

# Does Professor Quality Matter? Evidence from Random Assignment of Students to Professors \*

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## Abstract

We examine how professor quality affects student achievement using the random assignment of college students to professors in a large body of required coursework. Introductory course professors significantly affect student achievement in the contemporaneous and follow-on related courses, but these effects are quite heterogeneous across subjects. Students of professors who as a group perform well in the initial mathematics course also perform significantly worse in the (mandatory) follow-on related math, science, and engineering courses. We find that the academic rank, teaching experience, and terminal degree status of mathematics and science professors are negatively correlated with contemporaneous student achievement, but positively related to follow-on course achievement. Across all subjects, student evaluations of instructors are positive predictors of contemporaneous student achievement but are poor predictors of follow-on student achievement.

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# 1 Introduction

Classroom teachers are a major input into the education production function. As such, the relationship between teacher quality and student achievement has been widely studied in the education and economics literatures. Presumably due to data availability and (teacher) time intensity with students, most previous studies have focused on teacher quality at the elementary and secondary education levels. Several recent studies find that a one standard deviation increase in teacher quality improves student achievement by roughly one-tenth of a standard deviation (Aaronson, Barrow, and Sander 2007, Rockoff 2004, Rivkin, Hanushek, and Kain 2005, Kane, Rockoff, and Staiger 2006). The magnitude of the effect found in Rivkin, Hanushek, and Kain (2005) is larger than the positive effects associated with reducing classroom size by ten students. Although teacher quality has been shown to be an important factor in student achievement, relatively little is known regarding what observable teacher characteristics predict success, save teacher experience.<sup>1</sup>

Despite the thousands in additional tuition that students often pay to attend a private and/or more selective college or university, less is known about how the quality of instruction affects student outcomes at the postsecondary level.<sup>2</sup> It is generally difficult to measure postsecondary outcomes due to issues with self-selection and measurement error. That is, in a typical university setting it is difficult to measure how professors affect student achievement because students generally “self-select” their coursework and their professors. For example, if better students tend to select better professors, then it is difficult to statistically separate the teacher effects from the selection effects.<sup>3</sup> Additionally, standardized achievement tests are not given at the postsecondary level and using course grades is generally problematic due to heterogeneity of assignments/exams and the mapping of those assessment tools into final grades across individual professors. Thus, grades are not

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<sup>1</sup>Studies find mixed results regarding which observable characteristics predict teacher success. Jacob and Lefgren (2004) find principal evaluations of teachers were the best predictor of student achievement; Clotfelter, Ladd, and Vigdor (2006) and Clotfelter, Ladd, and Vigdor (2007) find evidence that National Board Certification and teacher licensure test scores positively predict teacher effectiveness; Dee (2004) and Dee (2005) finds students perform better with same race and gender teachers; and Harris and Sass (2007) find some evidence that teacher professional development is positively correlated with student achievement in middle and high school math. Goldhaber and Anthony (2007), Cavalluzzo (2004), Vandevort, Amrein-Beardsley, and Berliner (2004) and Summers and Wolfe (1977) find positive effects teachers certified by the National Board for Professional Teaching Standards (NBPTS). Also see: Hanushek (1971), Ferguson and Ladd (1996), Murnane (1975), Summers and Wolfe (1977), Ehrenberg and Brewer (1994), Aaronson, Barrow, and Sander (2007) and Boyd, Grossman, Lankford, Loeb, and Wyckoff (2006).

<sup>2</sup>Recent postsecondary studies have focused on the effectiveness of part-time (adjunct) professors. See for example Ehrenberg and Zhang (2005) and Bettinger and Long (2006).

<sup>3</sup>Rothstein (2007) finds that non-random placement of students to teachers in elementary schools in North Carolina cause large biases in valued-added estimates of teacher quality.

typically a consistent measure of student academic achievement. Hoffmann and Oreopoulos (Forthcoming) primarily examine how *perceived* professor quality, as measured by teaching evaluations, affects the likelihood of a student dropping a course and taking subsequent courses in the same subject. However, one disadvantage of using student evaluations to measure professor quality is that student evaluations are a subjective measure and may be endogenous with respect to student grades if correlated with expected student grade.

To address these measurement and selection issues, our study uses a unique panel dataset from the U.S. Air Force Academy (USAFA) where students are *randomly* assigned to professors over a wide variety of standardized core courses.<sup>4</sup> The random assignment of students to professors, along with a vast amount of data on both professors and students allow us to examine how professor quality affects student achievement free from the usual problems of self-selection. Grades in USAFA core courses are a consistent measure of student achievement because faculty members teaching the same course use an identical syllabus and give the same exams during a common testing period.<sup>5</sup> Additionally, USAFA students are *required* to take numerous follow-on courses in mathematics, humanities, basic sciences, and engineering. Therefore, our data also allow us to measure how professors affect achievement in follow-on related courses free from attrition and self-selection bias.

Results show there are relatively large and statistically significant differences in student achievement across professors in the contemporaneous course being taught. A one-standard deviation increase in the professor fixed effect results in a 0.08 to 0.21-standard deviation increase in student achievement. We find that introductory course professors significantly affect student achievement in follow-on related courses, but these effects are quite heterogeneous across subjects. Students of professors who as a group perform well in the initial mathematics course also perform significantly worse in the (mandatory) follow-on related math, science, and engineering courses.

To explore these finding further, we examine the correlation between the observable attributes of professors and student achievement in both the initial and follow-on related courses. For math and science courses we find that academic rank, teaching experience, and terminal degree status are *negatively* correlated with contemporaneous student achievement, but *positively* related to follow-on course achievement. That is, students of less experienced instructors who do not possess terminal degrees perform better in the contemporaneous course being taught, but perform worse in the

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<sup>4</sup>The USAFA Registrar assigns all students to classes/instructors without input from the affected students or faculty. The algorithm used to assign students to classrooms ensures a fairly even distribution of females and athletes across sections within the same course. The one exception is the introductory chemistry course, where the lowest ability students were ability grouped into separate sections with the most experienced professors.

<sup>5</sup>Common testing periods are used for 100 and 200-level courses.

follow-on related courses. These results are consistent with recent evidence by Bettinger and Long (2006) and Ehrenberg and Zhang (2005) who, respectively, find that the use of adjunct professors have a positive effect on follow-on course interest, but a negative effect on student graduation. That is, our results are consistent with the hypothesis that less academically qualified instructors may spur (potentially erroneous) interest in a particular subject through higher grades, but these students perform significantly worse in follow-on related courses that rely on the initial course for content. For humanities courses, we find almost no relationship between professor observable attributes and student achievement.

The manner, in which student grades are determined at USAFA, particularly in the math department, allows us to rule out potential mechanisms for our results. First, math professors only grade a small proportion of their own students exams, vastly reducing the ability of “easy” or “hard” grading professors to affect their students grades. All math exams are jointly graded by all professors teaching the course during that semester in “grading parties” where Professor A grades question 1 and Professor B grades question 2 for all students taking the course. Additionally, all professors are given copies of the exams for the course prior to the start of the semester. Third, all final grades in all core courses at USAFA are determined on a single grading scale and are approved by the chair of the department. These aspects of grading allow us to rule out the possibility that professors have varying grading standards for equal student performance. Hence, our results are likely driven by the manner in which the course is *taught* by each professor.

We also examine the relationship between the student evaluation of professors and student academic achievement corrected for endogeneity and common shocks.<sup>6</sup> We find that student evaluations positively predict student achievement in contemporaneous courses, but are very poor predictors of follow-on student achievement. Since many U.S. colleges and universities use student evaluations as a measurement of teaching quality for academic promotion and tenure decisions, this latter finding draws into question the value and accuracy of this practice.

We recognize that questions could be raised about the generalizeability of our findings given USAFA students are a subset of traditional college students. However, our study would not be possible without the random assignment of students into course sections and professors, and a large body of required coursework with multiple follow-on courses. We are not aware of an institution outside the military service academies with data that would allow a similar clean identification

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<sup>6</sup>To correct for the endogeneity of an individuals grade and their evaluation of the instructor, we use the fact that instructors teach multiple sections of the same course each semester. We estimate the relationship between an individuals academic achievement and the student evaluations given by students in other sections of the same course during the same semester.

strategy. Despite the military setting, much about USAFA is comparable to broader academia. USAFA faculty have earned their graduate degrees from a broad sample of high quality programs in their respective fields, as would be found in a comparable undergraduate liberal arts college. USAFA students are drawn from each Congressional district in the US, insuring geographic diversity. In economic experiments to investigate behavior in real and hypothetical referenda, Burton, Carson, Chilton, and Hutchinson (2007) find the behavior of USAFA students and students at Queens University, Belfast to be statistically indistinguishable.

The remainder of the paper proceeds as follows. Section II reviews the data. Section III presents the methods and results for professor value-added models in the contemporaneous course being taught. Section IV examines the persistence of professor quality into follow-on courses. Section V examines how the observable attributes of professors are correlated with student achievement. Section VI examines how student evaluations of instructors are correlated with student achievement. Section VII concludes.

## 2 Data

The Air Force Academy is a fully accredited undergraduate institution of higher education with an approximate enrollment of 4,200 students. There are 32 majors offered including the humanities, social sciences, basic sciences, and engineering. The average SAT for the 2005 entering class was 1309 with an average high school GPA of 3.60 (Pri 2007). Applicants are selected for admission on the basis of academic, athletic, and leadership potential. In addition, applicants must receive a nomination from a legal nominating authority including Members of Congress, the Vice President, or President of the United States, and other related sources. All students attending the Air Force Academy receive 100% scholarship to cover their tuition, room, and board. Additionally, each student receives a monthly stipend of \$845 to cover books, uniforms, computer, and other living expenses. All students are required to graduate within four years<sup>7</sup> and serve a five-year commitment as a commissioned officer in the United States Air Force following graduation.

### 2.1 The Dataset

Our dataset consists of 12,568 students who attended USAFA from the fall of 1997 through the spring of 2007. Data for each student's high school (pre-treatment) characteristics and their achieve-

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<sup>7</sup>Special exceptions are given for religious missions, medical "set-backs", and other instances beyond the control of the individual.

ment while at the USAFA have been provided by USAFA Institutional Research and Assessment and were stripped of individual identifiers by the USAFA Institutional Review Board. Approximately, seventeen percent of the sample is female, five-percent is black, seven-percent is Hispanic and five-percent is Asian. Twenty-six percent are recruited athletes and 20-percent attended a military preparatory school. Seven-percent of students at USAFA have a parent who graduated from a service academy and 17-percent have a parent who previously served in the military.

Student-level pre-treatment data includes whether students were recruited as athletes, whether they attended a military preparatory school, and measures of their academic, athletic and leadership aptitude. Academic aptitude is measured through *SAT verbal* and *SAT math* scores and an *academic composite* computed by the USAFA admissions office, which is a weighted average of an individual's high school GPA, class rank, and the quality of the high school attended. Additionally, all entering students take a mathematics placement exam upon matriculation, which tests algebra, trigonometry, and calculus. The sample mean SAT math and SAT verbal are 663 and 632, with respective standard deviations of 62 and 66. The measure of pre-treatment athletic aptitude is a score on a fitness test required by all applicants prior to entrance.<sup>8</sup> The measure of pre-treatment leadership aptitude is a *leadership composite* computed by the USAFA admissions office, which is a weighted average of high school and community activities (e.g., student council offices, Eagle Scout, captain of sports team, etc.).

Our outcome measure consists of final grades in core courses for each individual student by course by section-semester-year. Students at USAFA are required to take a core set of approximately 30 courses in mathematics, basic sciences, social sciences, humanities, and engineering.<sup>9</sup> Table 2 provides a complete list of the required core courses at USAFA. Grades are determined on an A, A-, B+, B ··· C-, D, F scale where an A is worth 4 grade points, an A- is 3.7 grade points, a B+ is 3.3 grade points, etc. The average grade point average for our sample is 2.78. Over the ten-year period of our study there were 13,417 separate course-sections taught by 1,462 different faculty members. Average class size was 18 students per class and approximately 49 sections of each core course were taught each year.

Individual professor-level data were obtained from USAFA historical archives and the USAFA Center for Education Excellence and were matched to the student achievement data for each course

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<sup>8</sup>Barron, Ewing, and Waddell (2000) found a positive correlation between athletic participation and educational attainment and Carrell, Fullerton, and West (2008) found a positive correlation between fitness scores and academic achievement.

<sup>9</sup>Over the period of our study there were some changes made to the core curriculum at USAFA. In total, we examine student achievement across the 43 different core courses that were taught from 1997-2007.

taught by section-semester-year.<sup>10</sup> Individual-level professor data includes: academic rank, gender, education level (M.A. or Ph.D.), years of teaching experience at USAFA, and scores on subjective student evaluations. On average, each faculty member in our sample is observed teaching nine different core course sections. Table 1 provides summary statistics of the data.

## 2.2 Student Placement into Courses and Sections

Prior to the start of the freshman academic year, students take course placement exams in mathematics, chemistry, and select foreign languages. Scores on these exams are used to place students into the appropriate starting core courses (i.e., remedial math, Calculus I, Calculus II, etc.). Conditional on course placement, the USAFA Registrar randomly assigns students to core course sections and with professors.<sup>11</sup> Thus, students throughout their four years of study have no ability to choose their professors in the required core courses. Faculty members teaching the same course use an identical syllabus and give the same exams during a common testing period. Thus, grades in core courses are a consistent measure of relative achievement across all students.<sup>12</sup> These institutional characteristics assure there is no self-selection of students into (or out of) courses or towards certain professors.

To test the randomness of the data across professors teaching core courses, for each course by semester we regressed individual academic composite on the average peer academic composite for students in the same course and section while controlling for whether the individual was female or a recruited athlete.<sup>13</sup> If section placements were purely random within each course we would expect zero correlation between these two variables. In total we estimated 568 course by semester selection regressions of which 311 (54.8 percent) resulted in negative coefficients and 257 (45.2 percent) in positive coefficients. Sixty-two of the 568 regressions (10.9 percent) were statistically significant at the 0.05-level.<sup>14</sup> As a second randomness check, we regressed the mean academic

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<sup>10</sup>Due to the sensitivity of the data we were only able to obtain the professor observable data for the mathematics, history, English, chemistry and physics departments. Due to the large number of faculty in these departments, a set of demographic characteristics (e.g., female assistant professor, PhD with 3 years of experience) does not uniquely identify an individual faculty member.

<sup>11</sup>The one exception is chemistry, which we discuss below. Additionally, students are also allowed to choose their foreign language and students are not allowed to make any “convenience” changes to their academic schedule.

<sup>12</sup>The one exception is that in some core courses at USAFA, 5 to 10-percent of the overall course grade is earned by professor/section specific quizzes and/or class participation.

<sup>13</sup>We included indicator variables for athletes and females as these two groups are spread evenly across sections within a given course. Standard errors were clustered by course section.

<sup>14</sup>Upon examining the selection regressions, the nearly half of the statistically significant coefficients are concen-

composite for each section on observable characteristics (e.g., experience, academic rank, etc.) of the professor for each of the five initial core courses we have professor observable data.<sup>15</sup> Again, under random assignment we would expect zero correlation between student and professor pre-treatment characteristics. Table 3, Section A shows results from this analysis. In all courses except chemistry, the statistically insignificant coefficients indicate there is no systematic relationship between professor and student characteristics. The negative and statistically significant coefficients in Specification 5 for the chemistry professor characteristics indicates, on average, lower ability students tended to be placed with more experienced and more highly educated professors. As previously noted, the one exception is introductory chemistry, where the 92 lowest ability students each year are ability grouped into four separate sections and are taught by the most experienced professors. Specification 6, therefore, excludes these ability-grouped sections and results show there is no systematic relationship between student and professor characteristics. As a robustness check, we estimated our primary models while excluding these sections and found qualitatively similar results.

In Table 3, Section B we also tested our data for any systematic placement of students into follow-on course sections or with professors. To do so, we regressed student grades in the initial course on the observable characteristics of the follow-on course professor. Again, with the exception of the lowest ability students in chemistry, we found no systematic correlations.

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trated in Chemistry 141 and 142 and English 111. When excluding these three courses, 6.2 percent of the selection coefficients are statistically significant. As a robustness check, we estimated our primary models while excluding these three courses and found qualitatively similar results.

<sup>15</sup>Due to data availability limitations, we were only able to obtain professor attribute data for core courses in math, English, chemistry, physics, and history. Each selection regression included a semester by year fixed effect to control for mean differences in student characteristics across semesters. We also ran these same regressions for other student observables such as SAT scores, leadership composite, etc. and found qualitatively similar results.

### 3 Professor Value Added in Contemporaneous Courses

#### 3.1 Methods

To measure the total professor value-added, we apply a professor fixed effects<sup>16</sup> model similar to those employed by Rivkin, Hanushek, and Kain (2005), Kane, Rockoff, and Staiger (2006) and Hoffmann and Oreopoulos (Forthcoming). The professor fixed effects model measures the total variance in professor inputs (observed and unobserved) measured in student academic achievement by utilizing the panel structure of our data, where different professors teach multiple sections of the same course across years. Our dataset includes 13,417 core course sections taught by 1,462 different professors. On average we observe each professor teaching 9.18 core-course sections over the period of our study.

Consider the following model:

$$Y_{icjst} = \phi_0 + \phi_2 X_{icst} + \phi_3 \frac{\sum_{m \neq i} X_{mcst}}{n_{cst} - 1} + \lambda_j + \gamma_{ct} + \epsilon_{icjst} \quad (1)$$

where  $Y_{icjst}$  is the grade performance outcome measure for student  $i$  in course  $c$  with professor  $j$  in section  $s$  in semester-year  $t$ . Grades are normalized in each course by semester to have a mean zero and variance of one.  $X_{icst}$  is a vector of student-specific (pre-treatment) characteristics, including SAT math, SAT verbal, academic composite, math placement test score, fitness score, leadership composite, race/ethnicity, gender, recruited athlete, and whether they attended a military preparatory school.  $\frac{\sum_{m \neq i} X_{mcst}}{n_{cst} - 1}$  measures the average pre-treatment characteristics of all other students in individual  $i$ 's course and section. This variable is included to control for any potential classroom peer effects.<sup>17</sup>  $\gamma_{ct}$  are course by semester-year fixed effects, which control for unobserved mean differences in academic achievement or grading standards across courses and time. Hence,

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<sup>16</sup>Random effects estimators are minimum variance unbiased estimators where fixed effects estimators are unbiased but not minimum variance in panel data models. The necessary condition for use of a random effects model in this context, that an individual professors deviation from the overall effect of professors on student achievement be uncorrelated with the model error term, is almost certainly violated when students can self-select into professors or courses, hence the common usage of fixed effects models in this literature. Since self-selection into professors and courses is not permitted at USAFA, our analysis could theoretically be carried out with random effects estimators. So that our results can be more directly and easily compared with the existing literature, we chose to present our main results using the fixed effect framework. However, results for our models are qualitatively similar when using a random effects model.

<sup>17</sup>The role of ones peers have previously been shown to be an important component in academic achievement in both primary and secondary education (Hoxby and Weingarth 2006, Graham 2005, Burke and Sass 2004, Betts and Zau 2004, Lefgren 2004) as well as in both academic achievement (Sacerdote 2001, Zimmerman 2003, Foster 2006,

the model identifies professor quality using only the within course by semester-year variation in student achievement.  $\epsilon_{icjst}$  is the error term.

$\lambda_j$ , the professor fixed effect, is the primary parameter of interest in our study. High values of  $\lambda_j$  indicates that professor  $j$ 's students perform better on average and low values of  $\lambda_j$  indicates lower average achievement. The variance of  $\lambda_j$  across professors is of much greater interest than the actual magnitudes of the  $\lambda_j$  as it is a measure of the dispersion of professor quality, whether it be observed or unobserved (Rivkin, Hanushek, and Kain 2005). However,  $\lambda_j$  must still be estimated. We could do so directly within the fixed effect model. However, due to sampling error (Rockoff 2004) and the inefficiency of fixed effects estimators, the estimated variance in the teacher fixed effects will overstate the true variance in teacher quality. That is, due to the relatively small number of sections (average of 9) taught by professors in the courses of interest, fixed effects estimators of  $\lambda_j$  can be based off very few observations and hence imprecise. Instead, we estimate  $\lambda_j$  via the pairwise covariances in professor classroom average residuals similar to Kane, Rockoff, and Staiger (2006) and Hoffmann and Oreopoulos (Forthcoming). To do so, we estimate equation (1) while excluding the parameter representing professor fixed effect. We then compute classroom average residuals,  $u_{cjst}$ , for professor  $j$ 's students in section  $s$  of course  $c$  in semester  $t$ , where  $u_{cjst} = \frac{1}{n_{cst}} \sum_{i=1}^{n_{cst}} u_{icjst}$  and  $u_{icjst} = \lambda_j + \epsilon_{icjst}$ . These course by section average residuals contain individual section average sampling noise plus each professors average contribution to the education production function for each class after controlling for all observable student characteristics. Similar to previous studies in the primary and secondary literature, we find substantial variation across the instructor performance residuals as shown in Table 4. Row 1 shows the raw standard deviation of the instructor performance residuals across all contemporaneous core courses is 0.28.

We decompose the variance in the course by section residuals ( $u_{cjst}$ ) into a persistent component,  $\lambda_j$ , which is fixed across time and a non-persistent component which includes sampling error by section,  $\epsilon_{cjst}$  (Kane, Rockoff, and Staiger 2006). If the persistent and non-persistent components are independent, then the variance of the section performance residual,  $u_{cjst} = \lambda_j + \epsilon_{cjst}$ , is

$$\mathbb{E}[u_{cjst}^2] = \sigma_\lambda^2 + \sigma_{\epsilon_s}^2 \quad (2)$$

As we are uninterested in the variance of the non-persistent component, we wish to isolate the variance of professor quality in (2). To accomplish this, we compute the pairwise covariance of residuals from the same instructor across different sections of the same course,  $s$  and  $s'$

$$\mathbb{E}[u_{cjst}u_{cjs't}] = \sigma_\lambda^2 \quad (3)$$

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Lyle 2007, Stinebrickner and Stinebrickner 2006, Carrell, Fullerton, and West 2008) and social outcomes (Kremer and Levy 2003, Carrell, Malmstrom, and West 2008) in postsecondary education.

where  $s' \neq s$  and  $\mathbb{E}[\epsilon_{cjs't}\epsilon_{cjs't}] = 0$  because the measurement error is uncorrelated across course sections with random assignment of students into sections.<sup>18</sup> To compute the covariance estimator (i.e., persistent component) we implement a procedure as in Page and Solon (2003) and Hoffmann and Oreopoulos (Forthcoming) as follows:

$$\sigma_{\lambda}^2 = \left[ \sum_{t=1}^T \sum_{s=1}^S \sum_{c=1}^C \sum_{j=1}^J u_{cjs't} u_{cjs't} \right] / N \quad (4)$$

where  $J$  is the total number of professors,  $C$  is the number of courses,  $S$  is the number of sections and  $T$  is the number of years. This procedure computes the average pairwise covariance of the residuals for each professors sections of the same course. The square root of the covariance estimate measures the persistent component of the standard deviation in professor quality. Estimates of the standard deviation in the persistent component are shown in Table 4. We estimate standard errors by bootstrapping. Specification 1 includes all student observable attributes and Specification 2 includes an individual student fixed effect. The estimates indicate there is substantial variation in professor quality. In Specification 1, for the entire sample, the standard deviation in the persistent component is estimated to be 0.166 and is statistically significant at the 0.01-level. The magnitude of the effect is similar to that found in elementary school teacher quality estimates (Kane, Rockoff, and Staiger 2006). The estimated results are somewhat smaller for math and science courses (0.113) versus humanities and social sciences (0.196). Finally, we estimate separate instructor effects for professors in Calculus I (0.082), math and science courses with a direct follow-on course (0.094) and humanities courses with a direct follow-on course (0.212).<sup>19</sup> We use these estimates as a benchmark to estimate the persistence of the effect into follow-on related courses. Results in Specification 2, when including an individual student fixed effect are very similar to Specification 1, with a slight decrease in the magnitude of the effects.

Results in Table 4 suggest there are relatively large and statistically significant differences in professor quality in the contemporaneous course being taught. Our models identify the professor effects using only the within course by semester variation in student achievement and indicate that a one standard deviation increase in professor quality results in a 0.08 to 0.21 standard deviation increase in student achievement. In terms of grades, these effects equate to roughly a 0.07 to 0.18 increase in student GPA.

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<sup>18</sup>See the mathematical appendix for a more detailed derivation of our identification strategy. An additional advantage of the pairwise covariance approach to estimating the variance of  $\lambda_j$  is that for a professor who teaches  $n$  sections, there are  $(n - 1)!$  pairwise covariances.

<sup>19</sup>The core courses with a direct follow-on course are Chemistry 141 and 142, History 101 and 202, English 111 and 211, Physics 110 and 215, and Math 141 and 142.

## 4 Persistence in Value Added Effects

When evaluating achievement in the contemporaneous course being taught, one threat to identification in the professor fixed effects model could be identifying a common treatment effect rather than measuring the true quality of instruction. For example, if Professor A “teaches to the Calculus I test” her students may perform better on exams and earn higher grades in Calculus I, but they may not have learned any more actual calculus knowledge relative to Professor B who doesn't teach to the test. In the aforementioned scenario, the contemporaneous model would identify Professor A as a higher quality instructor compared to Professor B. The Air Force Academy's comprehensive core curriculum provides a unique opportunity to test for persistence in the contemporaneous value-added effects in follow-on courses free from selection bias.

All students are required to take follow-on related courses in several areas of study. Additionally, the core curriculum includes two mathematics, two physics, and six engineering courses, all of which require Calculus I as a prerequisite. We test for persistence in the professor quality effects across three different sub-samples of our data. First, we examine whether the Calculus I professor effects persist into achievement in the follow-on advanced math-related curriculum. Second, we examine all math and science core courses with a follow-on course and third, we examine humanities courses with a follow-on course. Thus, from the preceding example, we estimate the effect of having Professor A in Calculus I on achievement in follow-on mathematics and engineering courses while simultaneously controlling for the quality of instruction in the follow-on courses.

Suppose there are two potential ways in which the initial course,  $c$ , professor (i.e., Calculus I professor) can affect follow-on course  $c'$  achievement (i.e., Aeronautical Engineering): a persistence of the effect measured in the initial course  $c$  and an effect on the follow-on course  $c'$  that did not affect achievement in the initial course. An example of the latter effect would be “deep knowledge” or understanding of calculus that may not be measured on a Calculus I exam, but would increase achievement in more advanced mathematics and engineering courses.

To estimate the persistence in the instructor value-added in the initial course to follow-on courses, we first estimate equation (1) for the follow-on courses and include a (contemporaneous) professor by course by year by section fixed effect. We then compute the classroom average performance residuals in the follow-on course, but at the *initial course* instructor-section level. The performance residual is purged of any contemporaneous professor effects and is free from selection bias due to random re-assignment of students from the initial courses to follow-on courses.

The average performance residual for initial professor  $j$ 's students now with professor  $k$  in section

$s$  of course  $c'$  in period  $t'$  is<sup>20</sup>

$$\nu_{c'jkst'} = \rho\lambda_j + \beta_j + \epsilon_{c'jkst'} \quad (5)$$

However, if a subset of the unobserved attributes that cause an individual student in section  $s$  to perform better in course  $c$  also affect achievement in the follow-on course  $c'$ , then the expectation of the sample covariance between the average residual for the same group of students from section  $s$  in class  $c$  and follow-on class  $c'$  captures both the persistence of professor  $j$ 's effect and the variance of unobserved attributes (i.e., a randomly drawn extra “good” section of students). Hence,

$$\mathbb{E}[u_{c'jst}\nu_{c'jkst'}] = \rho\sigma_\lambda^2 + \mathbb{E}[\epsilon_{c'jst}\epsilon_{c'jkst'}] \quad (6)$$

But, if the students in section  $s$  are different from those in section  $s'$ , then

$$\mathbb{E}[u_{c'jst}\nu_{c'jks't'}] = \rho\sigma_\lambda^2 \quad (7)$$

where  $\rho$  measures the persistence of the initial course instructor fixed effect in follow-on course performance.<sup>21</sup>

An alternate specification to measure the effect of instructor  $j$  would be to calculate the pairwise covariance of residuals from the follow-on courses. Thus, we compute the covariance between follow-on course residuals  $c'$  of students who had instructor  $j$  in the initial course but were in different sections,  $s$  and  $s'$ . Therefore,

$$\begin{aligned} \mathbb{E}[\nu_{c'jkst'}\nu_{c'jks't'}] &= \mathbb{E}[\rho\lambda_j + \beta_j + \epsilon_{c'jkst'}][\rho\lambda_j + \beta_j + \epsilon_{c'jks't'}] \\ &= \rho^2\sigma_\lambda^2 + \sigma_\beta^2 \end{aligned} \quad (8)$$

Using equations (3), (7) and (8), we can solve for the following effects of the initial course professor quality:

$\sigma_\lambda^2$  = Variance of the initial course professor fixed effect in the initial course

$\rho$  = Persistence of  $\lambda_j$  in the follow-on courses

$\sigma_\beta^2$  = Variance of the initial course professor fixed effect in the follow on course

Results for the estimates of  $\sigma_\lambda^2$ ,  $\rho$ , and  $\sigma_\beta^2$  are shown in Table 5. For convenience, estimates for  $\sigma_\lambda^2$  are re-reported from Table 4. Section A shows results for Calculus I professor effects on follow-on mathematics, science, and engineering courses. Our estimate of  $\rho$  in Specification 1 is

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<sup>20</sup>In equation (5) we index the instructor  $k$  to denote the individuals in expectation will take course  $c'$  from a different instructor the course  $c$ .

<sup>21</sup>See the mathematical appendix for a more detailed derivation of our identification strategy.

negative ( $-0.177$ ) and indicates that  $-17.7$  percent of the variation in the professor fixed effect from Calculus I persists into the follow-on related courses. The effect is smaller in magnitude in Specification 2, which includes a student fixed effect, but remains negative. These estimates suggest, all else equal, the students of Calculus I professors who perform better in Calculus I, perform worse in the follow-on related courses.

However, estimates of  $\sigma_\beta^2$  ( $0.059$  and  $0.077$ ) in Specifications 1 and 2 show that there is sizeable variation in follow-on course achievement across Calculus I faculty. Recall  $\beta_j$  measures the Calculus I professors effect on the follow-on courses that did not affect achievement in the initial course. The model estimates that a one-standard deviation increase in the Calculus 1 professor quality results in a  $0.06$  to  $0.08$  increase in achievement in the follow-on advanced mathematics-related courses. Taken jointly, the estimates of  $\sigma_\lambda^2$ ,  $\rho$ , and  $\sigma_\beta^2$  indicate that some Calculus I professors produce students who perform relatively better in Calculus I and other Calculus I professors produce students who perform well in follow-on related courses, and these sets of professors are not the same. These results offer an interesting puzzle and, at a minimum, suggest that using contemporaneous student achievement to estimate professor quality may not measure the “true” professor input into the education production function. To explore this result further we examine how the observable attributes of professors are correlated with contemporaneous and follow-on courses in the next section.

Section B shows results for math and science courses with a single follow-on related course. The estimates for  $\rho$  ( $0.113$  and  $0.189$ ) are positive and indicate eleven to nineteen percent of the initial course fixed effect persists into the follow-on courses. Estimates for  $\sigma_\beta^2$  ( $0.011$  and  $0.025$ ) indicate that the previous course professor plays a statistically significant, but relatively small (in magnitude) role in follow-on course performance.

Section C shows results for humanities (English and history) courses with a single follow-on related course. The estimates for  $\rho$  ( $0.042$  and  $0.047$ ) are positive, but relatively small and indicate only four to five percent of the initial course fixed effect persists into the follow-on courses. Likewise, estimates for  $\sigma_\beta^2$  ( $0.030$  and  $0.034$ ) indicate that the previous course professor plays a significant, but relatively small role in follow-on course achievement.

## 5 Observable Professor Characteristics

One disadvantage of the professor fixed effects model is it is unable to measure which observable professor characteristics actually predict student achievement. That is, the model provides lit-

tle or no information to administrators wishing to improve future hiring practices. To measure whether *observable* professor characteristics are correlated with student achievement, we estimate the following fully parametric model of professor quality:

$$Y_{icjst} = \phi_0 + \phi_2 X_{icst} + \phi_3 \frac{\sum_{m \neq i} X_{mcst}}{n_{cst} - 1} + \phi_4 P_j + \gamma_{ct} + \epsilon_{icjst} \quad (9)$$

where  $P_j$  is a vector of professor  $j$ 's characteristics including academic rank, education, experience, and gender. All other variables in the model are the same as described in equation (1). Standard errors are clustered by instructor. The model measures whether observable professor characteristics are correlated with student achievement. Results for this analysis are shown in Tables 6 through 8. Table 6 contains results for Calculus I professors, Table 7 contains results for all science and math courses with a single follow-on course, and Table 8 contains results for the humanities courses with a single follow-on course.

Table 6, Specifications 1 through 3 shows results for contemporaneous course performance in Calculus I while including course by semester fixed effects.<sup>22</sup> The course by semester fixed effects control for any potential differences in grading standards across years and semesters. Results indicate that academic rank, terminal degree status, and teaching experience are *negatively* correlated with contemporaneous student performance. For Specification 1, the negative and statistically significant coefficient for the full professor dummy variable ( $-0.140$ ) indicates that students taught by *full professors* earn grades, on average, 0.14 standard deviations lower than when taught by *lecturers* in Calculus I. Additionally, the negative coefficients for the *assistant professor* ( $-0.040$ ) and *associate professor* ( $-0.017$ ) dummy variables show that students, on average, earn lower grades when taught by an assistant or associate professor compared to students taught by a lecturer, although the estimated coefficient is outside conventional levels of statistical significance.<sup>23</sup> For Specification 2, the negative and statistically significant coefficient for the *terminal degree* dummy variable ( $-0.063$ ) indicates that students taught by professors with a Ph.D. earn grades, on average, 0.063 standard deviations lower than when taught by instructors with only a Masters degree. The negative and significant result ( $-0.007$ ) for the experience variable in Specification 3 indicates student grades decline 0.007 standard deviations with each year of USAFA teaching experience of the professor.

The manner in which student grades are determined in the USAFA Math Department as de-

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<sup>22</sup>Specification 1 and 4 present results for professor academic rank, Specifications 2 and 5 present results for terminal degree status and Specifications 3 and 6 present results for teaching experience at USAFA. These results are presented separately due to the collinearity of academic rank, experience, and terminal degree status.

<sup>23</sup>Lecturers at USAFA are typically younger military officers (Captains and Majors) with masters degrees.

scribed above (exams are made available to professors before the course begins, common exams across professors, professors only grade a small part of their students exams, grades determined by objective performance at course level and approved by department chair) allows us to rule out the possibility that higher-ranking professors have higher grading standards for equal student performance. Hence, the preceding results are likely driven by the manner in which the course is *taught* by each professor.

Specifications 4 through 6 contain results for student achievement in the follow-on advanced mathematics-related courses. The models include course by semester by section fixed effects to control for any potential contemporaneous professor effects or other common shocks in the follow-on courses. Standard errors are clustered at the Calculus I instructor level. Results show that student achievement in the advanced follow-on math and engineering courses is *positively* related to the Calculus I professors academic rank, terminal degree status, and experience. For Specification 4, the three academic rank variables are all positive and jointly significant at the 0.10–level indicating that students taught by *lecturers* in Calculus I perform significantly worse in the follow-on advanced math related courses. The coefficients are greater in magnitude for each successive academic rank, with students taught by full professors in Calculus I performing 0.101 standard deviations higher in the follow-on courses compared to student taught by lecturers. For Specification 5, the *terminal degree* variable is positive (0.007), but statistically insignificant and for Specification 6, the *experience* variable is positive (0.007) and statistically significant.

In sum, these results examining observable professor characteristics of calculus instructors support the findings from the professor fixed effects models in the previous sections. Results show the less experienced and less qualified (by education level) calculus instructors produce students who perform better in the contemporaneous course being taught, however, these students perform significantly worse in the follow-on advanced mathematics-related courses. Although, we can only speculate as to the mechanism by which these effects operate, one might surmise that the less educated and experienced instructors may teach more strictly to the regimented curriculum being tested, while the more experienced professors broaden the curriculum and produce students with a deeper understanding of the material. This deeper understanding results in better achievement in the follow-on courses.<sup>24</sup>

In Table 7 and 8, we repeat this analysis for courses with a single follow-on related course. Results for the science and math courses in Table 7 show a similar pattern to the calculus professor

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<sup>24</sup>To test for possible attrition bias in our estimates, we tested whether the academic rank of the Calculus I professor is correlated with students dropping out of USAFA. We found no correlation between students dropping out and the academic rank of the professor.

results, although the estimated coefficients are considerably less precise. For the humanities courses (English and history), there is no discernable pattern to the results. In humanities courses, student achievement is lowest for associate professors in both the initial and follow-on related courses. One potential explanation of this rather inconsistent finding is the fact that grades in these humanities courses tend to be more subjective (i.e., essay and paper grading) compared to the science and math courses.

## 6 Student Evaluations of Professors

Next, we examine the relationship between student evaluations of professors and student academic achievement. One obvious problem with measuring the correlation between student academic achievement and the student evaluations of the professors is these two measures are simultaneously determined and are subject to common shock bias. Therefore, to correct for the endogeneity of an individual's grade and the instructor evaluation, we use the fact that professors at USAFA typically teach multiple sections of the same course each semester. We estimate equation (9) where the dependent variable is individual  $i$ 's grade (normalized) in section,  $s$ , of course,  $c$ , in semester,  $t$ , and the key explanatory variable is the mean student evaluation given by students in *other* sections,  $\sim s$ , of the same course,  $c$ , during the same semester,  $t$ , as student  $i$ . Standard errors are clustered at the professor level. Our main identifying assumption is that student evaluations of an instructor given by students in other sections of the same course during the same semester are exogenous to an individual's own grade and are free of common shocks (e.g., a particularly disruptive student within the section).

Table 9 presents results from this. . Each coefficient in Table 9 represents the results from a separate regression where we examine the effect of various questions asked on the student evaluation form.<sup>25</sup> Columns 1 – 3 show results from regressing student grades in the contemporaneous course on the initial course professor evaluations. Columns 4 – 6 show results when regressing follow-on course achievement on these same initial course professor evaluations. Overall, results show that the initial course student evaluations positively predict student achievement in contemporaneous courses, but are very poor predictors of follow-on course student achievement. Results for contemporaneous course achievement in Columns 1 – 3 show that all 27 coefficients are positive, with 21 coefficients statistically significant at the 0.05–level. The magnitudes of the effects are smallest in the Calculus I course and largest in the humanities courses. For example, results for question 22,

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<sup>25</sup>For brevity, we only present results for a subset of questions; however, results were qualitatively similar across all questions on the student evaluation form.

which asks students, “Amount you learned in this course was:” show that a 1-point (equivalent to 1.8 standard deviations) increase in the mean professor evaluation resulted in a statistically significant 0.077, 0.121, and 0.168 respective standard deviation increase in Calculus I, math and science, and humanities contemporaneous student achievement. Results in Columns 4 – 6 for follow-on course achievement show that professor evaluations in the initial courses are very poor predictors of student achievement in the follow-on related courses. Of the 27 coefficients estimated, 13 coefficients are negative and 14 are positive, with none statistically significant at the 0.05–level. Again, results for question 22, which asks students, “Amount you learned in this course was:” show that a 1-point (equivalent to 1.8 standard deviations) increase in the mean professor evaluation resulted in a statistically insignificant 0.014,  $-0.013$ , and  $-0.018$  respective standard deviation change in Calculus I, math and science, and humanities follow-on related course achievement. Since many U.S. colleges and universities use student evaluations as a measurement of teaching quality for academic promotion and tenure decisions, this finding draws into question the value and accuracy of this practice.

## 7 Conclusion

This study exploits the random assignment of students to 30+ core courses at the US Air Force Academy to examine how professor quality affects student achievement free from selection bias into course and section. Results show there are relatively large and statistically significant differences in student achievement across professors in the contemporaneous course being taught. A one-standard deviation increase in the professor fixed effect results in a 0.08 to 0.21–standard deviation increase in student grade achievement. We find that introductory course professors significantly affect student achievement in follow-on related courses, but these effects are quite heterogeneous across subjects. For example, our results offer an interesting puzzle in mathematics courses as the students of professors that perform well as a group in the initial mathematics course perform significantly worse in the (mandatory) follow-on related math, science, and engineering courses.

To explore these finding further, we examine the correlation between the observable attributes of professors and student grade achievement in both the initial and follow-on related courses. For math and science courses we find that academic rank, teaching experience, and terminal degree status are *negatively* correlated with contemporaneous student achievement, but *positively* related to follow-on course achievement. That is, the less experienced instructors who do not possess terminal degrees produce students who perform better in the contemporaneous course being taught, but perform worse in the follow-on related courses. These results are consistent with recent evidence by Bettinger

and Long (2006) and Ehrenberg and Zhang (2005) who, respectively, find that the use of adjunct professors have a positive effect on follow-on course interest, but a negative effect on student graduation. That is, our results support the notion that less academically qualified instructors may spur (potentially erroneous) interest in a particular subject through higher grades, but these students perform significantly worse in follow-on related courses that rely on the initial course for content. For humanities courses, we find almost no relationship between professor observable attributes and student achievement.

The manner in which student grades are determined at USAFA, particularly in the math department, allows us to rule out potential mechanisms for our results. First, all math exams are jointly graded by all professors teaching the course during that semester. For example, Professor A grades question 1 and Professor B grades question 2 for all students taking the course. Additionally, all professors are given copies of the exams for the course prior to the start of the semester. Third, all final grades in all core courses at USAFA are determined on a single grading scale and are approved by the chair of the department. These aspects of grading allow us to rule out the possibility that professors have varying grading standards for equal student achievement. Hence, our results are likely driven by the manner in which the course is *taught* by each professor.

We also examine the relationship between the student evaluations of professors and student academic achievement corrected for endogeneity and common shocks. We find that student evaluations positively predict student achievement in contemporaneous courses, but are very poor predictors of follow-on student achievement. This latter finding draws into question how one should measure professor quality as professor-teaching quality is primarily evaluated at most U.S. colleges and universities by scores on subjective student evaluations.

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Table 1: Summary Statistics

Student-Level Variables	Observations	Mean	Std. Dev.	Min	Max
Total Course Hours	12,568	59.95	19.65	3.00	91.50
Grade Point Average	12,568	2.78	0.86	0	4.00
SAT Verbal	12,568	631.74	65.83	250	800
SAT Math	12,568	662.82	62.02	300	800
Academic Composite	12,566	12.77	2.14	5.35	24.20
Algebra/Trigonometry Placement Score	12,456	63.11	19.21	0	100
Leadership Composite	12,542	17.33	1.85	9	24
Fitness Score	12,559	4.72	0.99	1.36	8.00
Female	12,568	0.17	0.38	0	1
Black	12,568	0.05	0.22	0	1
Hispanic	12,568	0.07	0.25	0	1
Asian	12,568	0.06	0.23	0	1
Recruited Athlete	12,568	0.26	0.44	0	1
Attended Preparatory School	12,568	0.20	0.40	0	1

Professor-Level Variables	Observations	Mean	Std. Dev.	Min	Max
Number of Sections Per Instructor	1,462	9.18	7.13	1	54
Instructor is a Lecturer	484	0.49	0.50	0	1
Instructor is an Assistant Professor	484	0.32	0.47	0	1
Instructor is an Associate Professor	484	0.10	0.30	0	1
Instructor is a Full Professor	484	0.08	0.28	0	1
Instructor has a Terminal Degree	482	0.37	0.48	0	1
Instructor's Teaching Experience	495	3.96	4.92	0	38

Note: Instructor observable data were only available for the Math, Physics, Chemistry, English and History Departments.

Class-Level Variables	Observations	Mean	Std. Dev.	Min	Max
Class Size	13,417	18.40	3.75	8	55
Number of Sections Per Course Per Year	13,417	48.75	14.91	1	99
Average Class SAT Verbal	13,417	631.41	22.79	527.50	749.23
Average Class SAT Math	13,417	662.96	24.55	548.57	790.91
Average Class Academic Composite	13,417	12.78	0.76	9.21	16.32
Average Class Algebra/Trig Score	13,417	62.77	8.48	23.46	93.13

Table 1: Summary Statistics (continued)

#	Student Evaluation Question	# of Sections	Mean	Std. Dev.	Min	Max
3	Instructor's ability to provide clear, well-organized instruction was:	3,163	4.64	0.63	1.78	6.00
4	Instructor's ability to present alternative explanations when needed was:	3,163	4.60	0.60	1.83	5.94
5	Instructor's use of examples and illustrations was:	3,163	4.74	0.58	2.17	6.00
6	Value of questions and problems raised by instructor was:	3,163	4.66	0.55	2.06	6.00
7	Instructor's knowledge of course material was:	3,163	5.20	0.48	2.38	6.00
10	Instructor's concern for my learning was:	3,163	4.73	0.58	2.00	6.00
20	The course as a whole was:	3,159	4.26	0.56	1.78	6.00
22	Amount you learned in the course was:	3,159	4.23	0.55	1.83	5.80
23	The instructor's effectiveness in facilitating my learning in the course was:	3,163	4.54	0.66	1.50	6.00

Table 2: Required Core Curriculum

Course	Description	Credit Hours
<b>BASIC SCIENCES</b>		
Biology 215	Introductory Biology with Lab	3
Chemistry 141 and 142 or 222	Applications of Chemistry I & II	6
Computer Science 110	Introduction to Computing	3
Mathematics 141	Calculus I	3
Mathematics 142 or 152	Calculus II	3
Mathematics 300 or 356 or 377	Introduction to Statistics	3
Physics 110	General Physics I	3
Physics 215	General Physics II	3
<b>ENGINEERING</b>		
Engineering 100	Introduction to Engineering Systems	3
Engineering 210	Civil Engineering-Air Base Design and Performance	3
Engineering Mechanics 120	Fundamentals of Mechanics	3
Aeronautics 315	Fundamentals of Aeronautics	3
Astronautics 310	Introduction to Astronautics	3
Electrical Engineering 215 or 231	Electrical Signals and Systems	3
<b>SOCIAL SCIENCES</b>		
Behavioral Science 110	An Introduction to Behavioral Sciences for Leaders	3
Behavioral Science 310	Foundations for Leadership and Character	3
Economics 200	Introduction to Economics	2
Law 220	Law for Air Force Officers	3
Management 200	Introduction to Management	2
Political Science 311	Politics, American Government and National Security	3
Social Science 112	Geopolitics	3
<b>HUMANITIES</b>		
English 111	Introductory Composition and Research	3
English 211 or 341 or Humanities 200	Literature and Intermediate Composition	3
English 411 or 370	Advanced Composition and Public Speaking	3
History 101	Modern World History	3
History 202	Introduction to Military History	3
Military Strategic Studies 100	Military Theory, Strategy, and Officership	3
Military Strategic Studies 400	Joint and Coalition Operations.	3
Philosophy 310 or 311	Ethics	3
<b>INTERDISCIPLINARY</b>		
Energy/Systems Option	Various	3
Total		91

Table 3: Randomness Check Regressions of Student Academic Composite on Professor Characteristics

A. Student Academic Composite on Initial Professor Characteristics						
Introductory Course	Calculus	Physics	English	History	Chemistry	Chemistry (subset)
Professor Characteristic	1	2	3	4	5	6
Academic Rank	0.033 (0.044)	0.008 (0.024)	0.043 (0.051)	-0.002 (0.029)	-0.206*** (0.045)	0.052* (0.028)
Experience	-0.003 (0.009)	0.001 (0.005)	0.005 (0.007)	0.005 (0.014)	-0.049*** (0.006)	0.002 (0.004)
Terminal Degree	0.028 (0.070)	-0.012 (0.048)	-0.019 (0.095)	0.054 (0.056)	-0.544*** (0.084)	-0.003 (0.052)
Number of Sections	366	451	516	472	475	421
B. Student Introductory Course Grade on Follow-on Professor Characteristics						
Introductory Course	Calculus	Physics	English	History	Chemistry	Chemistry (subset)
Follow-on Professor Characteristic	1	2	3	4	5	6
Academic Rank	-0.008 (0.010)	-0.010 (0.012)	-0.005 (0.012)	-0.015 (0.018)	-0.051*** (0.016)	0.0004 (0.015)
Experience	-0.002 (0.002)	-0.0004 (0.002)	-0.0027* (0.0014)	-0.0002 (0.007)	-0.014*** (0.002)	-0.005** (0.003)
Terminal Degree	-0.022 (0.018)	-0.032 (0.023)	0.015 (0.027)	0.001 (0.029)	-0.123*** (0.028)	-0.018 (0.026)
Number of Sections	1558	409	416	439	427	390

Notes: Each row by column represents a separate regression where the dependent variable is section mean and the independent variable is the professor characteristic. \* Significant at the 0.10 level, \*\* Significant at the 0.05 level, \*\*\* Significant at the 0.01 level. All specifications include a semester by year fixed effect. The chemistry subset excludes the 92 lowest ability students in each semester who were ability grouped and placed with the most experienced professors.

Table 4: Variation in Professor Quality in Contemporaneous Courses

Standard Deviation:	1		2	
	Total	Persistent	Total	Persistent
Entire Sample	0.278	0.166*** (0.011)	0.244	0.159*** (0.010)
Math and Sciences	0.251	0.113*** (0.006)	0.21	0.109*** (0.006)
Humanities and Social Sciences	0.301	0.196*** (0.016)	0.274	0.187*** (0.016)
Calculus I	0.255	0.082*** (0.016)	NA	NA
Math and Science Courses with a Direct Follow-on Course	0.235	0.094*** (0.013)	0.187	0.086*** (0.014)
Humanities Courses with a Direct Follow-on Course	0.403	0.212*** (0.033)	0.325	0.196*** (0.032)
Course by Semester Fixed Effects		Yes		Yes
Individual Student Fixed Effects		No		Yes
Graduation Class Fixed Effects		Yes		Yes
Time of Day Dummies		Yes		Yes
Day of Week Fixed Effects		Yes		Yes

Notes: \* Significant at the 0.10 level, \*\* Significant at the 0.05 level, \*\*\* Significant at the 0.01 level. Standard errors in parentheses were estimated by bootstrap. The "persistent" component is the square root of the covariance among mean section (classroom) residuals for students in the same course taught by the same professor. For Specification 1, the regression includes individual controls for race, gender, intercollegiate athlete, preparatory school, SAT math, SAT verbal, academic composite, algebra and trigonometry placement test, leadership composite, and fitness score. All regressions also include peer classroom-level attributes for SAT math, SAT verbal, academic composite, and algebra and trigonometry placement test.

Table 5: Variation in Professor Quality in Follow-on Courses

A. Calculus I Professor Effects on Follow-on Math and Engineering Courses				
	1		2	
	Total	Persistent	Total	Persistent
Std deviation:				
Initial Course Professor Fixed Effect in the Initial Course ( $\sqrt{\sigma_\lambda^2}$ )	0.255	0.082*** (0.016)	0.255	0.082*** (0.016)
Persistence of $\lambda_j$ in the follow-on courses ( $\rho$ )		-0.177		-0.033
Initial Course Total Effect in the Follow-on Courses ( $\sqrt{\rho^2\sigma_\lambda^2 + \sigma_\beta^2}$ )	0.170	0.061*** (0.015)	0.107	0.077*** (0.008)
Initial Course Professor Fixed Effect in the Follow-on Courses ( $\sqrt{\sigma_\beta^2}$ )		0.059		0.077
B. Introductory Course Professor Effects on Follow-on Math and Science Related Core Courses				
	1		2	
	Total	Persistent	Total	Persistent
Std deviation:				
Initial Course Professor Fixed Effect in the Initial Course ( $\sqrt{\sigma_\lambda^2}$ )	0.235	0.094*** (0.013)	0.187	0.086*** (0.014)
Persistence of $\lambda_j$ in the follow-on courses ( $\rho$ )		0.113		0.189
Initial Course Total Effect in the Follow-on Courses ( $\sqrt{\rho^2\sigma_\lambda^2 + \sigma_\beta^2}$ )	0.223	0.015** (0.007)	0.171	0.030*** (0.011)
Initial Course Professor Fixed Effect in the Follow-on Courses ( $\sqrt{\sigma_\beta^2}$ )		0.011		0.025
C. Introductory Course Professor Effects on Follow-on Humanities Related Core Courses				
	1		2	
	Total	Persistent	Total	Persistent
Std deviation:				
Initial Course Professor Fixed Effect in the Initial Course ( $\sqrt{\sigma_\lambda^2}$ )	0.403	0.212*** (0.033)	0.325	0.196*** (0.032)
Persistence of $\lambda_j$ in the follow-on courses ( $\rho$ )		0.042		0.047
Initial Course Total Effect in the Follow-on Courses ( $\sqrt{\rho^2\sigma_\lambda^2 + \sigma_\beta^2}$ )	0.307	0.031*** (0.011)	0.232	0.035*** (0.092)
Initial Course Professor Fixed Effect in the Follow-on Courses ( $\sqrt{\sigma_\beta^2}$ )		0.03		0.034
Course by Professor Fixed Effects (follow-on course regressions)	Yes		Yes	
Course by Year by Semester Fixed Effects (initial course regressions)	Yes		Yes	
Individual Student Fixed Effects	No		Yes	
Time of Day Dummies	Yes		Yes	
Day of Week Fixed Effects	Yes		Yes	

Notes: Estimates calculated using equations (a7), (a14), a(15) and (a16) of the appendix. \* Significant at the 0.10 level, \*\* Significant at the 0.05 level, \*\*\* Significant at the 0.01 level. Standard errors in parentheses were estimated by bootstrap. For Specification 1, the regression includes individual controls for race, gender, intercollegiate athlete, preparatory school, SAT math, SAT verbal, academic composite, algebra and trigonometry placement test, leadership composite, and fitness score. All regressions also include peer classroom-level attributes for SAT math, SAT verbal, academic composite, and algebra and trigonometry placement test.

Table 6: Calculus I Professor Effects on Contemporaneous and Follow-on Courses

Variable	Calculus I Professor Effects on Contemporaneous Course			Calculus I Professor Effects on Follow-on Math and Engineering Courses		
	1	2	3	4	5	6
Assistant Professor	-0.040 (0.034)			0.037* (0.020)		
Associate Professor	-0.017 (0.058)			0.042 (0.044)		
Full Professor	-0.140** (0.069)			0.101** (0.050)		
Terminal Degree		-0.063* (0.033)			0.007 (0.019)	
Experience			-0.007** (0.003)			0.007*** (0.002)
Observations	6,679	6,679	6,679	39,953	39,953	39,953
R <sup>2</sup>	0.2822	0.2825	0.2823	0.2919	0.2915	0.2918
F-statistic (3, 195): academic rank	1.60	NA	NA	2.30*	NA	NA
Course by Semester Fixed Effects	Yes	Yes	Yes	No	No	No
Course by Semester by Professor Fixed Effects	No	No	No	Yes	Yes	Yes
Graduation Class Fixed Effects	Yes	Yes	Yes	Yes	Yes	Yes
Time of Day Dummies	Yes	Yes	Yes	Yes	Yes	Yes
Day of Week Fixed Effects	Yes	Yes	Yes	Yes	Yes	Yes

Notes: \* Significant at the 0.10 level, \*\* Significant at the 0.05 level, \*\*\* Significant at the 0.01 level. Robust standard errors in parentheses are clustered by instructor. All specifications include individual-level controls for students who are black, Hispanic, Asian, female, recruited athlete, and attended a preparatory school.

Table 7: Initial Course Professor Effects on Contemporaneous and Follow-on Courses for Science and Math

Variable	Sciences and Math Initial Professor Effects on Contemporaneous Core Course			Science and Math Initial Course Professor Effects on Follow-on Related Core Courses		
	1	2	3	4	5	6
Assistant Professor	-0.010 (0.020)			0.017 (0.011)		
Associate Professor	0.005 (0.030)			0.036 (0.022)		
Full Professor	-0.023 (0.052)			0.006 (0.019)		
Terminal Degree		0.004 (0.021)			0.033*** (0.011)	
Experience			-0.003 (0.003)			0.002* (0.001)
Observations	25,556	25,578	25,530	22,744	22,764	22,717
R <sup>2</sup>	0.2894	0.2893	0.2886	0.3142	0.3144	0.3139
F-statistic (3, 195): academic rank	0.18	NA	NA	1.21	NA	NA
Course by Semester Fixed Effects	Yes	Yes	Yes	No	No	No
Course by Semester by Professor Fixed Effects	No	No	No	Yes	Yes	Yes
Graduation Class Fixed Effects	Yes	Yes	Yes	Yes	Yes	Yes
Time of Day Dummies	Yes	Yes	Yes	Yes	Yes	Yes
Day of Week Fixed Effects	Yes	Yes	Yes	Yes	Yes	Yes

Notes: \* Significant at the 0.10 level, \*\* Significant at the 0.05 level, \*\*\* Significant at the 0.01 level. Robust standard errors in parentheses are clustered by instructor. All specifications include individual-level controls for students who are black, Hispanic, Asian, female, recruited athlete, and attended a preparatory school.

Table 8: Initial Course Professor Effects on Contemporaneous and Follow-on Courses for Humanities

Variable	Humanities Initial Professor Effects on Contemporaneous Core Course			Humanities Initial Course Professor Effects on Follow-on Related Core Courses		
	1	2	3	4	5	6
Assistant Professor	0.047 (0.045)			0.000 (0.015)		
Associate Professor	-0.127* (0.077)			-0.071*** (0.021)		
Full Professor	0.281 (0.172)			-0.047 (0.042)		
Terminal Degree		0.040 (0.062)			-0.018 (0.019)	
Experience			0.019*** (0.006)			-0.001 (0.002)
Observations	16,633	16,603	15,431	13,243	13,212	13,059
R <sup>2</sup>	0.1645	0.1593	0.1621	0.2850	0.2853	0.2860
F-statistic (3, 195): academic rank	1.85	NA	NA	5.00***	NA	NA
Course by Semester Fixed Effects	Yes	Yes	Yes	No	No	No
Course by Semester by Professor Fixed Effects	No	No	No	Yes	Yes	Yes
Graduation Class Fixed Effects	Yes	Yes	Yes	Yes	Yes	Yes
Time of Day Dummies	Yes	Yes	Yes	Yes	Yes	Yes
Day of Week Fixed Effects	Yes	Yes	Yes	Yes	Yes	Yes

Notes: \* Significant at the 0.10 level, \*\* Significant at the 0.05 level, \*\*\* Significant at the 0.01 level. Robust standard errors in parentheses

Table 9: Student Evaluation Effect on Initial and Subsequent Follow-on Courses

#	Evaluation Question	Initial Professor Effects on Contemporaneous Core Course			Initial Course Professor Effects on Follow-on Related Core Courses		
		Calculus I Professors	Math and Science Professors	Humanities Professors	Calculus I Professors	Math and Science Professors	Humanities Professors
		1	2	3	4	5	6
3	Instructor's ability to provide clear, well-organized instruction was:	0.047 (0.031)	0.083*** (0.015)	0.190*** (0.039)	-0.003 (0.016)	-0.007 (0.011)	0.001 (0.013)
4	Instructor's ability to present alternative explanations when needed was:	0.043 (0.037)	0.079*** (0.016)	0.187*** (0.041)	0.001 (0.016)	-0.011 (0.011)	0.006 (0.015)
5	Instructor's use of examples and illustrations was:	0.039 (0.036)	0.088*** (0.017)	0.207*** (0.041)	0.004 (0.017)	-0.008 (0.012)	0.0003 (0.014)
6	Value of questions and problems raised by instructor was:	0.062 (0.038)	0.101*** (0.018)	0.177*** (0.039)	0.007 (0.019)	-0.006 (0.013)	0.001 (0.014)
7	Instructor's knowledge of course material was:	0.036 (0.040)	0.100*** (0.024)	0.124*** (0.055)	0.011 (0.016)	-0.006 (0.016)	-0.004 (0.018)
10	Instructor's concern for my learning was:	0.071** (0.033)	0.091*** (0.016)	0.217*** (0.032)	0.021 (0.018)	-0.002 (0.012)	0.006 (0.015)
20	The course as a whole was:	0.083** (0.037)	0.127*** (0.020)	0.218*** (0.040)	0.034* (0.019)	-0.004 (0.016)	-0.011 (0.016)
22	Amount you learned in the course was:	0.077** (0.037)	0.121*** (0.021)	0.168*** (0.040)	0.014 (0.021)	-0.013 (0.016)	-0.018 (0.015)
23	The instructor's effectiveness in facilitating my learning in the course was:	0.047 (0.030)	0.080*** (0.015)	0.176*** (0.033)	-0.008 (0.016)	-0.007 (0.010)	0.003 (0.014)
	Course by Semester Fixed Effects	Yes	Yes	Yes	No	No	No
	Course by Semester by Professor Fixed Effects	No	No	No	Yes	Yes	Yes
	Graduation Class Fixed Effects	Yes	Yes	Yes	Yes	Yes	Yes
	Time of Day Dummies	Yes	Yes	Yes	Yes	Yes	Yes

Notes: Each row by column represents a separate regression where the dependent variable is student  $i$ 's grade (normalized) in section,  $s$ , and the dependent variables is the mean of the instructor evaluations score for student  $i$ 's professor given by student in sections  $\sim s$ . \* Significant at the 0.10 level, \*\* Significant at the 0.05 level, \*\*\* Significant at the 0.01 level. Robust standard errors in parentheses are clustered by instructor. All specifications include individual-level controls for students who are black, Hispanic, Asian, female, recruited athlete, and attended a preparatory school.

## Mathematical Appendix

Starting with equation (1) from the paper,

$$Y_{icjst} = \phi_0 + \phi_2 X_{icst} + \phi_3 \frac{\sum_{m \neq i} X_{mcst}}{n_{cst} - 1} + \gamma_{ct} + \lambda_j + \epsilon_{icjst}$$

Suppose that (1) were estimated omitting the professor fixed effect,  $\lambda_j$ . (1) then becomes

$$Y_{icjst} = \phi_0 + \phi_2 X_{icst} + \phi_3 \frac{\sum_{m \neq i} X_{mcst}}{n_{cst} - 1} + \gamma_{ct} + u_{icjst} \quad (\text{a1})$$

where  $u_{icjst} = \lambda_j + \epsilon_{icjst}$ . Sum over all students in section  $s$  to get

$$u_{cjst} = \frac{\sum_{i=1}^{n_{cst}} u_{icjst}}{n_{cst}} \quad (\text{a2})$$

Since the professor fixed effect and the stochastic, unobserved part of student achievement are drawn from different statistical processes,

$$\mathbb{E}[\lambda_j \epsilon_{icjst}] = 0 \quad \forall i, j \quad (\text{a3})$$

Given (a3), the variance of the stochastic part of student  $i$ 's achievement is comprised of the variance of the professor fixed effect and the section specific variance of the stochastic part of student achievement. We make the variance of the stochastic part of student achievement section specific to allow for the possibility of section specific common shocks.

$$\mathbb{E}[u_{icjst}^2] = \sigma_\lambda^2 + \sigma_{\epsilon_s}^2 \quad (\text{a4})$$

But we can safely assume that the stochastic, unobserved part of student achievement is uncorrelated across students from different sections,

$$\mathbb{E}[\epsilon_{icjst} \epsilon_{i'cjs't}] = 0 \quad i \neq i' \quad (\text{a5})$$

Given (a5), the variance of the professor fixed effect can be isolated from the variance of student achievement using a covariance of  $u$  across separate sections taught by the same professor.

$$\mathbb{E}[u_{icjst} u_{i'cjs't}] = \sigma_\lambda^2 \quad (\text{a6})$$

And using data aggregated at the section level,

$$\mathbb{E}[u_{cjst} u_{cjs't}] = \sigma_\lambda^2 \quad s \neq s' \quad (\text{a7})$$

Let course  $c'$  be a follow-on to initial course  $c$ . Suppose that some proportion,  $\rho$ , of professor  $j$ 's fixed effect in course  $c$  persists into  $c'$ . Professor  $j$  from course  $c$  can also exert a direct effect on course  $c'$  separate from the effect observed in course  $c$ . Accounting for own attributes, peer attributes, and the new professor  $k$ 's fixed effect, (1) now becomes

$$Y_{ic'jkst'} = \alpha_0 + \alpha_2 X_{icst'} + \alpha_3 \frac{\sum_{m \neq i} X_{mcst'}}{n_{cst} - 1} + \gamma_{c't'} + \lambda'_k + \rho \lambda_j + \beta_j + \epsilon_{ic'jkst'} \quad (\text{a8})$$

Note that student  $i$  is still identified as having been in section  $s$  of the prerequisite course  $c$ . If fixed effects from course  $c$  and its respective professor,  $j$ , are omitted from (a7), it becomes

$$Y_{ic'jkst'} = \alpha_0 + \alpha_2 X_{icst'} + \alpha_3 \frac{\sum_{m \neq i} X_{mcst'}}{n_{cst} - 1} + \gamma_{c't'} + \lambda'_k + \nu_{ic'jkst'} \quad (\text{a9})$$

where  $\nu_{ic'jkst'} = \rho \lambda_j + \beta_j + \epsilon_{ic'jkst'}$ . Sum over students in initial section  $c$  to get

$$\nu_{c'jkst'} = \frac{\sum_{i=1}^{n_{cst}} \nu_{ic'jkst'}}{n_{cst}} \quad (\text{a10})$$

As above, the variance of  $\nu_{c'jkst'}$  will contain the variance of the total effect of professor  $j$  on his/her sections achievement plus the variance of an individual student's achievement. Consider instead the covariance between section  $c$ 's achievement in initial and follow-on course. At the individual student level,

$$\begin{aligned} \mathbb{E}[u_{icjst} \nu_{ic'jkst'}] &= \mathbb{E}[\lambda_j + \epsilon_{icjst}] [\rho \lambda_j + \beta_j + \epsilon_{ic'jkst'}] \\ &= \rho \sigma_\lambda^2 + \mathbb{E}[\epsilon_{icjst} \epsilon_{ic'jkst'}] \end{aligned} \quad (\text{a11})$$

where likely  $\mathbb{E}[\epsilon_{icjst} \epsilon_{ic'jkst'}] \neq 0$  since the unobserved characteristics that affect student  $i$ 's achievement in initial course  $c$  likely also affect achievement in follow-on course  $c'$ . Consider  $u$  and  $\nu$  drawn from different students of professor  $j$ ,  $i$  and  $i'$ . It is still possible under general circumstances that  $\mathbb{E}[\epsilon_{icjst} \epsilon_{i'c'jkst'}] \neq 0$  due to student self-selection into or out of professor  $j$ 's course. Happily, students in our dataset are randomly placed into sections without any input from professors or students. Because of this,

$$\mathbb{E}[u_{icjst} \nu_{i'c'jkst'}] = \rho \sigma_\lambda^2 \quad (\text{a12})$$

Students from sections  $s$  and  $s'$  likewise have no overlap. Therefore,

$$\mathbb{E}[u_{cjs} \nu_{c'jks't'}] = \rho \sigma_\lambda^2 \quad (\text{a13})$$

as well. If the goal is to include the variance of professor  $j$ 's effect a part from course  $c$ , then consider the covariance of two former students of professor  $j$  in the follow on course, but originating from

different sections of course  $c$ .

$$\begin{aligned}\mathbb{E}[\nu_{ic'jkst'}\nu_{i'c'jks't'}] &= \mathbb{E}[\rho\lambda_j + \beta_j + \epsilon_{ic'jkst'}][\rho\lambda_j + \beta_j + \epsilon_{i'c'jks't'}] \\ &= \rho^2\sigma_\lambda^2 + \sigma_\beta^2\end{aligned}\tag{a14}$$

Due to sections  $s$  and  $s'$  being comprised of different students,

$$\mathbb{E}[\nu_{c'jkst'}\nu_{c'jks't'}] = \rho^2\sigma_\lambda^2 + \sigma_\beta^2\tag{a15}$$

Now

$$\text{plim}\frac{\text{(a13)}}{\text{(a7)}} = \rho\tag{a16}$$

and

$$\text{plim}[(\text{a14}) - (\text{a15})(\text{a13})] = \sigma_\beta^2\tag{a17}$$