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On the comparison of group inequalities using subjective data

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*Highlights (for review)

We study the validity of comparisons of subjective health across groups.

We use SHARE data on subjective health reports to rank (levels and variances) for individuals with different characteristics.

Using anchoring vignettes we show that differential reporting is much more problematic for comparisons (across groups) of inequality than for comparisons of levels.

This raises questions about recent contributions comparing levels of inequality in subjective well-being across groups.

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