Fundamentals of Statistical Modeling (VT21)

Andrea Discacciati
Karolinska Institutet
Stockholm, Sweden

Lab 3

Load the dataset and the `mlci` command

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Exercise 1

I retrieved data on age at death among females in Switzerland in 2016 from `http://www.mortality.org` (variable `age`) ($n = 33,638$). There are no censored observations (we know the age at death for all individuals). Plot an histogram of age at death. What can we say about the distribution?

{{2}}

Assume that $f(age)$ follows a generalized extreme values distribution. Estimate the parameters μ and σ. Constrain σ to be positive.

Remember: we're assuming that the variable age is Standard-Exponential–distributed after we apply the transform $G(y)$. The pdf of a Standard Exponential distribution is $f_{SE}(u) = \exp(-u)$.

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Plot the estimated density $\hat{f}(age)$ over the sample histogram

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Exercise 2

Inflate the probability of death during the first year of life ($age < 1$), while constraining it to be between 0 and 1. How do you interpret the coefficient η?

Note: we can probably improve the fit of this model by making it more flexible, for example using restricted cubic splines. This is described in the Extra material for Lab 3.

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Plot the estimated density $\hat{f}(age)$ over the sample histogram

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Exercise 3

Assume now that all ages above 100 years were recorded as 100 years (those ages are right-censored at 100 years) (variable `age100`).

Plot an histogram of age at death. Note the spike at $age = 100$ due to the censored observations.

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Assume that $f(age)$ follows a generalized extreme values distribution. Estimate the parameters η, μ and σ. Constrain η to be between 0 and 1. Constrain σ to be positive. Take into account right-censoring in age-at-death. You'll need to generate an event/censoring indicator variable, first.

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Plot the estimated density $\hat{f}(age)$ over the sample histogram

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Exercise 4

We know that age at death was actually recorded in integer years. The exact age at death is therefore unknown to us. We only know it happened between $\lfloor age \rfloor$ and $\lfloor age + 1 \rfloor$ years.

Estimate the parameters μ and σ. Constrain σ to be positive. Take into account interval-censoring and right-censoring at 100 years.

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Exercise 5

We measured how many times a random sample of 722 subjects were admitted to the hospital in 2016. Plot an histogram of the variable y.

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Assume that $f(y)$ follows a Bernoulli-Poisson Mixture model. It's similar to the Bernoulli-Negative-Binomial Mixture model, but the density is:

$$(\beta + (1 - \beta) * f_{\text{Poi}}(0))^{I(y=0)} \times ((1 - \beta) * f_{\text{Poi}}(y))^{I(y>0)},$$

where $f_{\text{Poi}}(y)$ is the pmf of a Poisson distribution (`https://en.wikipedia.org/wiki/Poisson_distribution`) (see Stata's `poissonp()` function). Estimate the model's parameters. Remember to constrain the parameters to their parameter space.

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Plot the estimated density $\hat{f}(y)$ over the sample histogram

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Exercise 6

We consider Y the interval-censored version of a latent (unobserved) variable Y^*. Assume that Y^* follows a gamma distribution. Estimate its parameters.

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Plot the estimated density $\hat{f}(y)$ over the sample histogram

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Which model seems to fit better the data? Tabulate the observed and model-based predicted proportions.

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Extra

Let's refit the model in Exercise 3, but this time we use the optimization function `optimize()` (which is the function that `mlexp` calls behind the curtains). `optimize()` is part of Mata, Stata's matrix programming language.

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