

Replication package for Farbmacher, H. and Kögel, H. (2016). ‘Testing under a special form of heteroscedasticity’, *Applied Economics Letters*, forthcoming.

The replication package contains the following files:

/Data:

- This folder is empty. Please download the data appendix for Bonjour et al. (2003) from the website of the *American Economic Review* ([link](#)). Put the contained data set BCHHS_data.dta into the folder /Data in our replication package.
BCHHS_data.dta is the original twins data set used by Amin (2011) and Bonjour et al. (2003). Our return to education estimates and heteroscedasticity tests in Table I are based on this data set. The data set is in Stata format.

/Code:

- Table_1_returns.do: This Stata do file replicates the returns to education estimates and the corresponding conventional and robust standard errors in Table 1.
- Table_1_hettests.do: This Stata do file replicates the heteroscedasticity tests in Table 1.
- Figure_1_simulation.do: This Stata do file replicates the Monte Carlo simulation results and reproduces Figure 1, illustrating the simulation results.

/Log:

This directory contains the log files for the three do files listed under /Code.

References

- Amin, V. (2011). Returns to Education: Evidence from UK Twins: Comment. *American Economic Review*, 101(4), 1629–1635. doi:10.1257/aer.101.4.1629
- Bonjour, D., Cherkas, L. F., Haskel, J. E., Hawkes, D. D., and Spector, T. D. (2003). Returns to Education: Evidence from the U.K. Twins. *American Economic Review*, 93(5), 1799–1812. doi:10.1257/000282803322655554