Parental Gender Stereotypes and Student Wellbeing in China*

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Abstract

A prominent gender stereotype claims that "boys are better at learning mathematics than girls". Confronted with such a parental attitude, how does this affect the wellbeing of 11 - 18 years old students in Chinese middle schools? While wellbeing has often been shown to be not much gender-diverse, the intergenerational consequences of such stereotypes are not well studied. Expecting too much from boys and too little from girls might damage self-esteem among school kids. Using large survey data covering districts all over China reveals that one quarter of the parents agree with the math stereotype. It is shown that this has strong detrimental consequences for offspring's wellbeing. Students are strongly more depressed, feeling blue, unhappy, not enjoying life, and sad with no male-female differences, while parental education does not matter for this transfer. Various robustness tests including other than math stereotypes and an IV analysis confirm the findings. Moderating such effects, which is in line with societal objectives in many countries, not only supports gender equality but also strengthens the mental health of children.

Keywords: Gender identity, gender stereotypes, student wellbeing, mental health, subjective wellbeing, math stereotype

JEL-Codes: I12, I20, I31, J16

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1. Introduction

Whether subjective wellbeing (SWB) is affected by gender is debatable and previous findings in the literature have been inconclusive (Meisenberg and Woodley, 2015; Batz and Tay, 2018; Nikolova and Graham, 2020). Studies have found stronger or lower effects for females or even no differences when properly controlled for other relevant factors. This may be because the evidence for genetic differences is weak and the observed associations have to be understood in complex and diverse social contexts.

This points to the relevance of identities, attitudes, norms and stereotypes, which have been the concern of significant recent literature in economics (Akerlof and Kranton, 2000; Alesina, Giuliano and Nunn, 2013; Carlana, 2019; Bursztyn, González and Yanagizawa-Drott, 2020; Mishra and Parasnis, 2022). Parental beliefs significantly influence the outcomes of their children. For instance, Chou (2022) demonstrated that beliefs in Chinese zodiac superstitions affect the educational attainment of offspring. According to Kuhn and Wolter (2023), adolescents' occupational aspirations conform to gender stereotypes in local communities and exhibit intergenerational persistence.

Adverse childhood experiences may have detrimental effects on later life SWB in children (Kelifa, et al., 2021). Gender stereotypes may cause gender differences in SWB when the generated pressures lead men and women to feel and express their emotions differently (Nolen-Hoeksema and Rusting, 2003). However, the SWB's for both genders could also react in the same (negative) way if the asymmetric impact of gender stereotypes on females and males causes similar emotional damage. For instance, the stereotype "boys are better in math than girls" may be a burden for girls and boys, for instance, if this is wrong for both individually. Education seems to shape the way in which egalitarian gender role attitudes and behaviors are developing (Du et al., 2021).

Mathematics has long been considered to be a male-dominated subject (Forgasz et al., 2004); therefore, there are significant gender differences in parental expectations of children's math achievement, and these differences can lead to math anxiety (Bieg et al., 2015). The math stereotype may cause both parents and teachers to have high expectations for boys and low expectations for girls (McCoy et al., 2022). This is probably challenging for both boys and girls; girls may lower their own expectations, even though they may be doing better in math than boys, which is an important channel for girls to develop math anxiety (Pennington et al., 2021; Muntoni and Retelsdorf, 2019). For boys, meeting their parents' expectations is critical, especially in Asian cultures, where boys are often considered the center of the family, and they can experience significant psychological stress if they are unable to meet their parents' expectations (Wang and Heppner, 2002). A more noteworthy point is that

Asian parents tend to believe that the difference in academic performance can be compensated to some extent through effort (Yamamoto and Holloway, 2010); therefore, when children's performance does not meet their parents' expectations, parents may restrict their sleep and rest time (Yang and Shin, 2008).

Our contribution to this debate is to focus on the intergenerational association that *parental gender stereotypes* may show for the SWB of their children and how this transfer is associated with *parental education*. These stereotypes can be associated with SWB, even in the absence of gender differences. Using the largest national education survey, the China Education Panel Survey (CEPS), we study the role of parental gender stereotypes and parental education on student SWB in China. We are able to use parental binary responses to the question: "Do you think boys are better at learning mathematics than girls?"

This is novel in various ways for research on wellbeing in China and beyond. While there is substantial research on happiness and SWB in China in general (Chen and Davey, 2008; Davey and Rato, 2012) and their respective determinants (for instance, Tani, 2017, documents the role of receiving *hukou* status, Ding et al., 2020, and Yang et al., 2023, examine income inequality, and Nie et al., 2017, investigate internet use), we are the first to study the impact of parental gender stereotypes on student wellbeing.[1] The SWB of students has been of growing interest in the international literature including psychological, cognitive and social components (Zhang and Renshaw, 2020; Tobia et al., 2019), but these papers have not studied the consequences of parental gender stereotypes. Hence, our paper can inform the international debate about an issue of global concern, the potential damage caused by gender stereotypes in practice in many countries.

We find that parental gender stereotypes are associated with a strongly lower student wellbeing. However, while dealing with a gender-specific issue there are no gender-specific differences: neither does it matter who the parent interviewed is (the mother or the father), nor whether the child concerned is a boy or a girl. This is in line with previous findings that there are no gender differences in wellbeing. Parental stereotypes may undermine girls' self-confidence and make them more prone to anxiety and other mental health issues. For boys, stronger stereotypes may indicate higher expectations and

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[1] Chen and Davey (2008) review the large amount of subjective wellbeing/happiness papers published in Chinese language journals, while Davey and Rato (2012) evaluate the research executed in China by the International Wellbeing Group employing the then newly developed International Wellbeing Index. A recent study by Söllner et al. (2021) investigates age stereotypes and how self-regulatory behavior mediates the effects of wellbeing. The paper finds positive associations between positive age stereotypes and various variants of wellbeing.

pressures, which may also generate negative emotions. Additionally, parental human capital is not associated with offspring's wellbeing.

Section 2 explains the dataset and the institutional background in China, including a review of the gender equality situation of the country. It also provides descriptive evidence of the data used. Section 3 presents the econometric model and first regression results, identifying the core findings of the study. Section 4 provides further intensive robustness analyses confirming the key message. Section 5 reviews the contributions of this study and concludes.

2. Data and institutional background

The dataset is secondary use of the China Education Panel Survey (CEPS), the first and largest national representative education survey. [2] The CEPS adopted multi-stage Probability-Proportional-to-Size Sampling (PPS). Mainland China (excluding Hong Kong, Macao and Taiwan) has 31 provincial-level units and 2,870 county/district level units covering the population of China. Taking the average education level of the population and the proportion of the floating population as stratified variables in the sampling design, the survey covers middle schools from 28 counties and city districts, in which four middle schools and four classrooms were selected to represent a given county or urban area.

China's administrative system is a regionally decentralized authoritarian system. The central government has control over personnel, whereas subnational governments operate the bulk of the economy and initiate, negotiate, implement, divert, and resist reforms, policies, rules, and laws. China's reform trajectories have been shaped by regional decentralization. Therefore, local governments have considerable independence and autonomy (Xu, 2011). Household registration is governed by China's unique *hukou* regulation, which operates similar to an internal passport system (Afridi et al., 2015).

School education in China is generally divided into three stages: primary school, secondary school, and university or college. Secondary school is divided into middle school and senior middle school. Middle school is the stage of transition to senior middle school, which belongs to the category of secondary education. In China, children usually enter primary school at the age of six and middle school after six years of study. The middle school system covers three years: grade seven (year one),

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grade eight (year two), and grade nine (year three). The data that we used included seventh- and ninth-grade students.

Chinese political authorities are concerned about gender equality. Chairman Mao's 1955 call for "women can hold half sky" was seen as support for equal rights for men and women (Mow et al., 2004). In October 2020, President Xi also confirmed that "equality between men and women is China's basic state policy"(Xi, 2020). In order to protect the rights and interests of women in the labor market, China had already introduced in 1988 the "Regulations Concerning the Labor Protection of Female Staff and Workers".[3] This administrative regulation has 14 specific measures, such as, "Any Unit which is suitable for women to engage in Labor may not refuse to employ female staff and workers", "During the pregnancy, maternity leave and nursing period of female staff and workers, their basic salaries may not be reduced and their Labor contracts may not be cancelled", "The time spent by pregnant female staff and workers on antenatal examination during Labor hours shall be deemed to be Labor hours". A law of the "People's Republic of China on the Protection of Women's Rights and Interests", established in 1992 and amended in 2018, states that women are to be guaranteed the same status as men in politics, education, the labor market, property, personal security, and marriage.

In order to enhance the status of women in science, China promulgated the "Opinions on Strengthening the Construction of Female Scientific and Technological Talents" in 2011 and "Several Measures on Supporting Female Scientific and Technological Talents to Play a Greater Role in Scientific and Technological Innovation" in 2021 to support the development of women in scientific research in a comprehensive manner. China has also established the governmental organization of the All-China Women's Federation as well as the non-governmental organization of the Women's Congress (Bohong, 2020) to monitor the protection of women's rights. In order to publicize the performance of women in the labor market, there is also a special award for the "Woman Pace-Setter", the winner of which will be publicized throughout the country as a role model.

As seen in the literature, China's socialist revolution has remarkably improved women's socioeconomic status in absolute terms and relative to men, which is reflected in women's educational attainment (Li, 2016), life expectancy, labor force participation (Liu, 2018), and political participation (All China Women's Federation [ACWF], 2019). However, some researchers have also pointed out that gender discrimination is still prevalent in China, especially in recruitment and executive positions

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[3] Adapted at the on 28 June 1988 at the Eleventh Regular Session of the State Council, and came into force on 1 September 1988. In addition, this administrative regulation was adjusted in 2012 and has been in use since then; in 2012, the name of the original administrative regulation was changed to "Special Rules on the Labor Protection of Female Employees", which, on the basis of the original administrative regulation, specifies in more detail the Scope of Prohibited Labor for Female Employees, e.g., working in a mine well or discontinuously bearing a load of 25 kilograms or more each time.

(Zhang et al., 2021). Therefore, according to the current state of the literature, it is difficult to determine whether gender inequality in China has increased or decreased. In addition, some studies hold that the concept of gender roles in China is developing in a more open direction, which means that society's attitude towards women is more inclusive. From this perspective, gender differences should be developing in a better direction (Du et al., 2021).

This suggests a strong interest in investigating the prevalence of gender stereotypes and their impact on offspring's wellbeing. Our student data measure students' wellbeing and parental math stereotypes. The data were randomly collected for two samples, the *mother sample* (5,364 students) and the *father sample* (5,073 students) with a total of 10,437 students, including 5,407 girls. Each individual in both samples consists of a student and a parent questionnaire. Students covered are 11 - 18 years old.

The student questionnaires report the following feelings in the last seven days in the range "1 = never", "2 = seldom", "3 = sometimes", "4 = often" and "5 = always": "depressed", "feeling blue",[4] "unhappy", "not enjoying life", and "sad", with respect to misery as "unhappy", "depressed", "sad", "feeling blue" and "not enjoying life" for both mother and father samples. Table 1 summarizes student wellbeing in the full (combined mother and father) sample. Misery ("often", "always") is low (in the range of 10-15%) across all indicators, and "always" has consistently the lowest percentage. The other three categories ("never", "seldom", "sometimes") are much more diverse. Focusing on the maxima in each category (rows in Table 1), it is "sometimes" (41.15%) for "depressed", "seldom" (33.46%) for "feeling blue", "sometimes" (37.64%) for "unhappy", "never" (46.08%) for "not enjoying life" (therefore, actually every second student is enjoying life), and "seldom" (36.64) for feeling "sad". The last column in Table 1 contains the mean index in all five wellbeing categories with the lowest value (1.96) for "not enjoying life" and highest (2.54) for "unhappy"; the mean for category "depressed" (2.48) is close to that for "unhappy", while feeling blue (2.22) and "sad" (2.28) rank in between. The marked variety between the wellbeing (or misery) indicators suggests to analyze the indicators separately.[5]

How different are the subsamples of mothers and fathers? A detailed analysis comparing the outcomes for both parents is provided in Table 2. For each student, only one parent (father or mother) was interviewed randomly. Student girls in both samples have mostly a smaller mean than boys, but

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[4] "Feeling blue" is an idiom conveying temporary sadness or melancholy, commonly caused by events like breakups, job losses, or deaths, rather than indicating a persistent mental health condition.

[5] Note that we collapse all five variables into one misery indicator in Table 8 for a robustness check, as reported in Section 4, and confirm our major finding.

the differences are very small. This table (last panel "sample differences") also reveals that the mother and father samples do not differ according to the provided difference t-tests.

The two key variables we focus on in our investigation are parental gender (math) stereotypes and parental education, controlling for a larger number of student and parental characteristics. The parent questionnaires contain responses on *"Do you think boys are better at learning mathematics than girls?" (1=yes; 0=no)*. We treat "yes" as parental gender (math) stereotype. Further, we use *"years of schooling"* to measure education of either the father or the mother according to the following rules: "0 = no education", "6 = primary school", "9 = middle school", "12 = high school", "15 = college", "16 = undergraduate", and "19 = graduate". The father and mother samples contain educational information for both the father and mother of the student, and the parental gender (math) stereotype is only available for the parent of the respective sample.

Parental gender (math) stereotypes are somewhat but not markedly different between mothers and fathers. Details can be seen in Table 3 in the first rows of Panel A: Mother sample and Panel B: Father sample: 25.6% of mothers, but only 24.3% of fathers have the stereotype. This difference disappears if the student is a boy (27.8% for mothers against 27.5% for fathers), but is more marked if the child is a girl (23.8% for mothers against 20.9 for fathers). The stereotype is more prevalent among parents with a male child than among those with a female child; it is also more prevalent among mothers with a girl than among fathers with a girl. However, the differences between the mother and father samples are small.

The distribution of the gender (math) stereotypes across Chinese provinces is shown in Figure 1, where the horizontal axis indicates the mean value of the stereotype in a particular province, and the numbers attached reveal the respective means and standard deviations. Patterns for the father and mother samples are broadly similar, but there is some significant variation across the provinces. About a quarter of all parents agree on the gender (math) stereotypes. This is a significant size that makes this investigation of high potential importance. There appears to be significant variation in the data.

This is also clearly revealed in Figure 2, which shows the distribution of stereotypes by province in a map. Interestingly, differences on the macro level associate with regional Gross Domestic Product (GDP): stereotypes show a "U" curve, they are stronger in regions with both lower and higher GDP per capita. This could be related to the respective industry structure and the relative position of men in the Chinese labor market during economic development. Lower GDP per capita provinces are mainly in agriculture and industry, and developed regions are mainly in production-oriented services (e.g., finance, scientific research).

The variable "years of schooling" is available in both (mother and father) samples and can be compared for consistency (second and seventh rows in both panels of Table 3). In the mother sample, the mother has 10.1 years of schooling, and the father has 10.4 years of schooling; in the father sample, the mother has 8.7 years of schooling, and the father has 10.0 years of schooling. The schooling levels appear to be only marginally different for child gender within the four parent groups. Furthermore, occupation (see Table 3) is available for both parents in both (mother and father) samples. Again, the variable means between fathers (and mothers) in both samples are of similar size. Here, occupation is measured as occupational rank with values "0 = parent has no occupation", "1 = parent engaged in skilled work, general workers in manufacturing or service industries and farmers", "2 = parents engaged as teachers, engineers, doctors, lawyers and with individual business activities", and "3 = parents engaged in leadership or management positions". With respect to "years of schooling" and "occupation", the two samples (mother and father) are very similar. The exception is "years of schooling" of the mother which is 10.1 years in the mother sample and 8.7 years in the father sample.[6]

Non-overlapping further controls for parents in both samples are "age" of the parent, his/her hukou ("1 = yes"), and his/her "health" sorted from 1-5 with "1 = very unhealthy" to "5 = very healthy". These data are only available for fathers in the father sample and for mothers in the mother sample but may be important for control purposes. Further controls are available and used at the student level. They include "gender" of the student ("1 = girl"; 0 otherwise), hukou ("1 = yes"; 0 otherwise), academic ranking in primary school ("rank number"), "has attended kindergarten" ("1 = yes"; 0 otherwise), "age" in years, "age when starting primary school" in years, and family's "financial situation "0 = receive subsistence allowance at present "; 1 otherwise). In general, when a family receives a subsistence allowance, the financial situation is poor. Descriptive statistics for all variables are provided in Table 3. The student controls in the two samples have very similar means; the exceptions are gender (55.3% girls in the mother sample against 48.1% in the father sample) and hukou (51.6% in the mother sample against 60.6% in the father sample).

3. Model specification and regression results

The student wellbeing measures Y ("depressed", "feeling blue", "unhappy", "not enjoying life", and

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[6] This could suggest a reporting bias among the responding fathers, driven by cultural stereotypes about age-differences between couples, for which we have no indication in the data. Fortunately, our empirical specification in equation (1) explicitly tests whether the difference matters. However, the parameters for E_f * Mother in Table 4 are all small and statistically insignificant.

"sad") are explained by a set of parental and student characteristics as explained in the previous section and listed in Table 3. Since the focus in this section is on parental gender stereotypes and education, the other variables are just seen as controls. They are presented and discussed in detail in Section 4. For the analysis, the two (father and mother) samples were merged, resulting in a full sample size of 6,962 observations of students and their parent, where all the variables were observed.

The dummy regression specification is developed in a way that allows for direct tests for differences between the two samples and between children's gender and their interactions in one regression for each wellbeing measure.[7] The regression specification used is as follows:

$$(1) \quad Y = \alpha + a_1 M + a_2 G + a_3 (M\,G) + b\,S + b_1\,(S\,M) + b_2 (S\,G) + b_3 (S\,M\,G) + c_1 E_f$$
$$+ c_2\,(E_f\,M) + c_3\,(E_f\,G) + c_4\,(E_f\,M\,G) + c_5\,E_m + c_6\,(E_m\,M) + c_7\,(E_m\,G)$$
$$+ c_8\,(E_m\,M\,G) + d\,X + d_1\,(X\,M) + d_2\,(X\,G) + d_3\,(X\,M\,G) + \varepsilon$$

M and G are (0,1) – dummies, where M stands for mother sample and G for girl student; S are parental gender stereotypes (either mother or father where available); E_f and E_m are father and mother years of schooling; further, as controls: X are other parental or student characteristics. α is the intercept, and ε is the error term. Parameters affiliated with terms involving M and/or G measure sample differences. If they are not statistically significant, this suggests that the core effects are robust.

The results for the five wellbeing measures are presented in Table 4. The parameter estimates for M, G, and M*G are all insignificant, with the exception of M*G for "sad", implying no overall average differences between the father and the mother samples, and with respect to gender differences among the students. Only girls in the mother sample feel on average statistically significantly more sad. Education of both parents (E_f and E_m) have no impact on child wellbeing; this is a very robust finding. Not only the direct overall effect parameters of E_f and E_m are not statistically different from zero, there are also no significant differences across the examined subgroups. These observations and exceptions are worth mentioning: The estimated direct common parameters for E_m (mother's education) for boys and girls are all negative (besides for "feeling blue") and significantly negative at the 10%

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[7] To explain the modelling idea, note a well-known OLS equivalent applied to our multidimensional setting: If we have Y_i = $h_{0i} + h_{1i} X_i + u_i$ for subsamples i = 1,2, we can estimate either the two equations separately to identify parameters h_{0i} and h_{1i}; or we can estimate for the pooled sample $Y = h_0 + h_1 X + k_0 D + k_1 D X + u$ and find for D = 1 for i = 1, 0 otherwise, the identities $h_{01} = h_0 + k_0$ and $h_{02} = h_0$ as well as $h_{11} = h_1 + k_1$ and $h_{12} = h_1$. This implies that the relevant sample differences k_0 = $h_{01} - h_{02}$ and $k_1 = h_{11} - h_{12}$ are directly estimated.

level for "sad". E_m has also a strong and statistically significant negative effect on "feeling blue" among girls. Hence, mother's education has some positive elements for student wellbeing.

The key issue of this study is the expected effect of parental gender stereotypes on student-kid wellbeing. In principle, the effects could be gender-different among children and for both parents. Table 4 provides a direct test of the potential differences. The finding for the Chinese families is surprising simple, sizable, statistically significant and robust: There is only one parental stereotype effect that disapproves all five wellbeing measures in a similar range from strongest for "unhappy" (0.535) to "feeling blue" (0.495),"depressed" (0.444),"not enjoying life" (0.437), and to the smallest "sad" (0.391). In general, there are no parental differences or differences with respect to student's gender. The only exception is a statistically significant negative parameter estimate for girls in the mother sample, indicating a smaller level wellbeing damage for this student subgroup.

To summarize: The regression results in Table 4 show that the coefficients of S in equation (1) are significantly positive and all of the same size. This suggests that the parental gender math stereotype significantly elevates the level of students' negative emotions, thereby reducing their wellbeing regardless of whether the student is a boy or girl, and whether the stereotype originates from the mother or father.

4. Robustness

The analysis in the previous section has revealed that student wellbeing measured with five misery categories (beyond the effects of the controls) is associated with the main effect of parental gender math stereotypes only. Student gender, parental sample, and parental education do not seem to matter overall. This section explores the robustness of these findings. A first step is to explore the statistical relevance of the reduced version of equation (1), eliminating irrelevant components to simplify further analysis:

$$(2) \quad Y = \alpha + b\,S + d\,X + \varepsilon$$

Table 5 contains the findings of this new baseline model: The stereotype parameter estimates are broadly unchanged and the R^2 measures are hardly smaller, supporting the simplification. Therefore, we continue the further robustness analyses with equation (2) as the baseline or reference model.

The misery impacts of parental stereotypes are now simply captured by b. Its size evaluated at the sample mean of those students with no parental stereotypes Y_0 constructed as b/Y_0 times 100 (b/Y_0 %) is 18.6% for category "depressed", 24% for "blue", 20% for "unhappy", 23% for "not enjoying

life", and 18.5% for "sad". Parental stereotypes exhibit not only highly significant parameter estimates at the 1% level, but the parameters reflect also a strong contribution to student misery. According to b/Y_0 %, this contribution is largest for categories "blue" and "not enjoying life".

Furthermore, all regressions contain parameter vector d for parent controls (Age; Hukou; Health; Occupation – ordered, rising with higher social rank) and student controls (Academic ranking in primary school; Hukou; Age; Attend kindergarten; Age when starting primary school; Family's financial situation) based on the respective survey answers of parents and students. Among the controls of the parents, only their reported health plays a highly statistically significant role at the 1% level for wellbeing categories with similar size of the estimated coefficients. Since the health index increases with better health of the parents (see footnote in Table 3 for more details), an improvement in parent health associates with a consistent reduction in student misery for all wellbeing categories.

Table 5 also contains parameter d for student controls. Academic ranking in primary school can be seen as a proxy for the potential performance of the students in school, and hence, is related to current student wellbeing. Its measurement in the survey reflects the relative ranking of students' academic performance in their classes when they were in primary school. If the score was best, the value is 1. The higher the value of "Rank" in Table 5, the worse the academic performance of students in primary school. The size of all the coefficients are small, although all the estimates have the expected positive sign and are statistically significant at the 1% level. Older students have larger misery indices for all categories, and the effect parameters are all statistically significant at the 1% level. Students with a Hukou have a smaller association with misery than those without a Hukou, but the significance level is only 5% or lower. This is plausible, since a Hukou comes with local amenities such as healthcare and access to public schools. The other parameters of student controls, although mostly consistent in size and direction, have only a few statistically significant estimates: "Family's financial situation" exhibits a positive estimate for misery "depressed" (5% statistical significance level) and "unhappy" (1% statistical significance level). "Age when starting primary school" has a negative effect on category "unhappy", and "attend kindergarten" has a negative effect on category "sad", both at a statistically significance level of 5%.

How robust are the findings for equation (2) when sub-samples of student girls and boys are considered, which are either good or bad in math, leaving the middle group out? In a standard four-category scheme with A, B, C, and D and A as excellent, we can focus on samples for "good" for A+B and D for "bad". Usual practice in Chinese schools is to allocate the top 50% to "good" and the lowest 15% to "bad" (see the footnote of Table 6 for further details). Our dataset contains standardized math

scores (with a maximum score of 100) for all students.[8] Applying the 50%/15% rule, we have generated four subsamples: girl-good math (1,964 observations), girl-bad math (442 observations), boy-good math (1,444 observations), and boy-bad math (581 observations). This implies that 54% of the girls are "good" in math, and only 12% are "bad", while among the boys only 46% are good but 18% are in the "bad" sample. Again, this is inconsistent with the gender-math stereotype story present in society. Overall, Chinese girls perform better in math than boys.

Replicating the baseline model (2) for the four subgroups, Table 6 confirms the general picture of the harmful nature of parental math stereotypes, and provides more plausible results with additional insights: Girls with good math scores have worse wellbeing (the estimated coefficients are larger) than the total sample in the baseline. The same is true (with the exception of "blue") for boys with poor math scores. Both groups seem to suffer from not fulfilling the gender math stereotypes. Girls with bad math scores exhibit parameters for parental stereotypes, which are much lower than those for girls with good math scores (and the baseline full sample findings). They suffer less because they fulfill the expectations. Boys with good math scores still feel parental pressure; their estimates are close to those of the baseline, and smaller than the estimates for boys with bad math scores. The exception is misery category "blue", where boys with bad math scores have a smaller misery effect for "blue". We conclude that Table 6 confirms and extends the general story provided.

Table 7 reports the robustness checks when other stereotypes or teacher characteristics are added to the baseline. First, the wellbeing of the peers of the students are considered. Peer wellbeing is measured as the average wellbeing in the class of the student. The results show a consistent picture where the parental math stereotype parameter estimates are only slightly smaller in size, the association with peer wellbeing is positive and large, and all estimates are highly statistically significant at the 1% level. The same is true for students' own math stereotypes, where the estimates are all statistically significant at the 1% level, but the parameters are much smaller than those for parental math stereotypes. Again, the baseline findings are robust.

Table 7 also reports the inclusion of teacher effects in the baseline model. The additional variables are "homeroom teacher female", "homeroom teacher teaches math" and "math teacher is female". Estimates do not change the baseline findings, and only "math teacher is female" has a few

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[8] Standardized math scores are obtained by adjusting the children's test scores in the midterm math examination, which are centrally administered by the school. The standardized scores are calculated separately by school and grade and adjusted to a score with mean = 70 and standard deviation = 10. See Appendix Table A3 and Appendix Figure A1 for further descriptive information and the distribution of the standardized math scores in the sample. Math scores of girls show a higher mean (72) and a smaller standard deviation (9) than for the boys (mean = 70 and standard deviation = 10). The min/max values reflect this: 34/96 for the girls, and 30/99 for the boys.

statistically significant estimates with a positive size of about 0.07 (14% of a parental stereotype estimate of 0.5). Female math teachers contribute to the negative wellbeing (misery) of the students in the first three columns, namely with "depressed", "blue" and "unhappy", but not with the rest ("not enjoying life", "sad") in any relevant way (economically and statistically). Our general findings remain robust when teacher characteristics are included.

We further consider two other parental stereotypes in the context of student life (see Table 7): "Non-local students are harmful for the atmosphere of the school" (*parental migration stereotype - harmful*) and "teachers are fully responsible for the education of the students" (*parental education stereotype – teacher totally responsible*).[9] The parental harmful migration stereotype associates positively with most measures of (negative) student wellbeing of similar size and statistical significance, besides of feeling "blue". The parental stereotype of teacher responsibility for education reduces parental pressures for their children in all wellbeing measures (besides of "not enjoying life"), but the effect while exhibiting the right direction is only statistically significant at the 10% level for the wellbeing category "depressed". It is important to note that none of these estimates affect the coefficients of parental math stereotypes in comparison to the baseline in any relevant way. Again, our findings remain robust.

Among student controls in the baseline estimates of Table 5, "rank" and "age" are the most relevant. How do additional interactions of these variables with the parental math stereotype variable perform and change these direct estimates? Such estimates are shown in Appendix Table A2, which exhibits the baseline estimates as well as the findings with both additional interactions, and with both interaction variables separately. Parental math stereotype times student age has negative coefficients overall (besides "unhappy"), but is only statistically significant for category "sad" at the 10% level. Parental math stereotype times student ranking in primary school have throughout negative coefficients although only statistically significant for categories "blue" and "unhappy". The overall message is that the bad mental health impacts parental math stereotypes have for student wellbeing is reduced by age and rank in school. These findings are interesting and plausible, but they do not affect the overall problematic health implications of parental math stereotypes. Judging from the second panel of Table

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[9] Parental migration stereotype: "What kind of effect do you think will the increase of students from non-local county/district have on the atmosphere of the school?" 1, if response was harmful; 0, otherwise. Teacher totally responsible: Equal to 1 if parent answered to "Do you agree that it is totally the teachers' responsibility to educate children" by "somewhat agree" or "strongly agree", and 0 otherwise.

A2, by introducing both interaction terms at the same time, the direct stereotype coefficients are either of the same size as in the baseline (for category unhappy) or are up to twice the size.

Are these findings robust when alternative measures or treatments of wellbeing indicators are considered? This issue is investigated in Table 8. It repeats the baseline regression but now with different endogenous variables. The first is the self-assessed health of the student, the second a condensed variable of the five wellbeing measures using Principal Component Analysis (PCA). PCA is commonly considered to be a statistical technique for data reduction (Kling et al., 2007; Gong et al., 2018). It helps to reduce the number of variables by describing a series of uncorrelated linear combinations of variables that contain most of the variance. We first conducted a correlation test on the five variables measuring student misery or wellbeing through the KMO (Kaiser-Meyer-Olkin) test. The result of the KMO test was 0.85, which means that the commonality between the five variables is strong and satisfies the basic assumptions of PCA. In the second step, we calculated the weight of each variable for the constituent principal component indicators, targeting the linear combination of the unit length of the variables with the largest variance. Finally, according to the weight assigned to each variable, we summed up an indicator (Misery index) that reflects student (negative) wellbeing. As Table 8 shows, both the self-assessed health of the student as well as the aggregate of her or his wellbeing measures strongly depend on parental math stereotypes. These results are consistent with the previous findings on the crucial role of parental math stereotypes.

Thus far, we have established strong associations between parental math gender stereotypes and various misery indicators of their children in school. Are they also causal? An IV-approach requires strong instruments and convincing reflections on the validity of the exclusion restriction. The two conditions for instrument validity are relevance and exogeneity, respectively. Exogeneity (or the exclusion restriction) requires that the instrument be uncorrelated with the error term in the structural equation, in our case, equation (2), a condition that is difficult to test. Relevance implies that the instrument must be strongly correlated with parental stereotypes conditional on other covariates.

Testing for non-zero correlations or under-identification may rely on the Kleibergen-Paap rk LM statistic, a Lagrange multiplier test that uses the rank-based rk statistic (Kleibergen and Paap, 2006). The null hypothesis that the model is underidentified or that the instrument is irrelevant is rejected when the smallest canonical correlation is nonzero, which is the more likely, the larger the value of the statistic is (Bazzi and Clemens, 2013). A larger affiliated p-value of the statistic than the chosen significance level (e.g., 5%; 1%) indicates this. Furthermore, a strong correlation can be examined using the Kleibergen-Papp Wald F statistic (Kleibergen and Paap, 2006), which is identical to the conventional F-test of variable inclusion in the case of a single endogenous regressor with a

single instrument (Andrews et al., 2019). Lee et al. (2022) have suggested how the standard errors of the instrumented variable in the second-stage regression have to be adjusted if the F-values of the first stage are "too small".

Table 9 analyzes three potential instruments and the corresponding Two-Stage Least Squares (2SLS) analyses. The first candidate is the math gender stereotypes held by the parents' peers; the second is the average rate of parents admitting math gender stereotypes in the city where the parents reside; and the third is school-related stereotypes measured by the average rate of parents in the student's school admitting math gender stereotypes. Evaluating the validity of the exclusion restriction in these cases and assessing the likelihood that these variables directly impact student well-being are crucial.

In the case of math gender stereotypes among parents' peers, it seems plausible that students may be less aware of these stereotypes as they are less likely to be in close contact with their parents' peers. Similarly, regarding the average rate of parents admitting math gender stereotypes in the city, students might not be acutely aware of these stereotypes, especially if such attitudes are not considered politically correct in schools and society. Regarding school-related stereotypes, students were more likely to be aware of the well-being of their direct classmates (see Table 7). However, being cognizant of stereotypes across different classes in their school, particularly when these stereotypes are not socially acceptable, might be less likely. However, the possibility of direct effects on student wellbeing cannot be completely ruled out.

Table 9 demonstrates the robust performance of all instruments, as evidenced by their strong results at the 1% significance level for both the F-test and the Kleibergen-Paap rk LM statistic, except for city math stereotypes and the LM statistic, which exhibits a significance level of 1.75% only. Notably, the second-stage coefficients associated with the instrument "peers of parent math stereotypes" closely align with those of the baseline model, while the coefficients for the other two instruments are markedly larger.

Maintaining a 1% significance level, all parameter estimates remain highly significant, except for the instrument "city math stereotypes," which exhibits lower significance levels for miseries labeled "blue" (5%) and "sad" (10%). Given the robust first-stage F-values for school stereotypes and peers of parent stereotypes, adjustments, as recommended by Lee et al. (2022), are necessary only for city math stereotypes. Adjustments involve a factor of 1.071 at the 5% level (refer to Table 3A, p. 3271 of Lee et al., 2022) and a factor of 1.309 at the 1% level (refer to Table 3B, p. 3272). Consequently, none of the estimates associated with the instrument "city math stereotypes" attained statistical significance at the 1% level, in contrast to the two cases before instrumenting. Nonetheless, three out of the five

estimates remain statistically significant at the 5% level, only one less than in the pre-instrumentation scenario, namely the case of "blue."

Importantly, none of these causality findings undermine the relevance of the negative health effects caused by parental math gender stereotypes identified in this study.

5. Review and conclusions

Using a large sample from the well-established China Education Panel Survey, our study investigates the intergenerational relationship between parental education and gender stereotypes for wellbeing measures among 11 - 18 years old students beyond a larger number of control variables. Measures collected on a five - level intensity scale cover the well-defined wellbeing categories "depressed", "feeling blue", "unhappy", "not enjoying life", and "sad". Parental gender stereotypes identified on the basis of parental responses to the question "Do you think boys are better at learning mathematics than girls?" are shown to strongly decrease student wellbeing in China, but with no relevant gender differences among parents and among students. In addition, parental human capital has no stabilizing effect on offspring wellbeing.

The wellbeing effects of gender math stereotypes we find are not gender-specific, but are nevertheless relevant in terms of size and statistical significance of the measured associations. This is consistent with the general findings in the wellbeing literature, which exhibits no or no robust gender differences. However, parental stereotypes may be damaging where they still exist. A quarter of all Chinese parents have gender math stereotypes with potentially detrimental effects on the wellbeing of their children, whereas the revealed effects on the five wellbeing measures are very similar.

These robust findings are supported by extensive further robustness checks, confirming the harmful nature of parental math stereotypes across different subgroups, including girls and boys with varying math performance. Additional factors, such as peer wellbeing, students' own math stereotypes, and teacher characteristics are considered and found to have consistent but smaller impacts compared to parental math stereotypes, without changing their basic strength and significance. The robustness checks also extend to alternative measures of wellbeing, including self-assessed health, and a Principal Component Analysis of the five wellbeing measures confirming the relevance of parental math stereotypes.

Furthermore, the study explores the potential causality of the observed associations using an instrumental variable (IV) approach, introducing three potential instruments related to parental math stereotypes. The instruments are found to be valid, and the IV-approach supports the causal

interpretation of the negative health effects of parental gender math stereotypes. The study underscores the persistence and robustness of the identified relationship, providing valuable insights into the impact of parental stereotypes on student wellbeing.

This suggests that parental gender "math" stereotypes are not just annoying attitudes for general societal debates, as we have in many countries around the world. They are an important topic for gender equality policies, particularly if research can confirm, as we do in this paper, that conjectures such as the math stereotype are actually wrong. This opens a new policy agenda. A better understanding of the origin of such stereotypes, and whether they are genetically or behaviorally transferred across generations through families, schools, societal norms, or public policies, provides a challenging but important agenda for future research.

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Table 1 Student well-being ("misery") in the full sample

	Never: 1	Seldom: 2	Sometimes: 3	Often: 4	Always: 5	Mean Index
Depressed	16.41	32.67	41.15	6.45	3.32	2.48
Feeling Blue	29.17	33.46	26.54	7.33	3.51	2.22
Unhappy	14.68	34.24	37.64	8.94	4.50	2.54
Not Enjoying Life	46.08	26.83	16.96	5.64	4.49	1.96
Sad	24.64	36.64	28.73	6.05	3.94	2.28

Note. (1) To measure students' well-being, we use student responses to questionnaire items. Specifically, five questions asked students about the frequency of the following feelings during the previous 7 days on a scale from 1 (never) to 2 (seldom), 3 (sometimes), 4 (often) to 5 (always): (a) depressed, (b) blue, (c) unhappy, (d) not enjoying life, or (e) sad. (2) Numbers are the percentage (%) for each wellbeing measure in the combined mother and father sample. (3) The last column contains the mean value of each misery index.

Table 2 Student well-being ("misery") in parent samples

Well-being	Mother sample			Father sample			Sample differences		
	Full sample	Girl	Boy	Full sample	Girl	Boy	Full sample	Girl	Boy
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
Depressed	2.483	2.506	2.454	2.468	2.505	2.434	-0.014	-0.001	-0.02
	(0.937)	(0.902)	(0.979)	(0.966)	(0.913)	(1.012)	(-0.777)	(-0.04)	(-0.708)
Blue	2.215	2.165	2.278	2.236	2.158	2.309	0.021	-0.006	0.031
	(1.045)	(1.021)	(1.071)	(1.068)	(1.040)	(1.088)	(1.017)	(-0.217)	(1.003)
Unhappy	2.534	2.518	2.554	2.553	2.555	2.551	0.018	0.037	-0.004
	(0.979)	(0.939)	(1.027)	(1.012)	(0.984)	(1.038)	(0.946)	(1.407)	(-0.125)
Not enjoying life	1.940	1.871	2.026	1.974	1.880	2.061	0.033	0.008	0.035
	(1.108)	(1.058)	(1.162)	(1.136)	(1.086)	(1.175)	(1.513)	(0.289)	(1.060)
Sad	2.267	2.259	2.278	2.293	2.281	2.305	0.026	0.022	0.027
	(1.011)	(0.974)	(1.055)	(1.041)	(1.007)	(1.071)	(1.294)	(0.823)	(0.893)
Observations	5,364	2,965	2,399	5,073	2,442	2,631	10,437	5,407	5,030

Note. (1) To measure students' well-being, we use student responses to questionnaire items. Specifically, five questions asked students about the frequency of the following feelings during the previous 7 days on a scale from 1 (never) to 2 (seldom), 3 (sometimes), 4 (often) to 5 (always): (a) depressed, (b) blue, (c) unhappy, (d) not enjoying life, or (e) sad. (2) This table reports the summary statistics and the difference between the mother sample and father sample in students' well-being. In columns 1 to 6, the numbers indicate the mean of the variables, and the numbers in parentheses indicate the standard deviation of the variables. In columns 7 to 9, numbers are differences of variables between both parent samples, and the numbers in parentheses are t-statistics.

Table 3 Descriptive statistics of independent variables and control variables

		Full sample		Girl		Boy	
		Count	Mean/(SD)	Count	Mean/(SD)	Count	Mean/(SD)
Panel A: Mother sample							
Parent mother	Stereotype	5,338	0.256 /(0.437)	2,954	0.238 /(0.426)	2,384	0.278 /(0.448)
	Years of schooling	5,359	10.072 /(3.275)	2,962	9.990 /(3.239)	2,397	10.173/(3.318)
	Age	4,574	39.511 /(4.076)	2,555	39.430 /(4.008)	2,019	39.614/(4.159)
	Hukou	5,137	0.458 /(0.498)	2,860	0.435 /(0.496)	2,277	0.487 /(0.500)
	Health	5,210	3.814 /(0.908)	2,893	3.832 /(0.905)	2,317	3.792 /(0.912)
	Occupation	5,039	1.333 /(0.800)	2,775	1.321 /(0.796)	2,264	1.348 /(0.805)
Parent father	Years of schooling	5,359	10.414 /(3.162)	2,962	10.386 /(3.084)	2,397	10.449 /(3.256)
	Occupation	5,007	1.509 /(0.771)	2,763	1.485 /(0.746)	2,244	1.538 /(0.801)
Individual students	Girl	5,364	0.553 /(0.497)	2,965	--	2,399	--
	Academic ranking in primary school	5,018	15.837 /(11.864)	2,775	14.116 /(11.007)	2,243	17.966 /(12.525)
	Hukou	5,364	0.516 /(0.500)	2,965	0.530 /(0.499)	2,399	0.499 /(0.500)
	Age	5,266	13.812 /(1.265)	2,927	13.789 /(1.284)	2,339	13.840 /(1.240)
	Attend kindergarten	5,321	0.818 /(0.386)	2,953	0.826 /(0.380)	2,368	0.809 /(0.393)
	Age when starting primary school	5,308	6.512 /(0.939)	2,940	6.512 /(0.916)	2,368	6.512 /(0.967)
	Family's financial situation	5,188	0.914 /(0.280)	2,868	0.917 /(0.276)	2,320	0.911 /(0.285)
Panel B: Father sample							
Parent father	Stereotype	5,042	0.243/(0.429)	2,434	0.209/(0.407)	2,608	0.275/(0.446)
	Years of schooling	5,070	10.015/(2.964)	2,440	10.065/(2.944)	2,630	9.968/(2.982)
	Age	4,169	41.291/(4.723)	2,093	41.312/(4.739)	2,076	41.27/(4.708)
	Hukou	4,807	0.376/(0.484)	2,334	0.387/(0.487)	2,473	0.366/(0.482)
	Health	4,913	3.825/(0.938)	2,404	3.849/(0.937)	2,509	3.802/(0.938)
	Occupation	4,749	1.446/(0.732)	2,280	1.447/(0.710)	2,469	1.445/(0.753)
Parent mother	Years of schooling	5,070	8.729/(3.543)	2,440	8.733/(3.546)	2,630	8.725/(3.541)
	Occupation	4,683	1.264/(0.698)	2,248	1.284/(0.684)	2,435	1.246/(0.710)
Individual students	Girl	5,073	0.481/(0.500)	2,442	--	2,631	--
	Academic ranking in primary school	4,662	16.362/(11.936)	2,221	14.457/(11.094)	2,441	18.095/(12.405)
	Hukou	5,073	0.606/(0.489)	2,442	0.598/(0.490)	2,631	0.614/(0.487)
	Age	4,968	14.063/(1.380)	2,405	14.000/(1.372)	2,563	14.121/(1.385)
	Attend kindergarten	5,038	0.772/(0.420)	2,432	0.782/(0.413)	2,606	0.762/(0.426)
	Age when starting primary school	5,009	6.488/(0.967)	2,420	6.512/(0.928)	2,589	6.465/(1.002)
	Family's financial situation	4,871	0.886/(0.318)	2,366	0.893/(0.309)	2,505	0.878/(0.327)

Note. (1) "Parent's stereotype" is 1 if the answer of mother or father is "Yes" when asked: "Do you think boys are better at learning mathematics than girls?". (2) We use years of schooling to represent the education of either the father or the mother, defined according to the following rules: no education = 0; primary school = 6; middle school = 9; high school = 12; college = 15; undergraduate = 16; graduate = 19. (3) Age indicates age of the student and the student's father or mother. (4) When the student individual or the student's father or mother has an agricultural household registration, Hukou=1; otherwise, Hukou=0. (5) Health is sorted from 1-5, 1=very unhealthy, to 5=very healthy. (6) We define Occupation=0 if parent has no occupation; Occupation=1 if parents engaged in skilled workers, general workers in manufacturing or service industries and farmers; Occupation=2 if parents engaged in teachers, engineers, doctors, lawyers and individual business activities; Occupation=3 if parents engaged in leadership or management positions. (7) The variable "Girl" indicates the gender of the student. (8) Academic ranking in primary school reflects the relative ranking of students' academic performance in their classes when they are in primary school. If the score is the best, the value is 1. The higher the value, the worse the students' academic performance in primary school. (9) Students who have attended kindergarten, Attend kindergarten=1; otherwise, Attend kindergarten=0. (10) Age when starting primary school reflects the age at which students enter primary school. (11) If the family do not receive subsistence allowance at present, then family's financial situation=1; otherwise=0.

Table 4 Regression results for equation (1) determining student wellbeing ("misery")

	Depressed (1)	Blue (2)	Unhappy (3)	Not enjoying life (4)	Sad (5)
Mother	-0.322	-0.698	-1.094	0.018	-0.609
	(0.626)	(0.857)	(0.667)	(0.683)	(0.536)
Girl	-0.381	-0.150	-0.408	0.234	-0.913
	(0.732)	(0.590)	(0.712)	(0.800)	(0.698)
Mother * Girl	1.059	0.985	1.467	-0.053	2.194**
	(1.028)	(1.002)	(1.014)	(1.081)	(0.873)
Stereotypes (math)	0.434***	0.518***	0.548***	0.466***	0.401***
	(0.061)	(0.064)	(0.055)	(0.076)	(0.044)
Stereotypes * Mother	-0.007	-0.083	-0.063	-0.116	0.013
	(0.074)	(0.090)	(0.066)	(0.082)	(0.061)
Stereotypes * Girl	0.086	0.103	-0.061	0.137	0.026
	(0.083)	(0.081)	(0.082)	(0.096)	(0.082)
Stereotypes * Mother * Girl	-0.101	-0.100	0.006	-0.191**	-0.072
	(0.098)	(0.109)	(0.097)	(0.093)	(0.097)
E_f	0.006	-0.001	-0.001	0.010	0.008
	(0.014)	(0.010)	(0.012)	(0.015)	(0.013)
E_f * Mother	0.004	-0.006	0.007	-0.019	-0.014
	(0.016)	(0.015)	(0.015)	(0.020)	(0.018)
E_f * Girl	-0.018	0.007	-0.007	-0.014	-0.010
	(0.020)	(0.015)	(0.018)	(0.020)	(0.019)
E_f * Mother * Girl	0.023	0.025	-0.008	0.021	-0.003
	(0.024)	(0.021)	(0.022)	(0.023)	(0.025)
E_m	-0.004	0.002	-0.002	-0.003	-0.016*
	(0.007)	(0.008)	(0.010)	(0.011)	(0.009)
E_m*Mother	0.000	0.002	-0.005	0.017	0.013
	(0.012)	(0.017)	(0.015)	(0.017)	(0.014)
E_m * Girl	0.008	-0.017**	-0.004	0.003	0.012
	(0.009)	(0.008)	(0.014)	(0.015)	(0.011)
E_m * Mother * Girl	-0.009	-0.005	0.009	-0.012	-0.008
	(0.014)	(0.015)	(0.020)	(0.018)	(0.017)
Constant	2.063***	1.806***	2.785***	1.360**	2.544***
	(0.452)	(0.491)	(0.443)	(0.506)	(0.417)
R^2	0.069	0.073	0.069	0.053	0.057

Note. (1) OLS estimates of eq (1). (2) Number of observations = 6,962. (3) Standard errors are robust and clustered at the city levels. (4) ***p<0.01; **p<0.05; *p<0.1. (5) All regressions contain parent controls (Parent Age; Parent Hukou; Health; Occupation) and student controls (Academic ranking in primary school; Hukou; Age; Attend kindergarten; Age when starting primary school; Family's financial situation) properly specified according to eq. (1). (6) Stereotypes are math stereotypes.

Table 5   Regression results for equation (2) determining student wellbeing ("misery")

	Depressed	Blue	Unhappy	Not enjoying life	Sad
	(1)	(2)	(3)	(4)	(5)
Stereotypes (math)	0.440***	0.500***	0.483***	0.425***	0.402***
	(0.030)	(0.036)	(0.037)	(0.040)	(0.030)
b/Y_0 %	18.551	23.998	19.950	23.048	18.491
Parent controls					
Parent Age	0.001	-0.001	-0.000	-0.005	-0.004
	(0.002)	(0.003)	(0.003)	(0.003)	(0.003)
Parent Hukou	-0.007	-0.025	0.028	0.004	0.002
	(0.059)	(0.051)	(0.053)	(0.054)	(0.066)
Parent Health	-0.075***	-0.086***	-0.082***	-0.059***	-0.070***
	(0.014)	(0.013)	(0.015)	(0.011)	(0.015)
Father's Occupation	0.004	0.041*	0.017	0.011	0.021
	(0.015)	(0.022)	(0.017)	(0.023)	(0.021)
Mother's Occupation	0.012	-0.020	-0.012	-0.000	0.003
	(0.018)	(0.020)	(0.013)	(0.019)	(0.018)
Student controls					
Rank in primary school	0.002*	0.004***	0.004***	0.006***	0.006***
	(0.001)	(0.001)	(0.001)	(0.001)	(0.001)
Hukou	-0.109**	-0.100*	-0.032	-0.106*	-0.095*
	(0.046)	(0.051)	(0.049)	(0.059)	(0.046)
Age	0.048***	0.067***	0.038***	0.051***	0.038***
	(0.011)	(0.010)	(0.012)	(0.016)	(0.011)
Attend kindergarten	-0.043	-0.068	-0.020	-0.022	-0.080**
	(0.034)	(0.043)	(0.031)	(0.035)	(0.036)
Age when starting primary school	-0.024	-0.019	-0.037**	0.001	-0.015
	(0.014)	(0.015)	(0.016)	(0.013)	(0.015)
Family's financial situation	0.073**	0.062	0.057*	0.088	-0.045
	(0.031)	(0.044)	(0.029)	(0.056)	(0.039)
R^2	0.058	0.064	0.060	0.042	0.047

Note. (1) OLS estimates of eq (2). (2) Number of observations = 6,962. (3) Standard errors are robust and clustered at the city levels. (4) ***p<0.01; **p<0.05; *p<0.1. (5) The term b/Y_0 % is the percentage increase of misery in the specific category when parents have math stereotypes with b the parameter estimate of stereotypes and Y_0 the mean of the misery category for kids with parents having no math stereotypes. (6) Stereotypes are math stereotypes. (7) The parent health index increases with better health of the parents, see footnote in Table 3 for more details.

Table 6 Student wellbeing ("misery"), stereotypes and good/bad math scores subsamples

	Depressed (1)	Blue (2)	Unhappy (3)	Not enjoying life (4)	Sad (5)
Baseline full sample (*Sample size: 6,962*)					
Stereotypes	0.440***	0.500***	0.483***	0.425***	0.402***
	(0.030)	(0.036)	(0.037)	(0.040)	(0.030)
R^2	0.058	0.064	0.060	0.042	0.047
Girl - good math scores (*Sample size: 1,964*)					
Stereotypes	0.540***	0.634***	0.552***	0.488***	0.425***
	(0.047)	(0.056)	(0.061)	(0.069)	(0.057)
R^2	0.077	0.082	0.069	0.049	0.062
Girl - bad math scores (*Sample size: 442*)					
Stereotypes	0.347***	0.349***	0.267**	0.234*	0.236
	(0.113)	(0.121)	(0.117)	(0.123)	(0.146)
R^2	0.081	0.060	0.050	0.067	0.036
Boy - good math scores (*Sample size: 1,444*)					
Stereotypes	0.446***	0.530***	0.550***	0.474***	0.425***
	(0.057)	(0.075)	(0.069)	(0.071)	(0.065)
R^2	0.068	0.088	0.084	0.050	0.048
Boy - bad math scores (*Sample size: 581*)					
Stereotypes	0.543***	0.428***	0.668***	0.566***	0.490***
	(0.097)	(0.127)	(0.105)	(0.120)	(0.123)
R^2	0.057	0.046	0.069	0.045	0.039

Note. (1) OLS estimates of eq (2). (2) Standard errors are robust and clustered at the city level. (3) ***p<0.01; **p<0.05; *p<0.1. (4) The sample split follows a usual practice in Chinese schools to allocate grades as A: 15%, B: 35%, C: 35%, 13% as D, and the last 2% is E (Liang et al., 2021). Using the standardized math scores for the students in our sample and rank the top 50% students as "good" and the lowest 15% as "bad", this implies math score 72.85 and above for "good", and 60.4 and below for "bad". See Appendix Table A3 and Appendix Figure A1 for further descriptive information and the distribution of the standardized math scores in the sample. (5) Sample sizes are 6,962 (total full sample); 3,653 full girl sample with 1,964 girl-good, 1,247 girl-between and 442 girl-bad; 3,169 full boy sample with 1,444 boy-good, 1,144 boy-between and 581 boy-bad. Due to missing data for the math score variable, the sum of the samples with this variable is 140 observations smaller. (6) Stereotypes are math stereotypes.

Table 7 Student wellbeing ("misery"), parental math stereotypes and extra regressors: Peer effects, student math stereotypes, teacher characteristics, and other stereotypes

	Depressed (1)	Blue (2)	Unhappy (3)	Not enjoying life (4)	Sad (5)
Baseline full sample (*Sample size:6,963*)					
Parental math stereotypes	0.440***	0.500***	0.483***	0.425***	0.402***
	(0.030)	(0.036)	(0.037)	(0.040)	(0.030)
R^2	0.058	0.064	0.060	0.042	0.047
With peer effects (*Sample size:6,963*)					
Parental math stereotypes	0.378***	0.434***	0.418***	0.377***	0.345***
	(0.028)	(0.035)	(0.034)	(0.038)	(0.025)
Peer wellbeing (misery)	0.919***	0.922***	0.932***	0.899***	0.935***
	(0.023)	(0.027)	(0.029)	(0.028)	(0.026)
R^2	0.122	0.127	0.127	0.096	0.114
With student's own stereotype (*Sample size: 6,831*)					
Parental math stereotypes	0.368***	0.450***	0.423***	0.369***	0.340***
	(0.031)	(0.035)	(0.039)	(0.038)	(0.032)
Student's own math stereotype	0.183***	0.152***	0.185***	0.147***	0.176***
	(0.034)	(0.031)	(0.033)	(0.034)	(0.026)
R^2	0.068	0.071	0.071	0.047	0.055
With teacher characteristics (*Sample size: 4,961*)					
Parental math stereotypes	0.434***	0.506***	0.509***	0.443***	0.386***
	(0.033)	(0.038)	(0.039)	(0.049)	(0.038)
Homeroom teacher female	-0.014	-0.040	-0.046	0.029	-0.018
	(0.032)	(0.044)	(0.038)	(0.049)	(0.044)
Homeroom teacher teaches math	-0.012	-0.259	-0.072	-0.165	0.045
	(0.162)	(0.180)	(0.190)	(0.105)	(0.207)
Math teacher is female	0.070*	0.070*	0.077***	0.030	0.013
	(0.037)	(0.035)	(0.027)	(0.027)	(0.030)
R^2	0.061	0.067	0.068	0.047	0.045
With stereotypes of migrant (*Sample size: 6,660*)					
Parental math stereotypes	0.435***	0.490***	0.477***	0.424***	0.394***
	(0.031)	(0.038)	(0.038)	(0.042)	(0.032)
Migration stereotype (harmful)	0.083**	0.052	0.086**	0.109**	0.116**
	(0.034)	(0.038)	(0.032)	(0.043)	(0.042)
R^2	0.058	0.064	0.060	0.042	0.047
With stereotype of teacher responsibility for education (*Sample size: 6,817*)					
Parental math stereotypes	0.443***	0.502***	0.487***	0.427***	0.408***
	(0.031)	(0.036)	(0.037)	(0.040)	(0.030)
Teacher totally responsible	-0.058*	-0.052	-0.062	0.058	-0.048
	(0.032)	(0.036)	(0.054)	(0.048)	(0.041)
R^2	0.060	0.065	0.062	0.043	0.048

Note. (1) OLS estimates of eq (2). (2) Standard errors are robust and clustered at the city level. (3) ***p<0.01; **p<0.05; *p<0.1. (4) *Peer wellbeing (misery)*: Average well-being (misery) of classmates. (5) *Student's own stereotype:* Equal to 1, if the answer of student is "Yes" when asked: "Do you think boys are better at learning mathematics than girls?", and equal to 0 otherwise. (6) *Migration stereotype (harmful):* Equal to 1 if parent responded "harmful" to "What kind of effect do you think will the increase of students from non-local county/district have on the atmosphere of the school?", and 0 otherwise. (7) *Teacher totally responsible:* Equal to 1 if parent answered to "Do you agree that it is totally the teachers' responsibility to educate children" by "Somewhat agree" or "Strongly agree", and 0 otherwise.

Table 8 Parental math stereotypes, self-assessed health and misery index

|	Self-assessed health	Misery index
Parental math stereotypes	0.145***	0.983***
	(0.028)	(0.059)
R^2	0.059	0.087
Observations	6,928	6,963

Note. (1) OLS estimates of eq (2). (2) Standard errors are robust and clustered at the city level. (3) ***p<0.01; **p<0.05; *p<0.1. (4) *Self-assessed health* is measured by student responses to the question "How's your overall health right now from 1 (Very good), 2 (Fairly good), 3 (Fair), 4 (Not very good) or 5 (Very bad)?". (5) The *misery index* is calculated by the principal component analysis method condensing the 5 student wellbeing categories introduced in Table 1 to one single variable. See also further explanations in the text.

Table 9 IV Regressions using peers of parent, city and school stereotypes as instruments

	Depressed (1)	Blue (2)	Unhappy (3)	Not enjoy. life (4)	Sad (5)
Baseline full sample					
Stereotypes	0.440***	0.500***	0.483***	0.425***	0.402***
	(0.030)	(0.036)	(0.037)	(0.040)	(0.030)
R^2	0.058	0.064	0.060	0.042	0.047
Peers of parent stereotypes					
First stage: OLS	Stereotypes				
Peers of parent math stereotypes	0.507***		F test of instrument: 1,391.16		
	(0.014)		P = 0.0000		
Second stage: 2SLS	Depressed	Blue	Unhappy	Not enjoy. life	Sad
Stereotypes predicted	0.557***	0.545***	0.610***	0.488***	0.492***
	(0.038)	(0.051)	(0.057)	(0.056)	(0.049)
R^2	0.056	0.064	0.058	0.041	0.046
Kleibergen-Paap rk LM	26.178	P = 0.0000			
City stereotypes					
First stage: OLS	Stereotypes				
City math stereotypes	1.005***		F test of instrument: 56.89		
	(0.133)		P = 0.0000		
Second stage: 2SLS	Depressed	Blue	Unhappy	Not enjoy. life	Sad
Stereotypes predicted	1.255**	1.049**	1.376***	1.413***	1.113*
	(0.490)	(0.527)	(0.436)	(0.512)	(0.636)
0.05 tF standard error x 1.071	(0.525)ˣˣ	(0.564)	(0.467)ˣˣ	(0.548)ˣˣ	(0.681)
0.01 tF standard error x 1.309	(0.641)	(0.690)	(0.571)	(0.670)	(0.833)
R^2	-0.077	0.015	-0.087	-0.102	-0.043
Kleibergen-Paap rk LM	5.647	P = 0.0175			
School stereotypes					
First stage: OLS	Stereotypes				
School math stereotypes	1.001***		F test of instrument: 324.93		
	(0.056)		P = 0.0000		
Second stage: 2SLS	Depressed	Blue	Unhappy	Not enjoy. life	Sad
Stereotypes predicted	0.912***	0.836***	0.977***	0.756***	0.928***
	(0.239)	(0.267)	(0.234)	(0.223)	(0.249)
R^2	0.013	0.046	0.015	0.026	-0.002
Kleibergen-Paap rk LM	15.36	P = 0.0001			

Note: (1) OLS/2SLS estimates. (2) Standard errors are robust and clustered at the city level. (3) ***p<0.01; **p<0.05; *p<0.1. (4) Sample sizes are 6,963 (baseline full sample), 6,948 (peers of parent stereotypes), 6,963 (city stereotypes and school stereotypes). (5) *IV Peers of parent stereotypes*) is based on the parental response to the question "whether people around you agree that boys are better at mathematics than girls" (0=no, 1=yes). (6) *IV City stereotypes* is the average rate of parents admitting stereotypes in the city where parents are located. (7) *IV School stereotypes* is the average rate of parents admitting stereotypes in the student's school. (8) *Instruments* are set up as single alternatives. The standard F- test for the instrument is in this setting identical to the Kleibergen-Papp Wald F statistic. The Kleibergen-Paap rk LM statistic tests for underidentification. All instruments pass conventional requests for strong instruments, eg. F > 10 and Kleibergen-Paap rk LM with P ≤ 0.05. (9) t-value inference on the second stage might suffer from weak instruments; tF adjustments suggested by Lee et al. (2022) are only of potential interest for city math stereotypes. (10) Stereotypes are math stereotypes. (11) Main findings remain robust.

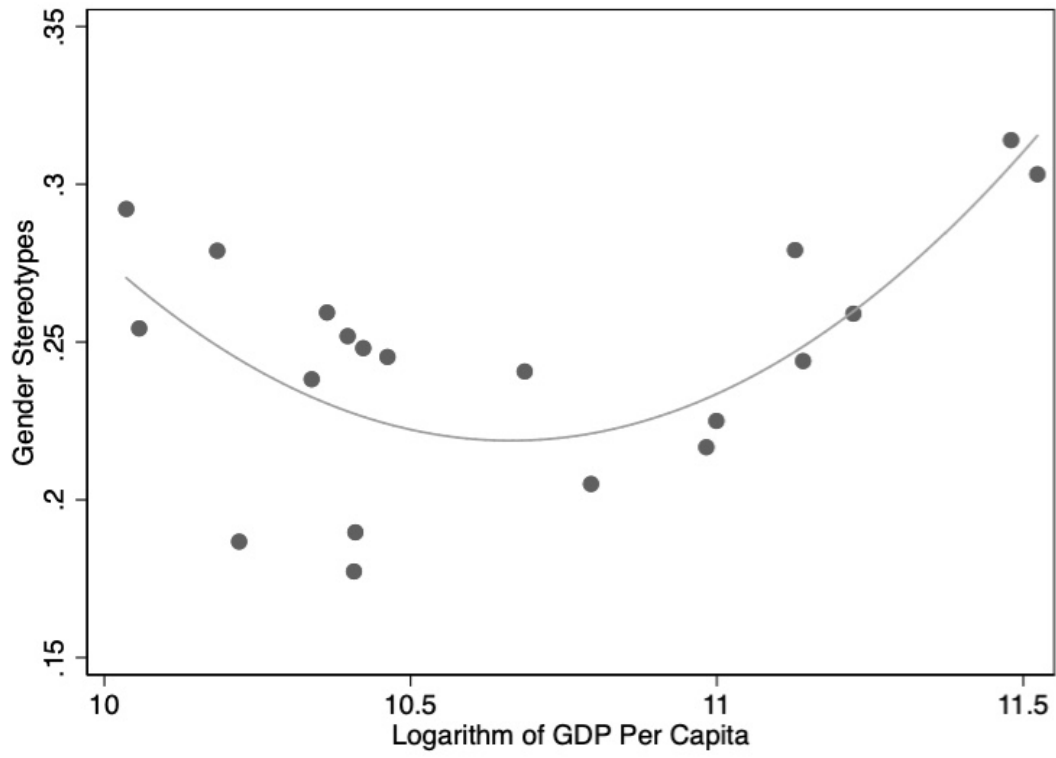FIGURE 1. Distribution of parental stereotypes by Chinese provinces
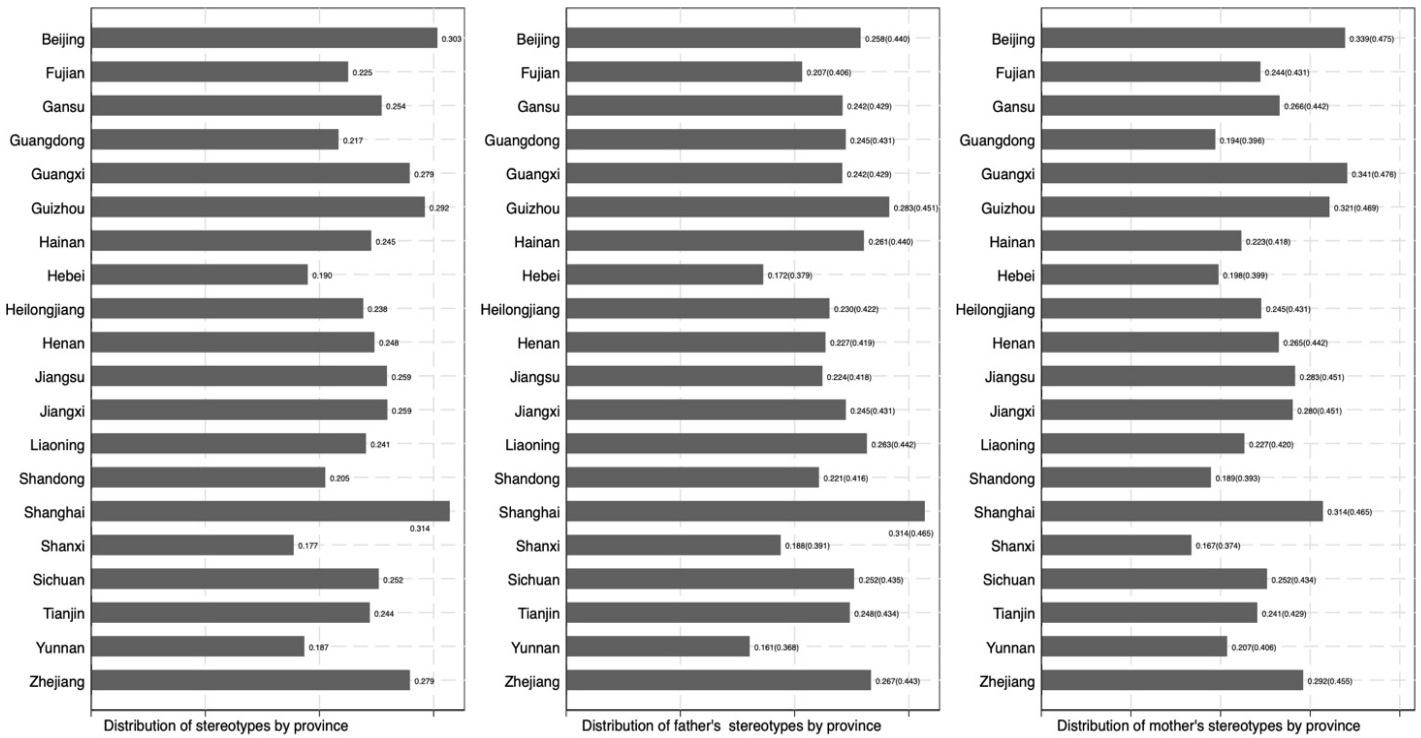
Note: The parent questionnaires ask "Do you think boys are better at learning mathematics than girls?" Responses (1=yes; 0=no) as a measure of parental gender stereotype. A quarter of the parents in all samples agree. Numbers are stereotype means with standard deviations in parentheses in the respective provinces. Source: 2014 China Education Panel Survey (CEPS), own calculations.

FIGURE 2. Geographic distribution of gender stereotypes by Chinese provinces

Note: White parts indicate missing data, and gender stereotypes are the stronger the darker the color. Source: 2013-2014 China Education Panel Survey (CEPS), own calculations.

FIGURE 3. Provincial GDP per capita in China and gender stereotypes

APPENDIX

Table A1 Descriptive statistics for variables used for robustness analysis in Section 4.

	Define	Mean	SD
Peer Depressed	Average student's depressed in the class where the student is located	2.476	0.277
Peer Blue	Average student's blue in the class where the student is located	2.226	0.309
Peer Unhappy	Average student's unhappy in the class where the student is located	2.543	0.287
Peer Not enjoying life	Average student's not enjoying life in the class where the student is located	1.957	0.301
Peer Sad	Average student's sad in the class where the student is located	2.28	0.294
Student's own stereotype	Which is equal to 1 if the answer of student themself is "Yes" when asked: "Do you think boys are better at learning mathematics than girls?", and equal to 0 otherwise.	0.492	0.5
Homeroom teacher female	Which is is equal to 1 if it is female, others equal to 0.	0.629	0.483
Homeroom teacher teaches math	Which is equal to 1 if homeroom teacher teach math, others equal to 0.	0.299	0.458
Math teach is female	Which is equal to 1 if math teacher is female, others equal to 0.	0.627	0.484
Stereotype of migrant	Which is equal to 1 if parent responded "harmful" to "What kind of effect do you think will the increase of students from non-local county/district have on the atmosphere of the school?", and 0 otherwise.	0.107	0.309
Stereotype of responsibility	Which is equal to 1 if parent answered to "Do you agree that it is totally the teachers' responsibility to educate children" by "Somewhat agree" or "Strongly agree", and 0 otherwise.	0.102	0.303
Self-assessed health	Which is measured by student responses to the question "How's your overall health right now?" from 1 (Very good) to 2 (Fairly good), 3 (Fair), 4 (Not very good) to 5 (Very bad).	2.002	0.894
Misery index	The misery index is calculated by the principal component analysis method condensing the 5 student wellbeing categories introduced in Table 1	0	1.752
Peers of parent stereotypes	Which is created by the question of "whether people around you agree that boys are better at mathematics than girls" of parent (0=not, 1=yes).	0.419	0.493

City stereotypes	Which is created by the average rate of parents admitting stereotypes in the city where the parents are located.	0.25	0.042
School stereotypes	Which is created by the average rate of parents admitting stereotypes in the student's school.	0.25	0.072

Table A2 Parental math stereotypes and interactions with age and school performance

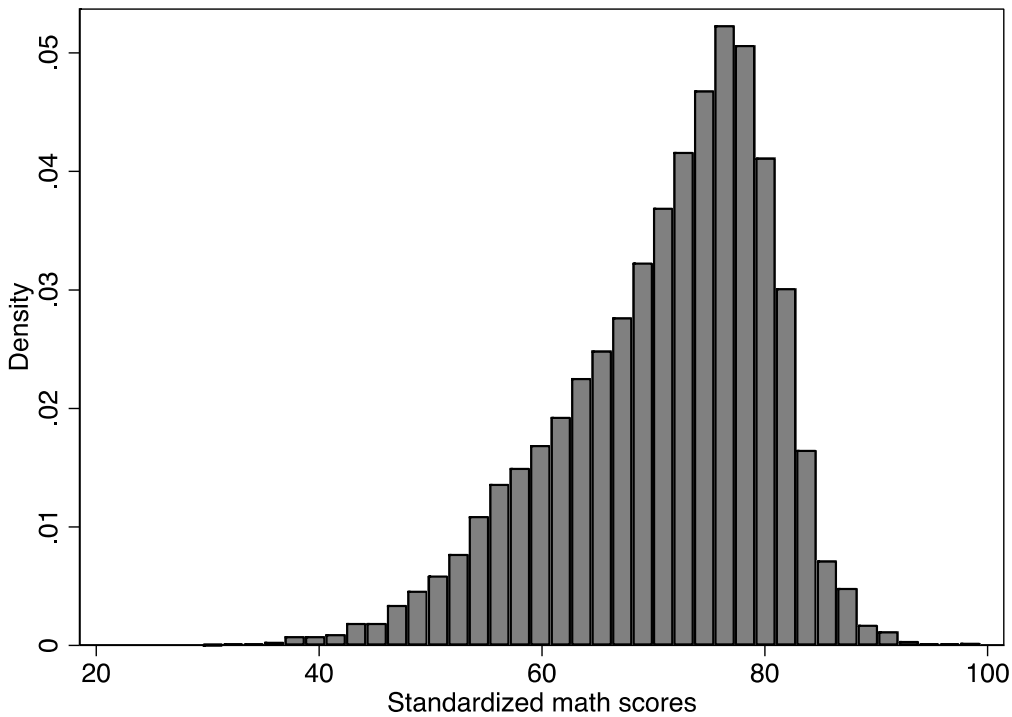|	Depressed (1)	Blue (2)	Unhappy (3)	Not enjoying life (4)	Sad (5)
Baseline full sample					
Stereotypes	0.440***	0.500***	0.483***	0.425***	0.402***
	(0.030)	(0.036)	(0.037)	(0.040)	(0.030)
Age	0.048***	0.067***	0.038***	0.051***	0.038***
	(0.011)	(0.010)	(0.012)	(0.016)	(0.011)
Rank in primary school	0.002*	0.004***	0.004***	0.006***	0.006***
	(0.001)	(0.001)	(0.001)	(0.001)	(0.001)
R^2	0.058	0.064	0.060	0.042	0.047
Stereotypes * age and Stereotypes * Academic ranking in primary school					
Stereotypes	0.724***	0.905**	0.481*	1.004***	1.078***
	(0.193)	(0.399)	(0.238)	(0.351)	(0.263)
Age	0.052***	0.072***	0.037***	0.060***	0.048***
	(0.011)	(0.012)	(0.012)	(0.015)	(0.013)
Academic ranking in primary school	0.003**	0.007***	0.005***	0.008***	0.007***
	(0.001)	(0.002)	(0.001)	(0.001)	(0.001)
Stereotypes * Age	-0.016	-0.018	0.007	-0.036	-0.044**
	(0.014)	(0.028)	(0.018)	(0.024)	(0.020)
Stereotypes * Academic ranking in primary school	-0.004	-0.010***	-0.006***	-0.005	-0.004
	(0.002)	(0.003)	(0.002)	(0.003)	(0.002)
R^2	0.059	0.067	0.061	0.043	0.048
Stereotypes * age					
Stereotypes	0.656***	0.718*	0.366	0.912**	1.005***
	(0.204)	(0.385)	(0.252)	(0.342)	(0.268)
Age	0.051***	0.071***	0.036***	0.059***	0.048***
	(0.011)	(0.012)	(0.012)	(0.015)	(0.013)
Academic ranking in primary school	0.002*	0.004***	0.004***	0.006***	0.006***
	(0.001)	(0.001)	(0.001)	(0.001)	(0.001)
Stereotypes * Age	-0.015	-0.015	0.008	-0.035	-0.043**
	(0.015)	(0.028)	(0.018)	(0.025)	(0.020)
R^2	0.059	0.065	0.060	0.042	0.047
Stereotypes * Academic ranking in primary school					
Stereotypes	0.496***	0.656***	0.581***	0.500***	0.461***
	(0.047)	(0.063)	(0.052)	(0.060)	(0.047)
Age	0.048***	0.068***	0.038***	0.051***	0.038***
	(0.011)	(0.010)	(0.012)	(0.016)	(0.011)
Academic ranking in primary school	0.003*	0.007***	0.005***	0.008***	0.007***
	(0.001)	(0.002)	(0.001)	(0.001)	(0.001)
Stereotypes * Academic ranking in primary school	-0.004	-0.010***	-0.006***	-0.005	-0.004
	(0.002)	(0.003)	(0.002)	(0.003)	(0.002)
R^2	0.059	0.067	0.061	0.042	0.047

Note. (1) OLS estimates of eq (2). (2) ***$p<0.01$; **$p<0.05$; *$p<0.1$. (3) Sample sizes are 6,963 (Baseline full sample) and 6,953(Stereotypes * Age and Stereotypes * Academic ranking in primary school, Stereotypes * Age, Stereotypes * Academic ranking in primary school). (4) Stereotypes are math stereotypes.

Table A3 Distribution of standardized math scores

	N	Mean	SD	Min	Max
Standardized math scores (full sample)	6,822	70.956	9.524	29.543	99.354
Standardized math scores (girl)	3,653	71.826	8.963	34.093	96.009
Standardized math scores (boy)	3,169	69.952	10.040	29.543	99.354

Note. Standardized math scores of students in the China Education Panel Survey (CEPS); own calculations. Standardized math scores are obtained by adjusting the children's test scores in the midterm math examination centrally administered by the school. The standardized scores are calculated separately by school and grade, and adjusted to a score with mean = 70 and standard deviation = 10.

Figure A1 Distribution of standardized math scores

Note. Standardized math scores of students in the China Education Panel Survey (CEPS); own calculations. Standardized math scores are obtained by adjusting the children's test scores in the midterm math examination centrally administered by the school. The standardized scores are calculated separately by school and grade, and adjusted to a score with mean = 70 and standard deviation = 10.