

Chapter 12 "Empirical model life tables", Chapter 13 "Relational model life tables", with parametric models

There are several approaches to model mortality schedules.

- (1) Select the closest pattern to the actual mortality pattern among empirical patterns (Coale and Demeny, 1966, 1983 are famous) ==> Chapter 12
- (2) Based on the linear relationships between logits of mortality of target and standard populations, setting 2 parameters to fit the target mortality pattern: Brass-model and Lee-Carter model ==> Chapter 13
- (3) de Moivre, Gompertz, Gompertz-Makeham, Siler, Denny, Heligman-Pollard, ... many researchers suggested parameterized models to fit the target population's mortality pattern. ==> Not given in the text

Empirical models

Ledermann and Breas (1959) Most of the variation in mortality can be explained by: (1) The overall levels of mortality, (2) The ratio of child to adult mortality, (3) Old age mortality, (4) Infant mortality, (5) Sex differences. Amongst the overall level is most important.

- UN's (1955, 1956) collected 158 life tables for each sex => complex regression analysis => 24 model life tables for each sex (=> Table 12.1; <http://www.un.org/esa/population/techcoop/PopProj/manual3/appendix.pdf>).
- Coale & Demeny's (1966, 1983) Collected 326 male and 326 female real life tables, => 9 groups => 5 rejected due to inaccuracy or strongly affected by tuberculosis or small sample) => 4 families of life tables => calculate $[nqx = a + be_{10}]$ for each age, sex, region separately, to adjust overall mortality model => 24 levels for each families => 1983 revision raised upper limit of age from 80 to 100, using Gompertz model, and upper limit of females e_0 changed from 77.5 to 80 as 25th level [North, South, East, West] (<http://www.popline.org/node/518354>; <http://www.jstor.org/stable/3644567>; MORTPAK software for Win95 or higher; US\$300)
- UN's (1982) Based on 36 male and 36 female life tables collected from India, Iran, Kuwait, Israel, Tunisia, and developing countries in Central/Latin America, South-East Asia => 4 major patterns [Latin American, Chilean, South Asian, Far Eastern] and 5th [General] => 41 levels (e_0 from 35 to 75 by 1 year) (http://www.un.org/esa/population/techcoop/DemMod/model_lifetabs/model_lifetabs.html)
- UN's (2012) a.k.a. WPP2012 (<http://esa.un.org/unpd/wpp/Model-Life-Tables/download-page.html>) Based on HMD (Human Mortality Database; <http://www.mortality.org/>), Lee-Carter model and Bayesian approach were applied.

Relational models

In R, using **demography** package is convenient.

- Brass relational two-parameter logit system's idea: Any population's life table (l_x) can be linearly regressed [$Y(x) = \alpha + \beta Y_s(x)$] from $Y_s(x) = \text{logit} [0.5 \log((1-l_s(x))/l_s(x))]$ of standard $l_x (=l_s(x))$ as $Y(x)$. To fit this to actual l_x (estimate α and β), $l(2)$, $l(3)$, $l(5)$, $l(45)$, $l(50)$, $l(55)$, $l(60)$, $l(65)$ were used. Taking averages of childhood points and adulthood points separately, and drawing the line through those 2 averages, then calculate 2 parameters.
- Zaba's (1979) 4 parameter model and Ewbank et al.'s (1983) 4 parameter model are suggested.
- Lee-Carter (LC) model (1992) and its modified versions are *de facto* standard to forecast future life tables. Those can be considered as applied versions of relational models. Using **demography** package, **lca()** function gives **LC model of mortality rates**: Let $m(x, t)$ the age (x) and time (t) specific mortality rate, **$\ln m(x,t) = \alpha(x) + \beta(x)\kappa(t) + \varepsilon(x, t)$** , where **$\Sigma\beta(x)=1$ and $\Sigma\kappa(t)=0$** .

Parameterized models

In R, **fmsb** package supports Gompertz-Makeham, Siler, Denny. **HPBayes** package supports Heligman-Pollard. There are many models. Denny's model has 3 parameters and fit well to any life tables's l_x .

$$\ell(x) = \frac{1}{a \left(\frac{x}{105-x} \right)^3 + b \sqrt{\exp \left(\frac{x}{105-x} \right) - 1} + c \{1 - \exp(-2x)\}}$$

See the R code, will be given as <http://minato.sip21c.org/demography-special/Chap12.R> and <http://minato.sip21c.org/demography-special/Chap13.R>