

# The Impact of Homework on Student Achievement\*

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## Abstract

Utilizing parametric and nonparametric techniques, we assess the role of a heretofore relatively unexplored ‘input’ in the educational process, homework, on academic achievement. Our results indicate that homework is an important determinant of student test scores. Relative to more standard spending related measures, extra homework has a larger and more significant impact on test scores. However, the effects are not uniform across different subpopulations. Specifically, we find additional homework to be most effective for high and low achievers, which is further confirmed by the stochastic dominance analysis. Moreover, the parametric estimates of the educational production function overstate the impact of schooling related inputs. In all estimates, the homework coefficient from the parametric model maps to the upper deciles of the nonparametric coefficient distribution and as a by-product the parametric model understates the percentage of students with negative responses to additional homework.

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**Keywords:** Generalized Kernel Estimation, Nonparametric, School Inputs, Stochastic Dominance, Student Achievement

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# 1 Introduction

Real expenditures per student in the United States have more than tripled over the last four decades and that public spending on elementary and secondary education amounts to approximately \$200 billion. Unfortunately, the substantial growth in resources devoted to schools have not been accompanied by any significant changes in student achievement (Hoxby 1999). Given this discontinuity between educational expenditures and student achievement, economists have produced a voluminous body of research attempting to explore the primary influences of student learning. The vast majority of papers in this area have focused on spending related “inputs” such as class size and teachers’ credentials. With a few exceptions, these studies conclude that measured school “inputs” have only limited effects on student outcomes (Hanushek 2003). In light of these pessimistic findings, it is surprising how little work has been devoted to understanding the impact of other aspects of the educational environment on student achievement.<sup>1</sup> In particular, given the parental concerns, policy debates and media interest (e.g., *Time Magazine*, 25 January 1999), very little research to date has been completed on the role of homework.

We know of two empirical studies that examine the effects of homework on student outcomes. Aksoy and Link (2000), using the National Educational Longitudinal Study of 1988 (NELS:88), find positive and significant effects of homework on tenth grade math test scores. However, the authors rely on student responses regarding the hours of homework, which carries the potential risk of a spurious correlation since it likely reflects unobserved variation in student ability and motivation. Betts (1997) presents the only empirical work that, to our knowledge, focuses on the hours of homework assigned by the teacher. This measure of homework is actually a policy variable, which the school or teacher can control. Using the Longitudinal Study of American Youth, Betts obtains a substantial effect of homework on math test scores. Specifically, an extra half hour of math homework per night in grades 7 to 11 is estimated to advance a student nearly two grade equivalents. Furthermore, in a nonlinear model setting, the author

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<sup>1</sup>Notable exceptions are Eren and Millimet (2006), Figlio and Lucas (2003) and Fuchs and Wößmann (2006). These studies examine the impact of other aspects of schooling such as the time structure, grading standards and institutional factors on student achievement.

argues that virtually all students (99.3% of the sample) could benefit from extra homework and thus math teachers could increase almost all students achievement by assigning more homework.

Although the aforementioned papers provide careful and important evidence on the effects of homework, there are numerous gaps remaining. First, there may be heterogeneity in the returns to homework. Theoretical treatments of the topic indicate that the responses to extra homework will depend on student's ability level (see, e.g., Betts 1997 and Neilson 2005). In this respect, the impact of homework may differ among students. Second, the existing educational production function literature relies mostly on parametric regression models. Although popular, parametric models require stringent assumptions. In particular, the errors are generally assumed to come from a specified distribution and the functional form of the educational production function is given *a priori*. Since the theory predicts a non-monotonic relation between homework and student achievement, a parametric specification which fully captures the true relation may be difficult to find. Further, if the functional form assumption does not hold, the parametric model will most likely lead to biased estimates.

In order to alleviate some of these potential shortcomings, we adopt a nonparametric approach. Nonparametric estimation procedures relax the functional form assumptions associated with traditional parametric regression models and create a tighter fitting regression curve through the data.<sup>2</sup> These procedures do not require assumptions on the distribution of the error nor do they require specific assumptions on the form of the underlying production function. Furthermore, the procedures generate unique coefficient estimates for each observation for each variable. This attribute enables us to make inference regarding heterogeneity in the returns.

Utilizing the above stated techniques and the NELS:88, we reach four striking empirical findings. First, controlling for teacher's evaluation of the overall class achievement in the educational production function is crucial. In the absence of such a control, the schooling "inputs" are overstated. Second, relative to more standard spending related measures such as class size, extra homework appears to have a larger and

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<sup>2</sup>Nonparametric estimation has been used in other labor economics domains to avoid restrictive functional form assumptions (e.g., see Henderson et al. 2006 and Kniesner and Li 2002).

more significant impact on mathematics achievement. However, the effects are not homogenous across subpopulations. We find additional homework to be more effective for high and low achievers relative to average achievers. This is further uniformly confirmed by introducing stochastic dominance techniques into the examination of returns between groups from a nonparametric regression. Third, in contrast to time spent on homework, time spent in class is not a significant contributor to math test scores. This may suggest that learning by doing is a more effective tool for improvement in student achievement. Finally, the parametric estimates of the educational production function overstate the impact of schooling related inputs. In particular, both the homework and class size coefficients from the preferred parametric model map to the upper deciles of the coefficient distribution of the nonparametric estimates. Moreover, the parametric model understates the percentage of students with negative responses to an additional hour of homework.

The remainder of the paper is organized as follows: Section 2 provides a short sketch of the theoretical background. The third section describes the estimation strategy, as well as the statistical tests used in the paper. Section 4 discusses the data and the fifth section presents the results. Finally, Section 6 concludes.

## 2 Theoretical Background

To motivate our empirical methodology, we briefly summarize the theoretical models of homework effectiveness on test scores following Betts (1997) and Neilson (2005). The existing models rest on three important assumptions: (i) Students have differences in abilities and thus require different amounts of time to complete the same homework assignment. (ii) Homework is beneficial, at least in small amounts and (iii) Students are time constrained. In the absence of the third assumption, additional homework can benefit all students regardless of ability level. However, once the third assumption comes into play, further homework will only affect those who have not hit their individual time constraint or “give-up” limit.

Formally, let  $M$  be the (same) amount of time that each student has available for completing their homework assignment and let  $H(a_i, HW_m)$  be the amount of time spent on homework by student  $i$ , which is a function of his/her ability ( $a$ ) and the number of units of homework ( $HW$ ) assigned by teacher  $m$ . Moreover, let  $f$  be a production function that transforms the ability of student  $i$  and the homework assigned by teacher  $m$  into a test score as  $TS_i = f(a_i, HW_m)$ . It is assumed that  $TS$  is an increasing function of  $a$ . More homework also leads to higher test scores by assumption (ii) and students who have higher ability complete their homework assignments more quickly under assumption (iii);  $dH/da < 0$ .

In addition to the three assumptions, suppose that each unit of homework takes the same length of time for a given student (i.e.,  $H$  is homogeneous of degree one with respect to homework) so that the most homework a student can do is  $M/H(a, 1)$  units. Note that  $M/H(a, 1)$  is an increasing function of ability since the denominator is decreasing in  $a$ . Then, for any two random students where the ability of the first is strictly greater than the second, there exists a level of homework above which the difference between the test score of the first and second student is nondecreasing for a given  $M$ .<sup>3</sup> In other words, when the low able student has reached their time constraint but the high able has not, further homework only positively affects the high ability student. Therefore, the responses to additional homework will depend on how far each student is from their individual specific “give-up” limit and the relation between test scores and homework is non-monotonic.

### 3 Empirical Methodology

#### 3.1 Parametric Model

We begin our empirical methodology with a parametric specification of the educational production function as

$$TS_{ilm} = f(HW_m, W_i, C_k, T_m, \xi_l, \mu_i, \beta) + \varepsilon_{ilm}, \quad (1)$$

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<sup>3</sup>See Proposition 2 of Neilson (2005) for the full proof.

where, as described above,  $TS$  is the test score of student  $i$  in school  $l$  in class  $k$  and  $HW$  denotes the hours of homework assigned by teacher  $m$ . The vector  $W$  represents individual and family background characteristics, as well as ex ante achievement (lagged test scores),  $C$  is a vector of class inputs and  $T$  is a vector of teacher characteristics. We control for all factors invariant within a given school with the fixed effect  $\xi$ ,  $\mu$  is the endowed ability of student  $i$ ,  $\beta$  is a vector of parameters to be estimated and  $\varepsilon$  is a zero mean, normally distributed error term. We attempt to capture ability ( $a$ ) with lagged test scores and a host of variables defined for  $\mu$ . Our main parameter of interest is the coefficient on homework, which represents the effect of an additional hour of homework on student test scores.

### 3.2 Generalized Kernel Estimation

Parametric regression models require one to specify the functional form of the underlying data generating process prior to estimation. Correctly specified parametric models provide consistent estimates and inference based on such estimates is valid. However, uncertainty exists about the shape of the educational production function because the theory does not provide a guide as to an appropriate functional form (e.g., see Betts 1997, Hanushek 2003, and Todd and Wolpin 2003). There could be nonlinear/non-monotonic relations as well as interactions among regressors, which standard parametric models may not capture. Furthermore, typical parametric models do not fully conform to the theoretical model described in section 2 since they commonly ignore any information regarding heterogeneity in responses to additional homework.

Given the potential shortcomings of parametric models, we also estimate a nonparametric version of (1). To proceed, we utilize Li-Racine Generalized Kernel Estimation (Li and Racine 2004 and Racine and Li 2004) and express the test score equation as

$$TS_i = \theta(x_i) + e_i, \quad i = 1, \dots, N \tag{2}$$

where  $\theta(\cdot)$  is the unknown smooth educational production function,  $e_i$  is an additive error term and  $N$

is the sample size. The covariates of equation (1) are subsumed in  $x_i = [x_i^c, x_i^u, x_i^o]$ , where  $x_i^c$  is a vector of continuous regressors (e.g., hours of homework),  $x_i^u$  is a vector of regressors that assume unordered discrete values (e.g., race), and  $x_i^o$  is a vector of regressors that assume ordered discrete values (e.g., parental education).

Taking a first-order Taylor expansion of (2) with respect to  $x_j$  yields

$$TS_i \approx \theta(x_j) + (x_i^c - x_j^c)\beta(x_j) + e_i, \quad (3)$$

where  $\beta(x_j)$  is defined as the partial derivative of  $\theta(x_j)$  with respect to  $x^c$ . The estimator of  $\delta(x_j) \equiv \left(\frac{\theta(x_j)}{\beta(x_j)}\right)$  is given by

$$\begin{aligned} \hat{\delta}(x_j) &= \left( \frac{\hat{\theta}(x_j)}{\hat{\beta}(x_j)} \right) = \left[ \sum_{i=1}^N K_{\hat{h}, \hat{\lambda}^u, \hat{\lambda}^o} \begin{pmatrix} 1 & (x_i^c - x_j^c) \\ (x_i^c - x_j^c) & (x_i^c - x_j^c)(x_i^c - x_j^c)' \end{pmatrix} \right]^{-1} \\ &\times \sum_{i=1}^N K_{\hat{h}, \hat{\lambda}^u, \hat{\lambda}^o} \left( \frac{1}{(x_i^c - x_j^c)} \right) TS_i, \end{aligned} \quad (4)$$

where  $K_{\hat{h}, \hat{\lambda}^u, \hat{\lambda}^o}$  is the commonly used product kernel for mixed data (Li and Racine 2006).  $\hat{h}$  refers to the estimated bandwidth associated with the standard normal kernel for a particular continuous regressor. Similarly,  $\hat{\lambda}^u$  refers to the estimated bandwidth associated with the Aitchison and Aitken's (1976) kernel function for unordered categorical data and  $\hat{\lambda}^o$  is the estimated bandwidth for the Wang and Van Ryzin (1981) kernel function for ordered categorical data.

Estimation of the bandwidths  $(h, \lambda^u, \lambda^o)$  is typically the most salient factor when performing nonparametric estimation. For example, choosing a very small bandwidth means that there may not be enough points for smoothing and thus we may get an undersmoothed estimate (low bias, high variance). On the other hand, choosing a very large bandwidth, we may include too many points and thus get an oversmoothed estimate (high bias, low variance). This trade-off is a well known dilemma in applied nonparametric econometrics and thus we resort to automatic determination procedures to estimate the

bandwidths. Although there exist many selection methods, one popular procedure (and the one used in this paper) is that of Least-Squares Cross-Validation. In short, the procedure chooses  $(h, \lambda^u, \lambda^o)$  which minimize the least-squares cross-validation function given by

$$CV(h, \lambda^u, \lambda^o) = \frac{1}{N} \sum_{j=1}^N [TS_j - \hat{\theta}_{-j}(x_j)]^2, \quad (5)$$

where  $\hat{\theta}_{-j}(\cdot)$  is the commonly used leave-one-out estimator of  $\theta(x)$ .<sup>4</sup>

### 3.3 Model Selection Criteria

To assess the correct estimation strategy, we utilize the Hsiao et al. (2003) specification test for mixed categorical and continuous data. The null hypothesis is that the parametric model  $(f(x_i, \beta))$  is correctly specified ( $H_0 : \Pr [E(TS_i|x_i) = f(x_i, \beta)] = 1$ ) against the alternative that it is not ( $H_1 : \Pr [E(TS_i|x_i) = f(x_i, \beta)] < 1$ ). The test statistic is based on  $I \equiv E \left( E(\varepsilon|x)^2 f(x) \right)$ , where  $\varepsilon = y - f(x, \beta)$ .  $I$  is non-negative and equals zero if and only if the null is true. The resulting test statistic is

$$J = \frac{N \sqrt{h_1 h_2 \cdots h_q \hat{I}}}{\hat{\sigma}} \sim N(0, 1), \quad (6)$$

where

$$\begin{aligned} \hat{I} &= \frac{1}{N^2} \sum_{i=1}^N \sum_{j=1, j \neq i}^N \hat{\varepsilon}_i \hat{\varepsilon}_j K_{\hat{h}, \hat{\lambda}^u, \hat{\lambda}^o}, \\ \hat{\sigma}^2 &= \frac{2h_1 h_2 \cdots h_q}{N^2} \sum_{i=1}^N \sum_{j=1, j \neq i}^N \hat{\varepsilon}_i^2 \hat{\varepsilon}_j^2 K_{\hat{h}, \hat{\lambda}^u, \hat{\lambda}^o}^2, \end{aligned}$$

$K_{\hat{h}, \hat{\lambda}^u, \hat{\lambda}^o}$  is the product kernel, and  $q$  is the number of continuous regressors. If the null is false,  $J$  diverges to positive infinity. Unfortunately, the asymptotic normal approximation performs poorly in finite samples and a bootstrap method is generally suggested for approximating the finite sample null

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<sup>4</sup>All bandwidths in this paper are calculated using N ©.

distribution of the test statistic. This is the approach we take.

### 3.4 Stochastic Dominance

Nonparametric estimation as described in equation (4) generates unique coefficient estimates for each observation for each variable. This feature of nonparametric estimation enables us to compare (rank) the returns for subgroups and thus make inferences about who benefits most from additional homework. Here we propose using stochastic dominance tests for empirical examination of such comparisons.<sup>5</sup> The comparison of the effectiveness of a policy on different subpopulations based on a particular index (such as a conditional mean) is highly subjective; different indices may yield substantially different conclusions. In contrast, finding a stochastic dominance relation provides uniform ranking regarding the impact of the policy among different groups and offers robust inference.

To proceed, let  $\beta(HW)$  be the actual effect of an additional hour of homework on test scores unique to an individual (other regressors can be defined similarly). If there exists distinct known groups within the sample, we can examine the returns between any two groups, say  $w$  and  $v$ . Here  $w$  and  $v$  might refer to males and females, respectively. Denote  $\beta_w(HW)$  as the effect of an additional hour of homework on test scores to a specific individual in group  $w$ .  $\beta_v(HW)$  is defined similarly. Note that the remaining covariates are not constrained to be equal across or within groups.

In practice, the actual effect of an additional hour of homework on test scores is unknown, but the nonparametric regression gives us an estimate of this effect.  $\{\widehat{\beta}_{w,i}(HW)\}_{i=1}^{N_w}$  is a vector of  $N_w$  estimates of  $\beta_w(HW)$  and  $\{\widehat{\beta}_{v,i}(HW)\}_{i=1}^{N_v}$  is an analogous vector of estimates of  $\beta_v(HW)$ .  $F(\beta_w(HW))$  and  $G(\beta_v(HW))$  represent the cumulative distribution functions of  $\beta_w(HW)$  and  $\beta_v(HW)$ , respectively.

Consider the null hypotheses of interest as

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<sup>5</sup>For empirical applications of stochastic dominance tests on school quality data see Eren and Millimet (2006) and Maasoumi et al. (2005). For an empirical application of stochastic dominance tests on fitted values obtained via nonparametric regression see Maasoumi et al. (2007).

*Equality of Distributions :*

$$F(\beta(HW)) = G(\beta(HW)) \quad \forall \beta(HW) \in \Omega. \quad (7a)$$

*First Order Stochastic Dominance :*  $F$  dominates  $G$  if

$$F(\beta(HW)) \leq G(\beta(HW)) \quad \forall \beta(HW) \in \Omega, \quad (7b)$$

where  $\Omega$  is the union support for  $\beta_w(HW)$  and  $\beta_v(HW)$ . To test the null hypotheses, we define the empirical cumulative distribution function for  $\beta_w(HW)$  as

$$\hat{F}(\beta_w(HW)) = \frac{1}{N_w} \sum_{i=1}^{N_w} 1(\hat{\beta}_{w,i}(HW) \leq \beta_w(HW)), \quad (8)$$

where  $1(\cdot)$  denotes the indicator function and  $\hat{G}(\beta_v(HW))$  is defined similarly. Next, we define the following Kolmogorov-Smirnov statistics

$$T_{EQ} = \sup_{\beta(HW) \in \Omega} |\hat{F}(\beta(HW)) - \hat{G}(\beta(HW))|; \quad (9a)$$

$$T_{FSD} = \sup_{\beta(HW) \in \Omega} (\hat{F}(\beta(HW)) - \hat{G}(\beta(HW))); \quad (9b)$$

for testing the equality and first order stochastic dominance (FSD) relation, respectively.

Unfortunately, the asymptotic distributions of these nonparametric sample based statistics under the null are generally unknown because they depend on the underlying distributions of the data. We need to approximate the empirical distributions of these test statistics to overcome this problem. The strategy following Abadie (2002) is as follows:

- (i) Let  $T$  be a generic notation for  $T_{EQ}$  and for  $T_{FSD}$ . Compute the test statistics  $T$  for the original sample of  $\{\hat{\beta}_{w,1}(HW), \hat{\beta}_{w,2}(HW), \dots, \hat{\beta}_{w,N_w}(HW)\}$  and  $\{\hat{\beta}_{v,1}(HW), \hat{\beta}_{v,2}(HW), \dots, \hat{\beta}_{v,N_v}(HW)\}$ .

(ii) Define the pooled sample as  $\Omega = \{\widehat{\beta}_{w,1}(HW), \widehat{\beta}_{w,2}(HW), \dots, \widehat{\beta}_{w,N_w}(HW), \widehat{\beta}_{v,1}(HW), \widehat{\beta}_{v,2}(HW), \dots, \widehat{\beta}_{v,N_v}(HW)\}$ . Resample  $N_w + N_v$  observations with replacement from  $\Omega$  and call it  $\Omega_b$ . Divide  $\Omega_b$  into two groups to obtain  $\widehat{T}_b$ .

(iii) Repeat step (ii)  $B$  times.

(iv) Calculate the p-values of the tests with p-value  $= B^{-1} \sum_{b=1}^B 1(\widehat{T}_b > T)$ . Reject the null hypotheses if the p-value is smaller than some significance level  $\alpha$ , where  $\alpha \in (0, 1/2)$ .

By resampling from  $\Omega$ , we approximate the distribution of the test statistics when  $F(\beta(HW)) = G(\beta(HW))$ . Note that for (7b),  $F(\beta(HW)) = G(\beta(HW))$  represents the least favorable case for the null hypothesis. This strategy allows us to estimate the supremum of the probability of rejection under the composite null hypothesis, which is the conventional definition of test size.<sup>6</sup>

## 4 Data

The data is obtained from the National Educational Longitudinal Study of 1988 (NELS:88), a large longitudinal study of eighth grade students conducted by the National Center for Educational Statistics. The NELS:88 is a stratified sample, which was chosen in two stages. In the first stage, a total of 1032 schools on the basis of school size were selected from a universe of approximately 40,000 schools. In the second stage, up to 26 students were selected from each of the sample schools based on race and gender. The original sample contains approximately 25,000 eighth grade students. Follow-up surveys were administered in 1990, 1992, 1994 and 2000.

To measure academic achievement, students were administered cognitive tests in reading, social sciences, mathematics and science during the spring of the base year (eighth grade), first follow-up (tenth

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<sup>6</sup>Ideally we would like to reestimate the nonparametric returns within each bootstrap replication to take into account the uncertainty of the returns. Unfortunately, it could be argued that in doing this we should reestimate the bandwidths for each bootstrap replication, which would be extremely computationally difficult, if not impossible. Thus, the bootstrapped p-values most likely differ slightly from their “true” values. Nonetheless, if we obtain a large p-value, it is unlikely that accounting for such uncertainty would alter the inference.

grade) and second follow-up (twelfth grade). Each of the four grade specific tests contain material appropriate for each grade, but included sufficient overlap from previous grades to permit measurement of academic growth. Although four test scores are available per student, teacher and class information sets (discussed below) are only available for two subjects per student.

We utilize tenth grade math test scores as our dependent variable in light of the findings of Grogger and Eide (1995) and Murnane et al. (1995).<sup>7</sup> These studies find a substantial impact of mathematics achievement on postsecondary education, as well as on earnings. Our variable of interest is the *hours of homework assigned daily* and comes directly from the student's math teacher reports. This measure of homework is a policy variable, which the school administrator or the teacher can control. Relying on hours spent on homework from the student reports is not as accurate and may yield spurious correlations since it may reflect unobserved variation in student ability and motivation.<sup>8</sup>

Since researchers interested in the impact of school quality measures are typically (and correctly) concerned about the potential endogeneity of school quality variables, we utilize a relatively lengthy vector of student, family, endowed ability, teacher and classroom characteristics. The NELS:88 data enables us to tie teacher and class-level information directly to individual students and thus circumvents the risk of measurement error and aggregation bias. Furthermore, we include school fixed effects as described in equations (1) and (2) to capture differences between schools that may affect student achievement. Specifically, our estimations control for the following variables:

**Individual:** gender, race, lagged (eighth grade) math test score;

**Family:** father's education, mother's education, family size, socioeconomic status of the family;

**Endowed Ability:** ever held back a grade in school, ever enrolled in a gifted class, math

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<sup>7</sup>We follow Boozer and Rouse (2001) and Altonji et al. (2005) and utilize item response theory math test scores.

<sup>8</sup>Even though hours of homework assigned by the teacher is a superior measure to hours of homework reported by the student, it is far from being perfect since we only observe the quantity and not the quality of homework. This limitation suggests directions for future research and data collection.

grades from grade 6 to 8;

**Teacher:** gender, race, age, education;

**School:** school fixed effects;

**Class:** class size, number of hours the math class meets weekly, teacher's evaluation of the overall class achievement.

Information on individual and family characteristics and endowed ability variables are obtained from base year survey questionnaires and data pertaining to the math teacher and class comes from the first follow-up survey. Observations with missing values for any of the variables defined above are dropped. We further restrict the sample to students who attend public schools. Table 1 reports the weighted summary statistics of some of the key variables for the 6913 students in the public school math sample and for the regression sample used for estimation.<sup>9</sup> The means and standard deviations in the regression sample are similar to those obtained when using the full set of potential public school observations. This similarity provides some assurance that missing values have not distorted our sample.

Prior to continuing, a few comments are warranted related to the issue of endogeneity/validity of the set of control variables that we utilize. First, common with existing practice in the educational production function literature, we include lagged (eighth grade) math test scores in our estimations. Lagged test scores are assumed to provide an important control for ex ante achievement and capture all previous inputs in the educational production process, giving the results a "value-added" interpretation (e.g., see Hanushek 1979, 2005). The value added specification is generally regarded as being better than the "contemporaneous" specification to obtain consistent estimates of the contemporaneous inputs. However, as indicated in Todd and Wolpin (2003), the value added specification is highly susceptible to bias even if the omitted inputs are orthogonal to the included inputs. The problem mainly arises due to the correlation between lagged test scores and (unobserved) endowed ability. If this potential endogeneity

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<sup>9</sup> Our regressions do not use weights. Instead we include controls for the variables used in the stratification, see Rose and Betts (2004) for a similar approach.

of lagged test scores is not taken into account, then the resulting bias will not only contaminate the estimate of lagged test scores but may be transmitted to the estimates of all the contemporaneous input effects. To this end, we include a host of variables, as mentioned above, to capture the endowed ability of students. Furthermore, even in the absence of (or along with) the aforementioned endogeneity, the value added specification may still generate biased estimates if the potential omitted inputs are correlated with the lagged test scores. Todd and Wolpin (2003) propose the use of within-estimators (i.e., student fixed effect) in a longitudinal framework or within-family estimators as alternatives to the value added specification. We investigate whether the within-estimator affects our results in the next section.

Second, the teacher's evaluation of the class plays a crucial role in our estimations and therefore, requires extra attention. The teachers surveyed in the NELS:88 are asked to report "which of the following best describes the achievement level of the students in this class compared with the average tenth grade student in this school." Their choice is between four categories: high, average, low and widely differing. It is important to note that the overall class evaluation is not based on the test scores since the teacher surveys were administered prior to the student surveys. That being said, given the subjective nature of the question, we need to verify the quality of this variable. Under the assumption that measurement error is not dominant, Bertrand and Mullainathan (2001) indicate that subjective measures can be helpful as control variables in predicting outcomes. In Table 2, we report the summary statistics of tenth grade math test scores disaggregated by teachers' evaluations. As seen in the first column, the mean test scores are highest (lowest) for the high (low) achievement group. Moreover, the within-class standard deviation (as well as overall standard deviation) displayed in the third column of Table 2 is largest for the widely differing achievement group. These findings provide some corroborative evidence for the validity of teachers' responses in reflecting overall class ability and thus measurement error may not be a dominant issue.

## 5 Empirical Results

### 5.1 Parametric Estimates

Our parametric specifications are presented in Table 3. For all regression estimates, White standard errors are reported beneath each coefficient. The first column of Table 3 gives a large significant coefficient for homework. An additional hour of homework is associated with a gain of 4.01 (0.59) points in math achievement. Given that the mean test score is approximately 52.22, this represents an increase of slightly below eight percent. However, this model is simplistic in that it does not take into account many observable variables that are known to affect test scores. In the second column of Table 3, we include demographic and family characteristics. There is a slight decrease in the homework coefficient.

The third column adds student's eighth grade math scores, which gives the results a value-added interpretation. Including the student's 8th grade math score greatly reduces the homework coefficient from 3.47 (0.50) to 0.90 (0.21). However, the coefficient is still statistically significant. In order to capture the potential endogeneity of lagged test scores due to endowed ability, we include the endowed ability variables in the fourth column of Table 3.<sup>10</sup> Doing so reduces the coefficient of homework to 0.77 (0.20) and a slightly smaller decrease is observed in the eighth grade math score coefficient as well.

An important concern regarding the effect of homework and any other school quality variables is that schools may differ in both observable and unobservable dimensions. If school traits are correlated with homework or other inputs, then it is likely that the coefficients will be biased. Therefore, it is most prudent to control for any observed and unobserved factors common to all students in a school. We accomplish this by including the school fixed effects in the fifth column of Table 3. The school dummies are jointly significant ( $p$ -value = 0.00), but the homework coefficient remains practically unchanged.

The sixth and seventh columns of Table 3 add teacher and classroom characteristics (class size and weekly hours of math class), respectively. Even though the effect of homework is similar in magnitude,

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<sup>10</sup>The endowed ability variables are jointly significant ( $p$ -value = 0.00).

two points are noteworthy regarding the selected covariate estimates. First, the class size coefficient is positive and statistically significant at the 10 percent level in that increasing the number of students in a math class from the sample average of 23 to 33 will lead to an increase of 0.25 points in math scores. This finding is consistent and similar in magnitude with Goldhaber and Brewer (1997), who use the NELS:88 to assess the impact of class size on tenth grade math test scores. Second, in contrast to Betts (1997), we do not find a significant effect of weekly hours of math class on test scores. Moreover, the coefficient is substantially small in magnitude. It appears that time spent on homework is what matters.

The school fixed effects should capture any factors common to all students in a school, but there may still be some unobserved ability differences across students within a school. For instance, if the overall ability of students in a class is high due to nonrandomness in the assignment of students to classes, then the teacher may increase (decrease) the homework load for students in that particular class. If this is the case, the homework coefficient is going to be upward (downward) biased. To control for this possibility, we utilize the teachers' responses on the overall achievement level of the math class. Assuming that measurement error is not dominant, this variable may be helpful in predicting test scores. Regression estimates controlling for class achievement are given in the eighth column of Table 3. The class achievement variables are jointly significant ( $p$ -value = 0.00). The homework coefficient is still statistically significant, but considerably diminished in magnitude. A similar reduction is observed in the class size effect as well and it is no longer significant.

Finally, in the last column of Table 3, we test the potential nonlinear effects of homework in the parametric specification by adding a quadratic term. In this model, the homework squared term is negative and statistically significant, suggesting evidence for diminishing returns to the amount of homework assigned. The return to homework becomes zero at around 2.96 hours per day and is negative afterwards. This corresponds to 0.45% of the sample. At the mean level hours of homework, which is 0.64 per day, the marginal product (partial effect) of homework is roughly 0.89 ( $= 1.136 - 2(0.192 * 0.64)$ ).<sup>11</sup>

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<sup>11</sup>To check for complementarity in the educational production function, we also tried to include interaction terms between homework and other schooling inputs (class and teacher characteristics) one at a time. In no case did any of these interactions

As noted above, the value added specification relies on the exogeneity assumption of lagged test scores. If our set of ability variables do not fully capture the endowed ability and/or there are some omitted inputs correlated with lagged test scores, then our estimates are susceptible to bias. As a robustness check, we utilize the longitudinal nature of the NELS:88 data for the sample of 6634 observations from the first and second follow-up surveys and run a student fixed effect model, assuming that the impact of homework is the same across grades, rather than a value added specification.<sup>12</sup> The student fixed effect estimates are 0.96 (0.42) and -0.18 (0.09) for homework and homework squared (the partial effect of homework evaluated at the mean level of homework is 0.75), respectively and the remaining covariate estimates are qualitatively similar to those presented in the last column of Table 3 (all estimates are available upon request).<sup>13</sup> In this respect, our value added specification does not seem to be seriously contaminated by endogeneity of lagged test scores and therefore, we take the quadratic value added model (column 9) as our preferred parametric specification for the remainder of the paper.

To summarize, our parametric estimates provide four key insights. First, inclusion of the teacher's evaluation of class achievement in the regression is crucial. In the absence of such a control, the coefficients on homework and class size are overstated. We believe that teacher's assessment of the class purges out some of the ability differences within the school, as well as represents the teacher's expectations from the class and thus alleviates bias arising from the possible endogeneity of homework. Second, in contrast to time spent on homework, time spent in class is not a significant contributor to math test scores. This may suggest that learning by doing is a more effective tool for improvement in student achievement. Third, compared to more standard spending related measures such as class size, additional homework appears to have a larger and more significant impact on math test scores. Fourth, hours of homework assigned exhibit diminishing returns but only 0.45% of the sample respond negatively to additional homework.

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become significant at even the 10 percent level.

<sup>12</sup>Ideally, we would like to include the eighth grade sample to our student fixed effect estimation as well, however, the teachers are not asked to report the daily hours of homework assigned in the base year sample.

<sup>13</sup>In addition to socioeconomic status and size of the family, teacher and classroom characteristics, the student fixed effect estimation controls for the following school-grade specific variables: average daily attendance rate, percentage of students from single parent homes, percentage of students in remedial math and percentage of limited English proficiency students.

## 5.2 Nonparametric Estimates

Prior to discussing the results, we conduct the Hsiao et al. (2003) specification test based on the assumption that the correct functional form is the last column of Table 3. The preferred parametric model (ninth column) is strongly rejected ( $p$ -value = 0.00); the linear parametric model (eighth column) is also rejected ( $p$ -value = 0.00). These findings raise concerns regarding the functional form assumptions of the educational production function in the existing school quality literature. Nonparametric models have the potential to alleviate these concerns since these types of procedures allow for nonlinearities/interactions in and among all variables.

Turning to the results, Table 4 displays the nonparametric estimates of homework on math test scores.<sup>14</sup> Given the number of parameters (unique coefficient for each student in the sample) obtained from the Generalized Kernel Estimation procedure, it is tricky to present the results. Unfortunately, no widely accepted presentation format exists. Therefore, in Table 4, we give the mean estimate, as well as the estimates at each decile of the coefficient distribution along with their respective bootstrapped standard errors. The mean nonparametric estimate is positive but statistically insignificant. Looking at the coefficient distribution, we observe a positive and marginally significant effect for the 60<sup>th</sup> percentile and significant effects for the upper three deciles. The squared correlation between the actual and predicted values of student achievement rises from 0.84 to 0.88 when we switch from the parametric to nonparametric model. Precision set aside, the parametric estimate at the mean level of homework obtained from the last column of Table 3 is larger than the corresponding mean of the nonparametric estimate. More importantly, roughly 25% of the nonparametric estimates are negative. In other words, more than 25% of the students do not respond positively to additional homework, whereas this ratio is only 0.45% of the sample from the parametric model. Table A1 in the Appendix displays the sample statistics for those with negative homework coefficients. The most interesting pattern, when we compare it with

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<sup>14</sup>For all nonparametric estimates, we control for individual, family, endowed ability, teacher and classroom characteristics as well as school fixed effects.

the regression sample, is observed in the overall class achievement. Students with negative coefficients are intensified in classes, which the teacher evaluates as average. We further analyze this point in the next sub-section.

Table 5 presents the nonparametric estimates of selected covariates. We present the mean, as well as the nonparametric estimates corresponding to the 25<sup>th</sup>, 50<sup>th</sup> and 75<sup>th</sup> percentiles of the coefficient distribution (labelled Q1, Q2 and Q3). The results for the eighth grade math scores are in line with the parametric estimates and are statistically significant throughout the distribution. The class size effect, however, differs from the parametric estimates. The mean nonparametric estimate indicates a reversal in the sign of the class size effect. Even though we do obtain primarily negative coefficients, a majority are insignificant and thus we are unable to draw a definite conclusion. The mean return to time spent in class is also negative and larger in magnitude than the parametric estimate. In addition, the negative effect is statistically significant at the first quartile.

In sum, the relaxation of the parametric specification reveals at least three findings. First, at the mean, the predicted effect of homework from the parametric estimate (0.89) is roughly 1.5 times larger than the nonparametric estimate (0.59). Second, parametric estimates understate the percentage of students with negative responses to homework. However, extra homework continues to be significantly effective for at least 40% of the sample under the nonparametric model. Third, the sign of the (mean) class size coefficient is reversed from positive to negative.

### 5.3 Effects of Homework by Achievement Group

Given the concentration of students with negative responses at the average achievement level, we further explore the impact of homework on subgroups based on the teacher's evaluation of the class. Note that, in contrast to the parametric model, we do not need to split the sample and reestimate for each subgroup because we have already obtained a unique coefficient for homework for each individual in the nonparametric model. Table 6 displays the mean nonparametric estimate, the impact at each decile of

the coefficient distribution, as well as the parametric estimate of homework for each subgroup. In the parametric specifications, we exclude the homework squared term unless it is significant at the 10 percent level or better.

The first column of Table 6 presents the results for the high achievement group. The parametric estimate of homework is significant with a value of 2.25 (0.53) and is higher than the corresponding 90<sup>th</sup> percentile of the nonparametric coefficient distribution; the mean nonparametric counterpart is 0.83 (0.40) and statistically significant. Thus, the nonparametric model indicates that the parametric model *vastly* overstates the homework effect for virtually the entire subsample. In addition, the parametric model cannot capture the heterogeneity inherent in the model. For instance, the homework effect is more than twice as large at the 90<sup>th</sup> percentile (1.79) of the coefficient distribution as it is at the median (0.71).

The second column presents the estimates for the average achievement group. The parametric and nonparametric estimates are substantially small in magnitude and do not yield any significant effect of homework on math test scores. Even though the coefficients are insignificant, the nonparametric model indicates that nearly 40% of the subsample respond negatively to extra homework. This may not be surprising given that the students with negative responses are intensified in average achievement classes.

For the low achievement group, unlike the first two columns, we include the homework squared term in the parametric specification. The return to homework becomes zero at around 2.22 hours and is negative afterwards. This corresponds to roughly 0.42% of the subsample. At the mean level of homework (0.53 hours per day), the partial effect of homework is 1.78 and is higher than the corresponding 80<sup>th</sup> percentile of the nonparametric coefficient distribution. The mean nonparametric estimate is 0.75 (0.41) and marginally significant. Similar to the first column, the parametric model overstates the homework effect and moreover, understates the percentage of students with negative responses, which is around 24% of the subsample based on the nonparametric coefficient distribution.

For completeness, the last column presents the estimates for students in classes with widely differing ability levels. The coefficients are large in magnitude but are only statistically significant for the upper

three deciles of the nonparametric estimates.

Table 7 displays the results for selected covariates for each subgroup. We present the parametric results, as well as the nonparametric mean estimates and the nonparametric estimates corresponding to the 25<sup>th</sup>, 50<sup>th</sup> and 75<sup>th</sup> percentiles of the coefficient distribution. Three results emerge. First, the parametric estimates of eighth grade math scores are similar in magnitude to the mean (median) of the nonparametric estimates. Second, for three of the subgroups (high, average and widely differing), we observe predominantly negative but insignificant coefficients for class size. Similar to the full sample estimates, the parametric models overstate the class size effect. For the low achievement group, however, the parametric class size effect is positive, significant and lies in the upper extreme tail of the corresponding distribution of nonparametric estimates. Specifically, the parametric estimate, 0.12 (0.06), maps to roughly the 85<sup>th</sup> percentile of the nonparametric coefficient distribution. Finally, for the average achievement group, the nonparametric estimates of time spent in class are negative and statistically significant at the mean and median.

The final set of results are provided in Table 8. We report the p-values associated with the null hypotheses of equality and FSD for the homework coefficient distributions among the four subgroups. The corresponding cumulative distribution functions are plotted in Figure 1. For all subgroups, we can easily reject equality of distributions at conventional confidence levels (p-value = 0.00). In terms of rankings, homework return for the three subgroups (high, low and widely differing) dominate average achievers' returns in the first order sense and further confirm that extra homework is less effective or may not be effective at all for average achievers. We do not observe FSD between the widely differing ability group and low or high achievers. There is some evidence of FSD for the return distribution of high achievers over low achievers, but this evidence is relatively weak.<sup>15</sup>

As discussed, the theoretical models suggest that homework should positively affect the student's achievement up to some limit and then have no effect. In this respect, extra homework leading gains for

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<sup>15</sup>We also examine the returns to homework for subgroups based on gender and race. The tests do not lead to strong conclusions for FSD. The results are available upon request.

high achievers is not at odds with theory. The mean hours of homework for high achievers is 0.74 (0.40), but this amount may be far away from the subgroup’s “give-up” limit. The potential puzzle in our results is that extra homework is not effective for average achievers, despite leading gains for low achievers. One possibility is that average achievers are at the edge of their maximum effort, whereas low achievers are below their threshold level. The mean hours of homework are 0.64 (0.36) and 0.53 (0.37) for average and low achievers, respectively. If the “give-up” level for low achievers is some value greater than 0.53, then they will benefit from the extra homework. Although this is by no means a definitive explanation for our findings, it is a plausible explanation.<sup>16</sup>

## 6 Conclusion

The stagnation of academic achievement in the United States has given rise to a growing literature seeking to understand the determinants of student learning. Utilizing parametric and nonparametric techniques, we assess the impact of a heretofore relatively unexplored “input” in the educational process, homework, on tenth grade test performance.

Our results indicate that homework is an important determinant of student achievement. Relative to more standard spending related measures such as class size, extra homework appears to have a larger and more significant impact on math test scores. However, the effects are not uniform across different subpopulations. We find additional homework to be most effective for high and low achievers. This is further confirmed by introducing stochastic dominance techniques into the examination of returns between groups from a nonparametric regression. In doing so we were able to find that the returns for both the high and low achievement groups uniformly dominate the returns for the average achievement group.

Further, in contrast to time spent on homework, time spent in class is not a significant contributor

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<sup>16</sup>As a robustness check, we also divide the sample based on the eighth grade math score distribution to evaluate homework effectiveness. Consistent with the teacher’s overall class evaluation, we do not obtain any significant effect for average achievers. The coefficient estimates for low and high achievers are statistically significant and large in magnitude. These results are available upon request.

to math test scores. This may suggest that learning by doing is a more effective tool for improvement in student achievement. Finally, parametric estimates of the educational production function overstate the impact of schooling related inputs and thus raise concerns regarding the commonly used specifications in the existing literature. Specifically, in all estimates, both the homework and class size coefficients from the parametric model map to the upper deciles of the nonparametric coefficient distribution and as a by-product parametric estimates understate the percentage of students with negative responses to additional homework.

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Table 1: Sample Statistics of Key Variables

	Public School Math Sample		Regression Sample	
	Mean	SD	Mean	SD
<b>10th Grade Math Test Score</b>	51.306	9.850	52.225	9.547
<b>Assigned Daily Hours of Homework</b>	0.643	0.392	0.644	0.381
<b>Weekly Hours of Math Class</b>	3.922	1.033	3.972	1.022
<b>8th Grade Math Test Score</b>	51.488	9.931	52.354	9.901
<b>Mother's Education</b>				
High School Dropout	0.133	0.340	0.127	0.333
High School	0.396	0.489	0.418	0.493
Junior College	0.136	0.343	0.139	0.349
College Less Than 4 Years	0.097	0.296	0.091	0.288
College Graduate	0.146	0.353	0.136	0.342
Master Degree	0.069	0.255	0.071	0.257
Ph.D., MD., etc	0.019	0.137	0.015	0.124
<b>Family Size</b>	4.606	1.400	4.565	1.315
<b>Female</b>	0.498	0.500	0.493	0.498
<b>Race</b>				
Black	0.117	0.321	0.087	0.281
Hispanic	0.085	0.280	0.068	0.251
Other	0.042	0.202	0.031	0.173
White	0.753	0.499	0.813	0.389
<b>Ever Held Back a Grade (1=Yes)</b>	0.135	0.343	0.134	0.341
<b>Ever Enrolled in a Gifted Class (1=Yes)</b>	0.213	0.409	0.217	0.412
<b>% of Teachers Holding a Graduate Degree</b>	0.508	0.499	0.517	0.499
<b>Teacher's Race</b>				
Black	0.050	0.218	0.036	0.186
Hispanic	0.017	0.129	0.016	0.126
Other	0.017	0.131	0.011	0.108
White	0.914	0.279	0.935	0.245
<b>Teacher's Evaluation of the Overall Class Achievement</b>				
High Level	0.254	0.435	0.287	0.452
Average Level	0.410	0.491	0.415	0.492
Low Level	0.236	0.424	0.197	0.398
Widely Differing	0.099	0.299	0.100	0.300
<b>Class Size</b>	23.521	7.315	23.442	7.278
<b>Number of Observations</b>	6913		3733	

NOTES: Weighted summary statistics are reported. The variables are only a subset of those utilized in the analysis. The remainder are excluded in the interest of brevity. The full set of sample statistics are available upon request.

Table 2: Means and Standard Deviations of 10th Grade Math Test Scores by Achievement Levels

Teacher's Evaluation of the Overall Class Achievement	Mean	SD	Within-Class SD
High Achievement	59.769	7.517	3.577
Average Achievement	51.795	8.142	4.177
Low Achievement	43.863	6.618	3.025
Widely Differing	49.995	9.904	4.347

NOTE: Achievement levels are based on teachers' evaluations. See text for further details.

Table 3: Parametric Estimates of 10th Grade Math Test Scores on Homework

	Coefficient (Standard Error)								
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
Homework	4.011 (0.586)	3.474 (0.505)	0.905 (0.213)	0.768 (0.202)	0.825 (0.229)	0.921 (0.229)	0.919 (0.229)	0.453 (0.215)	1.136 (0.429)
Homework Squared	.....	.....	.....	.....	.....	.....	.....	.....	-0.192 (0.098)
8th Grade Math Test Score	.....	.....	0.792 (0.008)	0.732 (0.010)	0.725 (0.011)	0.723 (0.011)	0.721 (0.011)	0.661 (0.012)	0.660 (0.012)
Class Size	.....	.....	.....	.....	.....	.....	0.025 (0.015)	0.014 (0.014)	0.014 (0.014)
Weekly Hours of Math Class	.....	.....	.....	.....	.....	.....	0.009 (0.112)	-0.034 (0.109)	-0.032 (0.109)
R <sup>2</sup>	0.027	0.232	0.762	0.778	0.825	0.826	0.826	0.838	0.839
<b>Other Controls:</b>									
Demographic and Family Characteristics	No	Yes	Yes						
Endowed Ability	No	No	No	Yes	Yes	Yes	Yes	Yes	Yes
School Fixed Effects	No	No	No	No	Yes	Yes	Yes	Yes	Yes
Teacher Characteristics	No	No	No	No	No	Yes	Yes	Yes	Yes
Class Characteristics	No	No	No	No	No	No	Yes	Yes	Yes
Teacher's Evaluation of the Overall Class Achievement	No	No	No	No	No	No	No	Yes	Yes

NOTE: White standard errors are reported in parenthesis. See text for definition of the variables.

Table 4: Nonparametric Estimates of 10th Grade Math Test Scores on Homework

	Coefficient (Standard Error)
Mean	0.593 (0.523)
10%	-0.589 (0.352)
20%	-0.165 (0.531)
30%	0.108 (0.543)
40%	0.324 (0.296)
50%	0.513 (0.345)
60%	0.727 (0.398)
70%	0.963 (0.426)
80%	1.308 (0.432)
90%	1.847 (0.567)
R <sup>2</sup>	0.881

NOTES: Standard errors are obtained via bootstrapping. Estimations control for individual, family, endowed ability teacher and classroom characteristics as well as school fixed effects.

Table 5: Quartile Estimates for Selected Covariates

	Coefficient (Standard Error)			
	Mean	Q1	Q2	Q3
8th Grade Math Test Score	0.722 (0.040)	0.658 (0.023)	0.724 (0.029)	0.785 (0.023)
Class Size	-0.006 (0.036)	-0.047 (0.029)	-0.016 (0.026)	0.029 (0.085)
Weekly Hours of Math Class	-0.229 (0.301)	-0.542 (0.230)	-0.222 (0.387)	0.075 (0.805)

NOTE: Standard errors are obtained via bootstrapping.

Table 6: Parametric/Nonparametric Estimates of 10th Grade Math Test Scores on Homework by Achievement Level

	Coefficient (Standard Error)			
	High Achievement	Average Achievement	Low Achievement	Widely Differing
<b>Nonparametric Estimates</b>				
Mean	0.832 (0.397)	0.302 (0.566)	0.755 (0.413)	0.610 (1.551)
0.10	0.072 (0.476)	-0.757 (0.486)	-0.608 (1.864)	-0.728 (0.810)
0.20	0.285 (0.728)	-0.454 (0.537)	-0.103 (0.493)	-0.185 (1.194)
0.30	0.413 (0.364)	-0.221 (0.472)	0.137 (0.613)	0.160 (0.942)
0.40	0.553 (0.390)	0.011 (0.556)	0.362 (0.950)	0.488 (0.885)
0.50	0.715 (0.419)	0.231 (0.735)	0.555 (0.526)	0.808 (1.308)
0.60	0.901 (0.447)	0.453 (0.538)	0.794 (0.401)	1.090 (0.895)
0.70	1.100 (0.578)	0.708 (0.566)	1.024 (0.599)	1.522 (0.763)
0.80	1.378 (0.575)	1.019 (0.648)	1.414 (0.767)	1.886 (1.051)
0.90	1.788 (0.489)	1.490 (0.788)	2.042 (0.676)	2.466 (1.006)
<b>Parametric Estimates</b>				
Homework	2.254 (0.531)	0.177 (0.451)	2.336 (1.587)	1.023 (1.709)
Homework Squared	N/A	N/A	-0.526 (0.312)	N/A

NOTES: Standard errors are obtained via bootstrapping for the nonparametric estimates and White standard errors are reported for the parametric estimates. Homework squared term is excluded unless it is significant at 10 % level or better. Estimations control for individual, family, endowed ability, teacher and classroom characteristics as well as school fixed effects.

Table 7: Quartile Estimates for Selected Covariates by Achievement Level

	Coefficient (Standard Error)				
	Mean	Q1	Q2	Q3	Parametric
<b>High Achievement</b>					
8th Grade Math Test Score	0.646 (0.030)	0.593 (0.022)	0.644 (0.031)	0.690 (0.031)	0.587 (0.022)
Class Size	-0.031 (0.036)	-0.055 (0.028)	-0.034 (0.034)	-0.010 (0.034)	-0.031 (0.030)
Weekly Hours of Math Class	-0.125 (0.188)	-0.271 (0.258)	-0.099 (0.211)	0.095 (0.184)	-0.078 (0.273)
<b>Average Achievement</b>					
8th Grade Math Test Score	0.746 (0.026)	0.698 (0.023)	0.743 (0.064)	0.790 (0.037)	0.675 (0.021)
Class Size	-0.012 (0.030)	-0.047 (0.034)	-0.020 (0.028)	0.008 (0.038)	-0.001 (0.027)
Weekly Hours of Math Class	-0.510 (0.258)	-0.756 (0.503)	-0.476 (0.208)	-0.253 (0.227)	-0.237 (0.200)
<b>Low Achievement</b>					
8th Grade Math Test Score	0.752 (0.050)	0.704 (0.065)	0.756 (0.037)	0.809 (0.034)	0.623 (0.043)
Class Size	0.054 (0.046)	0.013 (0.036)	0.051 (0.036)	0.090 (0.035)	0.124 (0.064)
Weekly Hours of Math Class	0.029 (0.337)	-0.332 (0.371)	-0.007 (0.461)	0.337 (0.439)	0.482 (0.360)
<b>Widely Differing</b>					
8th Grade Math Test Score	0.786 (0.044)	0.713 (0.057)	0.789 (0.047)	0.855 (0.038)	0.685 (0.064)
Class Size	-0.021 (0.060)	-0.090 (0.066)	-0.017 (0.125)	0.052 (0.011)	-0.000 (0.090)
Weekly Hours of Math Class	0.079 (0.288)	-0.347 (0.419)	0.080 (0.397)	0.539 (0.284)	-0.585 (0.730)

NOTE: Standard errors are obtained via bootstrapping for the nonparametric estimates and White standard errors are reported for the parametric estimates.

Table 8: Stochastic Dominance Tests of the Coefficient Distributions

	Equality of Distributions	First Order Stochastic Dominance
	p-values	p-values
High Achievement/Average Achievement	0.000	0.906
High Achievement/Low Achievement	0.000	0.165
High Achievement/Widely Differing	0.000	0.000
Low Achievement/Average Achievement	0.000	0.961
Low Achievement/Widely Differing	0.000	0.000
Widely Differing/Average Achievement	0.000	0.909

NOTES: Probability values are obtained via bootstrapping. The null hypothesis is rejected if the p-value is smaller than some significance level  $\alpha$  ( $0 < \alpha < 1/2$ ).

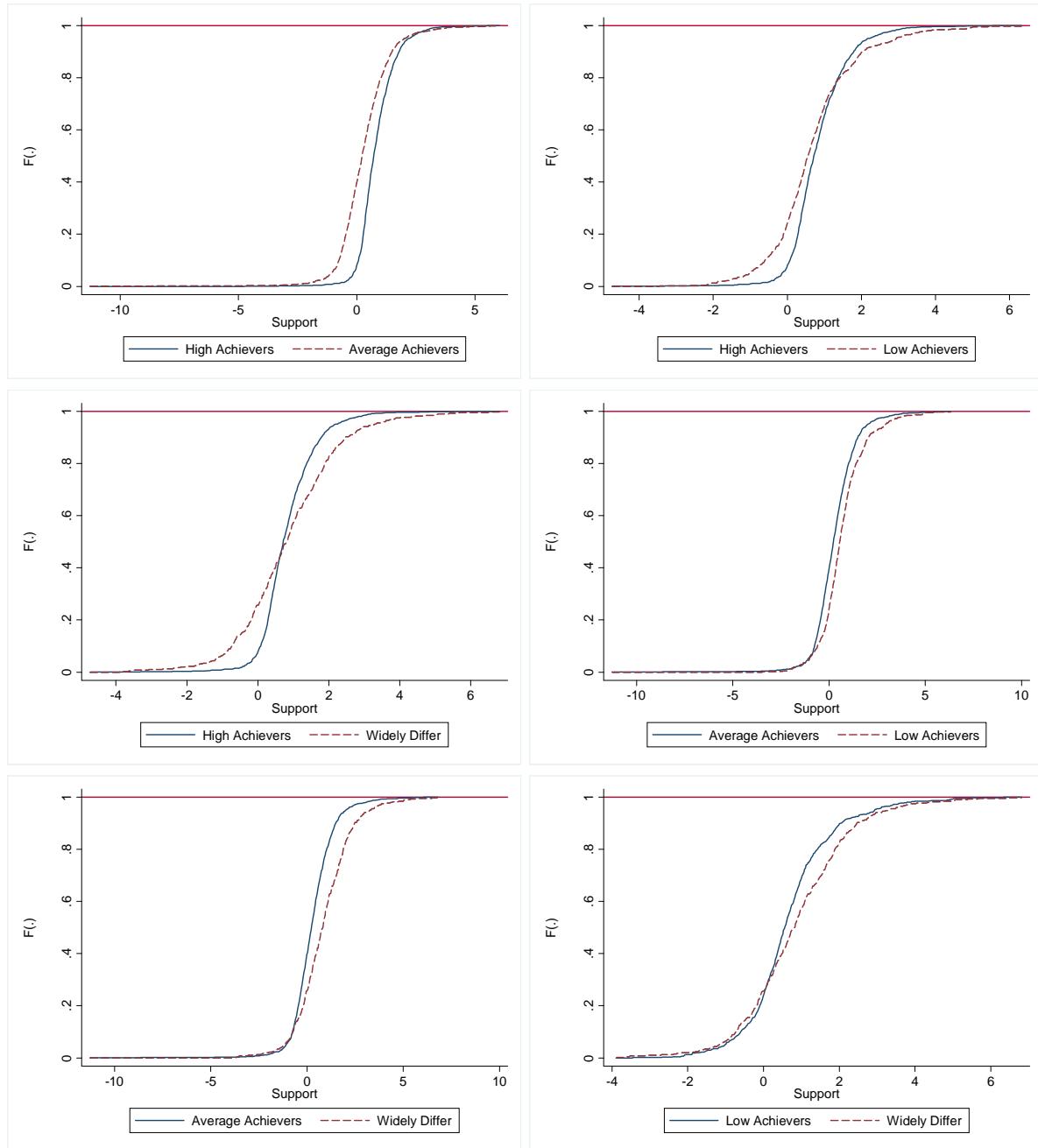


Figure 1: Cumulative Distribution Functions of the Estimated Homework Coefficients from the Generalized Kernel Estimation Procedure by Achievement Level

## Appendix :

Table A1: Sample Statistics of Key Variables for Students with Negative Responses to Additional Homework

	Negative Response Sample	
	Mean	SD
<b>10th Grade Math Test Score</b>	49.586	8.566
<b>Assigned Daily Hours of Homework</b>	0.659	0.470
<b>Weekly Hours of Math Class</b>	3.867	1.114
<b>8th Grade Math Test Score</b>	48.991	8.240
<b>Mother's Education</b>		
High School Dropout	0.142	0.349
High School	0.493	0.500
Junior College	0.114	0.318
College Less Than 4 Years	0.078	0.269
College Graduate	0.094	0.292
Master Degree	0.063	0.243
Ph.D., MD., etc	0.012	0.111
<b>Family Size</b>	4.575	1.322
<b>Female</b>	0.537	0.498
<b>Race</b>		
Black	0.126	0.332
Hispanic	0.076	0.266
Other	0.023	0.151
White	0.773	0.418
<b>Ever Held Back a Grade (1=Yes)</b>	0.126	0.333
<b>Ever Enrolled in a Gifted Class (1=Yes)</b>	0.154	0.361
<b>% of Teachers Holding a Graduate Degree</b>	0.585	0.492
<b>Teacher's Race</b>		
Black	0.061	0.239
Hispanic	0.020	0.142
Other	0.007	0.084
White	0.910	0.285
<b>Teacher's Evaluation of the Overall Class Achievement</b>		
High Level	0.097	0.296
Average Level	0.627	0.483
Low Level	0.191	0.393
Widely Differing	0.083	0.277
<b>Class Size</b>	23.891	6.945
<b>Number of Observations</b>	966	

NOTES: Weighted summary statistics are reported. The variables listed are only a subset of those utilized in the analysis. The remainder are excluded in the interest of brevity. The full set of sample statistics are available upon request.