

Gompertz Processes: A Theory of Ageing

Aaron Geoffrey Sheldon

April 30, 2020

Abstract

Motivated by considering infinitesimal stochastic accelerations of time, we outline a theory of Gompertz processes, Poisson processes subordinated by integrated Geometric Brownian motion.

1 Preliminaries

Basic science experiments in biology have ubiquitously observed that organisms respond to environmental stresses, including communicable diseases and exposures to toxins, with an acceleration a in their failure time $ah(at)$, where h is the bare hazard rate of the failure event. Outside of the controlled setting of a laboratory the environmental stresses occur stochastically, resulting in a sequence of accelerations a_n of the underlying metabolic time. The accelerations can either increase the rate of failure $a_n > 1$, an exacerbation of the stresses, or decrease the rate of failure $a_n < 1$, an alleviation from the stresses. However, even in the controlled setting of a laboratory it is experimentally challenging to directly measure the underlying accelerated metabolic time, instead we only have access to the failure time in bare units. Thus a theory of ageing must be one that studies the subordination of the failure time by an elapsed metabolic time that is stochastically incremented.

Over the course of an organism's lifetime it will encounter exacerbations and alleviations that accelerate $a_n, \dots, a_0 = 1$ metabolic time at times $t_n, \dots, t_0 = 0$. Furthermore, because the accelerations are all positive $a_i > 0$ for each acceleration we can find a finite real valued generator $w_n, \dots, w_0 = 0$ such that $a_i = e^{w_i}$. It follows that the elapsed metabolic time y_{t_n} at time t_n is the sum of the products of the accelerations up to time t_{n-1} and the elapsed bare time steps $t_i - t_{i-1}$:

$$y_{t_n} = \sum_{i=1}^n e^{\sum_{j=0}^{i-1} w_j} (t_i - t_{i-1}) \quad (1)$$

Provided no great explosions of acceleration occur in any small time scale, like say when an actual explosion occurs, the generators w_i will become infinitesimal on the same order as $t_i - t_{i-1} \rightarrow 0$:

$$\mathcal{O}(w_i) = \mathcal{O}(t_i - t_{i-1}) \quad (2)$$

The sum of products then becomes a stochastic process Y_t that is an integral of a geometric random infinitesimal generator process e^{W_u} :

$$Y_t = \int_0^t e^{W_u} du \quad (3)$$

This is essentially the continuous part of the Kolmogorov's characterization of stochastic processes as being composed of either a finite number of discrete jumps or an infinite number of continuous changes in a span of time. If we assume as a first approximation that the exacerbations and alleviations, and their respective accelerations, are independent and stationary over time then by the Lévy-Khintchine characterization the only infinitesimal generator of elapsed metabolic time that is Lévy and continuous, “*jump free*”, is Brownian motion W_u . The stochastic process of elapsed metabolic time is better known as integrated geometric Brownian motion.

2 Gompertz

Motivated by the preceding heuristic derivation we formally define the Gompertz process on time $t \geq 0$.

Definition 1 (Gompertz Process). A Gompertz process G_t is a subordinated Poisson process N_t , with rate λ , where the subordinating process is integrated geometric Brownian motion Y_t , with drift μ and diffusion σ :

$$G_t = N_{Y_t} \quad (4)$$

given:

$$Y_t = \int_0^t X_s ds \quad (5)$$

$$= \int_0^t e^{\mu s + \sigma W_s} ds \quad (6)$$

Phenomenologically the finite real stochastic process $\mu t + \sigma W_s$ is the infinitesimal acceleration at time t that generates a non-negative geometric stochastic process X_t of accumulated accelerations up to time t and whose integral Y_t is a strictly increasing stochastic process of elapsed metabolic time up to time t .

It is immediately clear from the definition that conditioning the Gompertz process G_t on integrated geometric Brownian motion Y_t yields the analogous relationships from the familiar standard Poisson process:

$$\mathbb{P}[G_t = n \mid Y_t] = \frac{(\lambda Y_t)^n}{n!} e^{-\lambda Y_t} \quad (7)$$

$$\mathbb{E}[G_t \mid Y_t] = \lambda Y_t \quad (8)$$

Working through the re-parametrization by Y_t of the incomplete gamma function representation of the cumulative probability of the stopping T_n of the n -th passage of G_t conditioned on Y_t we have the probability density:

$$\mathbb{P}[T_n = t \mid Y_t] = \frac{(\mu + \sigma^2/2) e^{(\mu + \sigma^2/2)t}}{e^{(\mu + \sigma^2/2)t} - 1} \frac{(\lambda Y_t)^n}{(n-1)!} e^{-\lambda Y_t} \quad (9)$$

Later we will see how we reached the conclusion of the right hand side of the equation.

To start our exploration of the rich and subtleties of Gompertz processes we will briefly review of the properties of integrated geometric Brownian motion which are salient to developing our theory. This is by no means a comprehensive compendium. Much of the material I will cover has been deeply and thoroughly explored in the quantitative finance literature in the theory of pricing Asian options.

Our first observation is that the increments of Y_t can be factored by its carrier process X_t , for times $t > s$:

$$\mathbb{P}[Y_t - Y_s] = \mathbb{P}[X_s] \mathbb{P}[Y_{t-s}] \quad (10)$$

where the process X_s is independent of the process Y_{t-s} . For example, this allows us to immediately observe that for times $t > s$:

$$\mathbb{E}[(Y_t - Y_s)^n \mid X_s] = X_s^n \mathbb{E}[Y_{t-s}^n] \quad (11)$$

We will liberally exploit this technique of arbitraging the elapsed metabolic time Y_t against the accumulated acceleration X_t to reduce expectations down to the well know standard terms for X_t and Y_t :

$$\mathbb{E}[X_t^n] = e^{(n\mu + n^2\sigma^2/2)t} \quad (12)$$

$$\mathbb{E}[Y_t] = \frac{e^{(\mu + \sigma^2/2)t} - 1}{\mu + \sigma^2/2} \quad (13)$$

Note the in the last equation we have implicitly invoked Fubini's theorem to switch the order of integration, and will broadly continue to throughout this work.

Lemma 1 (Acceleration Lemma). *The expectation of non-negative integer powers $n \geq 0$ of the carrier process of geometric Brownian motion X_t conditioned on the increment of integrated geometric Brownian motion $Y_t - Y_s$, where $t > s$, is given by:*

$$\mathbb{E}[X_t^n \mid Y_t - Y_s] = \frac{\mathbb{E}[X_t^n]}{\mathbb{E}[(Y_t - Y_s)^n]} (Y_t - Y_s)^n \quad (14)$$

Proof. Carry out induction on n . □

A simple corollary follows from a nearly trivial derivation.

Corollary 1 (Counterpoint Corollary). *For a triplet of times $t_1 > t_0 > t_{-1}$ we have the following conditional expectation:*

$$\mathbb{E}[(Y_{t_1} - Y_{t_0})^n \mid Y_{t_0} - Y_{t_{-1}}] = \frac{\mathbb{E}[(Y_{t_1} - Y_{t_0})^n]}{\mathbb{E}[(Y_{t_0} - Y_{t_{-1}})^n]} (Y_{t_0} - Y_{t_{-1}})^n \quad (15)$$

Proof. Factor and apply the previous lemma. \square

Even with the factorization observation we are still in need of a means of reducing the expectation of the powers Y_t^n . A small lemma suffices to provide the means of finding powers:

Lemma 2 (Recursion-Convolution Lemma). *The expectation of non-negative integer powers $n \geq 0$ of integrated geometric Brownian motion Y_t is given by:*

$$\mathbb{E}[Y_t^n] = n \int_0^t \mathbb{E}[X_u^n] \mathbb{E}[Y_{t-u}^{n-1}] du \quad (16)$$

Proof. Carry out a routine factorization. \square

With the preceding lemma in hand we have the sufficient tools required to estimate all the usual statistics involving powers of Y_t , including the expectation, variance, and covariances.

3 Martingale

By our counterpoint corollary the scaled increments of integrated geometric Brownian motion $Y_{s \uparrow t}$, with $t > s$:

$$Y_{s \uparrow t} = \frac{Y_t - Y_s}{\mathbb{E}[Y_t - Y_s]} \quad (17)$$

form a two point martingale, so that for a triplet of times $t_1 > t_0 > t_{-1}$:

$$\mathbb{E}[Y_{t_0 \uparrow t_1} \mid Y_{t_{-1} \uparrow t_0}] = Y_{t_{-1} \uparrow t_0} \quad (18)$$

This allows us to leverage optional stopping time theorems to evaluate expectations of stopped versions of Gompertz processes.

4 Markov

From the Martingale $Y_{s \uparrow t}$ we can infer that Y_t is a 2 step Markov process. To verify this consider the sequence of bare times $0 = t_0 < \dots < t_{n+1} = t$, and accelerated times $0 = y_0 < \dots < y_{n+1} = y$, working through the conditional

probability we have:

$$\begin{aligned}
& \mathbb{P}[Y_{t_{n+1}} = y_{n+1} \mid Y_{t_n} = y_n, \dots, Y_{t_0} = y_0] \\
&= \int_0^\infty \int_0^\infty \mathbb{P}\left[X_{t_n - t_{n-1}} = \frac{u}{v} \frac{y_{n+1} - y_n}{y_n - y_{n-1}}\right] \\
&\quad \cdot \mathbb{P}[Y_{t_n - t_{n-1}} = u] \\
&\quad \cdot \mathbb{P}[Y_{t_{n+1} - t_n} = v] \, du dv \quad (19) \\
&= \mathbb{P}[Y_{t_{n+1}} = y_{n+1} \mid Y_{t_n} = y_n, Y_{t_{n-1}} = y_{n-1}] \quad (20)
\end{aligned}$$

Thus any triple of stopping times T_{n+1}, T_n, T_{n-1} of consecutive passages of G_t will have a 2 step Markov dependence. This amounts to a concrete prediction that ageing alone introduces a statistical dependence between the intervals of consecutive admissions for healthcare services.

5 Lévy

Integrated geometric Brownian motion Y_t and its carrier process of geometric Brownian motion X_t can be embedded into the Lie algebra of 2×2 upper triangular matrices \mathfrak{h}_2 by means of the factorization observed earlier, so that the increments are independent under matrix multiplication, for times $t > s$:

$$\begin{bmatrix} 1 & Y_t \\ 0 & X_t \end{bmatrix} \sim \begin{bmatrix} 1 & \tilde{Y}_{t-s} \\ 0 & \tilde{X}_{t-s} \end{bmatrix} \begin{bmatrix} 1 & Y_s \\ 0 & X_s \end{bmatrix} \quad (21)$$

where the increment processes of \tilde{Y}_{t-s} and \tilde{X}_{t-s} are independent of the processes Y_s and X_s .

6 Fokker-Planck

The upper triangular Lévy process of integrated geometric Brownian motion satisfies the stochastic differential equation:

$$d \begin{bmatrix} 1 & Y_t \\ 0 & X_t \end{bmatrix} = \begin{bmatrix} 0 & X_t \\ 0 & \left(\mu + \frac{\sigma^2}{2}\right) X_t \end{bmatrix} dt + \begin{bmatrix} 0 & 0 \\ 0 & \sigma X_t \end{bmatrix} dW_t \quad (22)$$

It follows from Fokker-Planck that the probability density of the joint process $p = \mathbb{P}[Y_t = y, X_t = x]$ satisfies the partial differential equation:

$$\frac{\partial p}{\partial t} = -\frac{\partial}{\partial x} \left(\mu + \frac{\sigma^2}{2} \right) xp - \frac{\partial}{\partial y} xp + \frac{\partial^2}{\partial x^2} \frac{\sigma^2}{2} x^2 p \quad (23)$$

We can restate this as an Eigen evolution equation:

$$\frac{\partial p}{\partial t} + \left(\mu + \frac{3}{2} \sigma^2 \right) x \frac{\partial p}{\partial x} + x \frac{\partial p}{\partial y} - \frac{\sigma^2}{2} x^2 \frac{\partial^2 p}{\partial x^2} = \left(-\mu + \frac{\sigma^2}{2} \right) p \quad (24)$$

Marginalizing over the probability of X_t and applying the acceleration lemma yields the first order partial differential equation for the distribution of Y_t :

$$\frac{\mathbb{E}[Y_t]}{\mathbb{E}[X_t]} \frac{\partial p}{\partial t} - y \frac{\partial p}{\partial y} = p \quad (25)$$

Which by trial solution of separation of variables has the general solution:

$$p = \mathbb{E}[Y_t] f_{\mu,\sigma}(y \mathbb{E}[Y_t]) \quad (26)$$

for any analytic $f_{\mu,\sigma}$ dependent on the drift and diffusion of the carrier process X_t . Note that we are offloading the dimensional analysis into the analytic function.

7 Hazard Rate

Consider the first passage stopping time T_1 of the Gompertz process G_t , its cumulative distribution is the characteristic function of Y_t :

$$\mathbb{P}[T_1 \geq t] = \mathbb{E}[e^{-\lambda Y_t}] \quad (27)$$

Thus the hazard rate h of T_1 :

$$h = \mathbb{P}[T_1 = t | T_1 \geq t] \quad (28)$$

satisfies the partial differential Eigen equation:

$$\frac{\mathbb{E}[Y_t]}{\mathbb{E}[X_t]} \frac{\partial h}{\partial t} - \lambda \frac{\partial h}{\partial \lambda} = \left(\frac{\mathbb{E}[Y_t]}{\mathbb{E}[X_t]} \right)^2 \left(\frac{\partial}{\partial t} \frac{\mathbb{E}[X_t]}{\mathbb{E}[Y_t]} \right) h \quad (29)$$

Which by trial solution of separation of variables has the general solution:

$$h = \lambda^2 \mathbb{E}[X_t] \mathbb{E}[Y_t] g_{\mu,\sigma}(\lambda \mathbb{E}[Y_t]) \quad (30)$$

for any analytic $g_{\mu,\sigma}$ dependent on the drift and diffusion of the carrier process X_t . Taking the limit to deterministic subordination yields the constraints on $g_{\mu,\sigma}$:

Table 1: Sequential Boundary Conditions

Boundary	Condition	Removes
$\sigma = 0$	$h = \lambda e^{\mu t}$	diffusion
$\mu = 0$	$h = \lambda$	then drift
$\lambda = 0$	$h = 0$	finally jumps

Sequential boundary conditions on the hazard rate h derived from the limits to deterministic subordination.

From the boundary conditions we can immediately deduce that in the deterministic limit of $\sigma \rightarrow 0$ we have:

$$g_{\mu,\sigma}(x) \xrightarrow{\sigma=0} \frac{1}{x} \quad (31)$$

However this alone cannot be the solution as it results in the characteristic function in λ of a purely deterministic Y_t . Equating the general solution for the hazard rate to the Laplace of the Fokker-Planck solution yields the implicit equation in $f_{\mu,\sigma}$ and $g_{\mu,\sigma}$:

$$-\frac{\partial}{\partial t} \ln \int_0^\infty e^{\frac{\lambda u}{\mathbb{E}[Y_t]}} f_{\mu,\sigma}(u) du = \lambda^2 \mathbb{E}[X_t] \mathbb{E}[Y_t] g_{\mu,\sigma}(\lambda \mathbb{E}[Y_t]) \quad (32)$$

Dimensional analysis provides an inference for a solution, which remains an open problem:

Proposition 1 (Gompertz Anomaly). *The analytic function $g_{\mu,\sigma}$ is simply the exponential divided by its argument, so that the hazard h is given by:*

$$h = \lambda \mathbb{E}[X_t] e^{\frac{\sigma^2/2}{\mu + \sigma^2/2} \lambda \mathbb{E}[Y_t]} \quad (33)$$

Proof. The parity multiplied derivatives of the exponential of the integral of the hazard rate satisfies the recursion-convolution lemma, generating the moments of Y_t , and hence is the characteristic function of Y_t . \square

8 Discussion

In most circumstances λ is the new born infant mortality due to ageing alone, and is less than 1 in 32000 person-years. As such the hazard is very close to the original hazard observed by Gompertz. Intuitively, when $\mu \gg \sigma^2/2$ the process becomes approximately deterministic due to the large impact of the drift.

Conversely, the central conjecture in the preliminary material is that ageing is driven by stochastic accelerations, hence requiring that the drift vanish $\mu = 0$. In this case the anomalous Gompertz hazard rate simplifies to:

$$h = \lambda e^{t\sigma^2/2} e^{\lambda \frac{e^{t\sigma^2/2} - 1}{\sigma^2/2}} \quad (34)$$

We have observed the anomalous Gompertz hazard rate in mortality rates in Alberta in the Hazard Rate Zoo experiment. Specifically when we remove the dominate exponential process of a doubling of mortality every 7 years from an infant mortality of 1 in 32000 person-years:

$$h = \frac{2^{t/7}}{32000} e^{\frac{\tau(2^{t/7} - 1)}{32000 \ln 2}} \quad (35)$$

there remains a residual anomalous growth in mortality with ageing, reflecting the higher order affect of the stochastic accelerations.