Despite increasing gender equality in many domains, women are still underrepresented in leadership positions. We study whether the differential effectiveness of male and female leaders for obtaining “buy in” by followers provides a basis for such leadership gaps. We confirm, using psychological measures, that leadership is more strongly associated with men than women. We use two experiments to study the actual effectiveness of male and female leaders in persuading followers to coordinate on equilibria in coordination games, where strategic complementarities mean that perceptions of leaders’ effectiveness can be self-confirming. The first experiment studies the effectiveness of male and female leaders in “minimum-effort” coordination games, where a leader must convince followers to make a risky coordinated move to a more efficient equilibrium. The second experiment pits leaders directly against each other, in a pure-matching coordination game in which followers earn money only by coordinating on one leader’s request. The experiments employ 2x2 designs that compare the effectiveness of male and female leaders, both when followers do and do not know their gender. Across both experiments, we find that women and men are equally successful at influencing equilibrium selection, independently of whether followers know the leaders’ gender. Therefore, while we provide evidence of stereotypical associations between gender and leadership, we do not find that such bias impacts actual leadership performance, even in a setting where beliefs about how others will respond to leadership are critical.