$\mathbf{Yes}$	$\mathbf{Yes}$	$\mathbf{Yes}$	Yes	$\mathbf{Yes}$	Yes

Table O13: The gender gap in self-assessed English abilities - the role of co-twins (CT)

						10.2
	(1)	(2)	(3)	(4)	(5) Model 4	(6) Model 4
VARIABLES	Model 1	Model 2	Model 3	Model 4	boys	
Female	-0.058*	-0.058*	-0.055	-0.048		
	(0.031)	(0.031)	(0.037)	(0.033)		
Has a male twin (MT)			0.009	0.009	0.014	-0.004
			(0.038)	(0.033)	(0.047)	(0.045)
Self-assessed physical ability of CT	$0.236^{***}$	$0.230^{***}$	$0.246^{***}$	$0.083^{*}$	$0.085^{*}$	$0.305^{***}$
Female <sup>*</sup> self-assessed physical ability of CT	(0.027)	(0.037) 0.012	(0.033)	$(0.050)$ $0.223^{***}$	(0.050)	(0.040)
- a company and the I share an and a company		(0.044)		(0.064)		
MT*self-assessed physical ability of CT		~	-0.021	$0.220^{***}$	$0.218^{***}$	-0.230***
5 1			(0.045)	(0.068)	(0.068)	(0.064)
Female*MT*self-assessed physical ability of CT				-0.453***		
				(0.116)		
Constant	-0.107	-0.107	-0.111	-0.117	-0.070	$-0.205^{**}$
	(0.076)	(0.076)	(0.082)	(0.080)	(0.123)	(0.093)
Observations	3,853	3,853	3,853	3,853	1,767	2,086
R-squared	0.062	0.062	0.062	0.073	0.065	0.079
Twin FE	$N_{O}$	$N_{O}$	$N_{O}$	$N_{O}$	$N_{O}$	$N_{O}$
Cohort FE	Yes	$\mathbf{Yes}$	$\mathbf{Yes}$	Yes	$\mathbf{Y}_{\mathbf{es}}$	$\mathbf{Yes}$
<i>Source:</i> TEDS (Rimfeld et al., 2019). Robust standard errors clustered by twin pairs in parentheses. *** $p<0.01$ , ** $p<0.05$ , * $p<0.1$ Further control variables: mathematics level at age nine, verbal and non-verbal cognitive skills at age nine, elder twin, heavier twin, and birth weight.	ndard error matics level	s clustered at age nine	by twin pa e, verbal an	irs in paren d non-verbe	ttheses. *** al cognitive	*** p<0.01, ** ive skills at age

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VARIABLES	$^{(1)}_{ m SAMA}$	$^{(2)}_{\rm SAMA}$	$^{(3)}_{\rm SAMA}$	(4) Math level	(5) Math level	(5) (6) Math level Math level
Female	$-0.327^{***}$	$-0.183^{*}$	-0.274*	$-0.128^{***}$	0.113	0.047
Parental education	(0.032)	(0.101)	(0.147)	(0.034)	(0.109)	(0.142)
High-grade CSE/GCSE	$-0.128^{**}$	-0.053		$0.189^{**}$	$0.339^{***}$	
A-level or below degree	(0.090) -0.090	(0.086) -0.002		(0.000) $0.373^{***}$	(0.101) $0.542^{***}$	
Degree	$(0.061)$ - $0.129^{**}$	(0.087) -0.032		(0.067) (0.067)	(0.102) $0.809^{***}$	
Female*High-grade CSE/GCSE	(0.061)	(0.088) -0.136	-0.191	(0.066)	(0.099)-0.265**	-0.222
Famala*A_larral or halour damaa		(0.116)	(0.179)		(0.125)	(0.167)
I CHIMIC IV-ICACI AI DCIAM ACCI AC		(0.116)	(0.178)		(0.127)	(0.162)
${\rm Female}^{*}{\rm Degree}$		-0.178	-0.188		-0.247**	-0.254
Math level, age 9		(0.115)	(0.168)		(0.124)	(0.161)
Constant	0.070	-0.045	0.042	-0.179***	$-0.315^{***}$	$0.184^{***}$
	(0.098)	(0.114)	(0.237)	(0.066)	(0.090)	(0.024)
Observations	3,863	3,863	3,863	3,863	3,863	3,863
R-squared	0.173	0.175	0.163	0.060	0.062	0.013
Twin FE	No	No	Yes	No	No	Yes
Cohort FE	Yes	Yes	No	Yes	Yes	No
<i>Notes:</i> Source: TEDS (Rimfeld et al., 2019). Robust standard errors clustered by twin pairs in parentheses. *** $p<0.01$ , ** $p<0.05$ , * $p<0.1$ . Further control variables: mathematics level at age nine, verbal and non-verbal cognitive skills at age nine, elder twin, heavier twin, and birth weight.	al., 2019). <0.1. Furth age nine, elc	Robust s ler contro ler twin, l	tandard e l variables neavier tw	rrors clustere s: mathemati in, and birth	ed by twin pe cs level at ag weight.	airs in paren- e nine, verbal

Table O15: The role of parental education, age nine

VARIABLES	(1) Model 1	(2) Model 2	(3) Model 3	(4) Model 4	(5) Model 5	(6) Model 6
Female	-0.290***	-0.320***	-0.318***	-0.385***	-0.437***	-0.422***
	(0.042)	(0.033)	(0.037)	(0.070)	(0.055)	(0.061)
Mother has A-levels or above	0.016					
	(0.046)					
Female <sup>*</sup> Mother has A-levels or above	-0.081			-0.145 (0 101)		
Mother has managerial job		0.002				
<b>,</b>		(0.072)				
Female <sup>*</sup> Mother has managerial job		-0.039			-0.083	
		(0.105)			(0.150)	
Mother needs qualification			-0.027			
			(0.050)			
Female <sup>*</sup> Mother needs qualification			-0.030			-0.101
			(0.071)			(0.109)
Constant	-0.074	-0.066	-0.058	0.027	0.034	0.033
	(060.0)	(0.089)	(0.089)	(0.236)	(0.236)	(0.236)
Observations	3,877	3,877	3,877	3,877	3,877	3,877
R-squared	0.174	0.174	0.174	0.165	0.164	0.164
Twin FE	No	No	No	$Y_{es}$	$\mathbf{Yes}$	$\mathbf{Yes}$
Cohort FE	$\mathbf{Y}_{\mathbf{es}}$	$\mathbf{Yes}$	$\mathbf{Yes}$	No	$N_{O}$	$N_{O}$

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	(1)	(2)	(3)	(4)
VARIABLES	Not OE boys	OE boys	Not UE girls	UE girls
Has a male twin (MT)	-0.074	-0.017	-0.043	$-0.251^{***}$
	(0.054)	(0.067)	(0.055)	(0.083)
SAMA of CT, age 9, std	0.046	0.040	$0.209^{***}$	$0.245^{***}$
	(0.048)	(0.051)	(0.041)	(0.063)
MT*SAMA of CT	$0.167^{**}$	-0.079	$-0.198^{***}$	$-0.180^{*}$
	(0.065)	(0.070)	(0.064)	(0.097)
Constant	-0.170	$0.535^{***}$	-0.169	-0.381*
	(0.131)	(0.195)	(0.126)	(0.218)
Observations	1,256	451	1,489	526
R-squared	0.270	0.099	0.214	0.126
Twin FE	No	$N_{O}$	$N_{O}$	$N_{O}$
Cohort FE	Yes	$\mathbf{Yes}$	Yes	$\mathbf{Yes}$
Notes: Source: TEDS (Rimfeld et al., 2019). Robust standard errors clustered	mfeld et al., 201	19). Robus	t standard erro	rs clustered
by twin pairs in parentheses. *** $p<0.01$ . ** $p<0.05$ . * $p<0.1$ . Further control	es. *** $p < 0.01$ .	** p<0.05	* p < 0.1. Furt	ther control

by twin pairs in parentheses. \*\*\* p<0.01, \*\* p<0.05, \* p<0.1. Further control variables: mathematics level at age nine, verbal and non-verbal cognitive skills at age nine, elder twin, heavier twin, and birth weight.