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; <a href="https://www.un.org/en/development/desa/population/publications/pdf/">https://www.un.org/en/development/desa/population/publications/pdf/</a> manuals/projections/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<sub>10</sub>] for each age, sex, region separately, to adjust overall mortality model => 24 levels for each familes => 1983 revision raised upper limit of age from 80 to 100, using Gompertz model, and upper limit of females e0 changed from 77.5 to 80 as 25th level [North, South, East, West] (https://papp.iussp.org/sessions/papp103 s01/PAPP103 s01 070 010.html; https://doi.org/10.2307/3644567; https://www.un.org/development/desa/pd/data/model-life-tables; MORTPAK (free) https://www.un.org/en/development/desa/population/publications/mortality/mortpak.asp)
- 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 (e0 from 35 to 75 by 1 year) (https://www.un.org/en/development/desa/population/publications/mortality/model-life-tables.asp)
- <u>UN's WPP (https://population.un.org/wpp/)</u>
  - Basd on HMD (Human Mortality Database; https://www.mortality.org/), Lee-Carter model and Bayesian approach were applied. Now it's implemented in R packages (wpp2010, wpp2012, wpp2015, wpp2017, wpp2019, wppExplorer; https://bayespop.shinyapps.io/wpp2019explorer/).

## Relational models

In R, using demography package is convenient.

- Brass relational two-parameter logit system's idea: Any population's life table (lx) can be linearly regressed  $[Y(x) = \alpha + \beta Ys(x)]$  from Ys(x) = logit [0.5 log((1-ls(x))/ls(x))] of standard lx (=ls(x)) as Y(x). To fit this to actual lx (estimate  $\alpha$  and  $\beta$ ), 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 improved (modified) version of Brass model.
- 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, In  $m(x,t) = \alpha(x) + \beta(x)\kappa(t) + \varepsilon(x,t)$ , 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 lx.

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

See the R code, will be given as <a href="https://minato.sip21c.org/demography-special/Chap12.R">https://minato.sip21c.org/demography-special/Chap12.R</a> and <a href="https://minato.sip21c.org/demography-special/Chap13.R">https://minato.sip21c.org/demography-special/Chap13.R</a>