HPbayes Version 1 for R: A Package for Estimating the Heligman-Pollard Mortality Model

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HPbayes is an R package for estimating the Heligman-Pollard mortality model (Heligman and Pollard, 1980). It provides parameter estimates via maximum likelihood or within a Bayesian framework, namely Bayesian Melding with IMIS (Poole and Raftery, 2000; Raftery and Bao, 2009). The package also provides functions for plotting and inspecting the resulting parameter/output distribution(s) along with uncertainty estimates.¹

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1 Overview

The HPbayes software allows the user to estimate the eight parameters of the Heligman-Pollard model using either maximum likelihood or a Bayesian approach, Bayesian Melding. This manuscript describes the major functions contained within the package as well as some basic demonstrations of how to use the package functions with data contained in the package itself. First, I begin with a description of the functions and structure of the package followed by examples. For all examples, it is assumed that the package is loaded already (>library(HPbayes)). The list below describes the functions used throughout this manuscript so as to allows the reader an easy reference when working through the examples. The package does contain other secondary functions that allow the user to complete the Bayesian Melding process with smaller steps but these functions are bundled into a single function, hp.bm.imis, which runs all the steps sequentially and thus that is the function used in the example here.

1.1 A summary of selected package functions

Forming a prior

• prior.form - Draws from a uniform distribution with bounds set by the user to create a uniform prior distribution for each of the Heligman-Pollard parameters

Estimating the model

- pri.mle Estimates the HP model via maximum likelihood after receiving userspecified start values (mle estimates are returned as prior.mle\$mle).²
- hp.bm.imis Runs all the necessary functions to estimate the eight Heligman-Pollard parameters in one step via Bayesian Melding with IMIS

Post-estimation functions

- mod8p Calculates age-specific probabilities of death using the Heligman-Pollard model from a user-supplied set of parameters
- hp.nqx Converts a set of Heligman-Pollard mortality model parameters into agespecific probabilities of death
- hp.lifetab Generates a life table from the age-specific probabilities of death resulting from the estimation of the eight parameters of the Heligman-Pollard mortality model

²A uniform prior distribution can also be generated with this function when the user specifies the bounds of the uniform from which to draw as i * s.e. where i is the number of standard errors on either side of the mle estimate. Some users may choose this option to generate a prior for the Bayesian estimation functions.

Plotting functions

- hpbayes.plot Converts the posterior Heligman-Pollard parameter distribution resulting from a Bayesian Melding procedure to probabilities of death over a specified age range and plots the resulting curves. In addition, this function also calculates and plots the 95% CI over the specified age range.
- postpri.plot Produces an eight panel plot of either the kernel density or box plots of both the prior and posterior distribution for the eight parameters of the Heligman-Pollard model

2 Estimating the HP model using maximum likelihood

The following provides a basic example of how to use the package to estimate the model via maximum likelihood methods. For this illustration we use the data set provided with the package (data(HPprior)).

2.1 Basic example

First we can examine the data. The following commands load the package and data. The data set contains a set of age specific death counts, dx, a set of age specific persons at risk in each age interval, 1x, a vector containing the beginning ages for the following intervals, 0-1, 1-4, 5-9, 10-14...100+, and an 8000 x 8 matrix in which each row is a set of Heligman-Pollard parameters forming a prior distribution for each parameter. For the Bayesian Melding example, I generate a prior instead of using the provided one for illustrative purposes.

```
> library(HPbayes)
> data(HPprior)
```

The data looks as follows:³

```
> 1x
 [1] 1974 1906 1860 1844 1834 1823 1793 1700 1549 1361 1181 1025 870
                                                                         721
 [15] 571
           450
                344
                      256
                           142
                                 79
                                      41
> dx
                               92 151 188 179 156 155 147 150 122 106
 [1]
          47
                           29
              16
                  10
                       13
 [18] 113 63 38 32
                        8
```

For the maximum likelihood example a prior is unnecessary so we proceed with the pri.mle command. This command performs a maximum likelihood estimation of the parameters after a user specified set of deaths and the number of persons entering each interval

³Although the HP law models the age specific probability of death $(nq_x = d_x/l_x)$ the user need only supply the persons at risk and age-specific deaths counts. The various commands will calculate the nq_x values within the function whenever necessary.

are identified. There is no need to provide start values for the maximum likelihood estimation as there is already a set of default values (theta.test= c(0.06008, 0.31087, 0.34431, 0.00698, 1.98569, 26.71071, 0.00022, 1.088)). This command uses optim() (R Development Core Team, 2009) to select a set of parameters to maximize the log likelihood. The default method command for optim() is Nelder-Mead.

The output from pri.mle contains four objects. The first, result.mle\$q0 is a prior based on the mle estimates (more on this in the next section), se.out is the standard error for each parameter estimate obtained by solving the negative hessian matrix and taking the square root of the diagonal elements (d.vc) of the resulting matrix. Using result.mle\$mle, we can view the mle results.

```
> result.mle$mle
[1] 0.053189942 1.637759782 0.293710043 0.106077892
[5] 4.226995789 41.155559982 0.001763765 1.075216815
```

2.2 Specifying an alternative algorithm for optim()

In some instances it may be desirable to use an algorithm other than Nelder-Mead or one that allows the user to set upper and lower bounds on the parameter estimates. Changing the method argument for optim() is accomplished by changing the opt.meth argument passed to pri.mle to one of the options for method in optim(). The lo and hi arguments are vectors of length eight containing the upper and lower bounds for each parameter. Both arguments default to the following lo = c(1e-08, 1e-07, 1e-07, 1e-07, 1e-07, 1e-07, 1), hi = c(1, 1, 1, 0.5, 15, 55, 0.1, 1.5).

```
> result2.mle <- pri.mle(nrisk=lx, ndeath=dx, age=age, opt.meth="L-BFGS-B")
> result2.mle$mle
[1] 0.032588597 1.000000000 0.328714375 0.087708060
[5] 10.344012577 37.095971829 0.005593035 1.061588810
```

Notice that the second parameter estimate (1.000) is now exactly one because we have set an upper bound on that parameter of 1. We can now turn to estimating the parameters via Bayesian Melding using the function hp.bm.imis.

3 Estimating the HP model with Bayesian Melding

Bayesian Melding (Poole and Raftery, 2000) was developed specifically for use with deterministic models like the Heligman-Pollard and provides uncertainty estimates around the model parameters and the outputs (i.e. the age-specific probabilities of death). The result of the Bayesian Melding procedure is a posterior distribution for each of the eight parameters which can then be used in the model and, as a function of age, will produce a set of nq_x values along the range of ages provided.⁴

3.1 Forming a prior

Working with the same data as above, we must first form a prior distribution for the eight parameters. This is easily accomplished in one of two ways. The first, prior.form, simply takes x number (user-specicifed) of draws from a uniform distribution with bounds set by the user for each of the eight parameters and column binds each vector (the x draws for parameter i) together to get an x x 8 matrix consisting of the x sets of parameters. No arguments need be passed to prior.form because defaults are provided for each argument (i.e. a set of lower and upper bounds along with a specified number of draws, x = 8000, are the defaults).

```
> q0 <- prior.form()</pre>
> dim(q0)
[1] 8000
> summary(q0)
                             V2
                                                   VЗ
 Min.
        :3.075e-05
                      Min.
                              :8.877e-05
                                                    :5.732e-05
                                            Min.
 1st Qu.:3.737e-02
                      1st Qu.:2.484e-01
                                            1st Qu.:2.529e-01
 Median :7.614e-02
                      Median :5.047e-01
                                            Median :5.012e-01
 Mean
        :7.561e-02
                              :5.001e-01
                                                    :5.009e-01
                      Mean
                                            Mean
 3rd Qu.:1.139e-01
                      3rd Qu.:7.523e-01
                                            3rd Qu.:7.465e-01
 Max.
        :1.500e-01
                      Max.
                              :9.999e-01
                                            Max.
                                                    :9.997e-01
       ۷4
                             ۷5
                                                   V6
 Min.
        :1.004e-05
                              :5.195e-05
                                                    :15.01
                      Min.
                                            Min.
 1st Qu.:6.378e-02
                      1st Qu.:3.658e+00
                                            1st Qu.:25.05
 Median :1.243e-01
                      Median :7.417e+00
                                            Median :35.11
        :1.254e-01
                              :7.450e+00
                                                    :35.11
 Mean
                      Mean
                                            Mean
                      3rd Qu.:1.126e+01
 3rd Qu.:1.891e-01
                                            3rd Qu.:45.09
 Max.
        :2.500e-01
                              :1.500e+01
                                            Max.
                                                    :54.98
                      Max.
       ۷7
                             8V
 Min.
         :2.346e-06
                      Min.
                              :0.0002067
 1st Qu.:2.502e-02
                       1st Qu.:0.3080434
```

⁴See Poole and Raftery (2000) and Raftery and Bao (2009) for a description of Bayesian Melding using the IMIS algorithm and Sharrow and Clark (ND) for an application to the Heligman-Pollard.

Median :4.982e-02 Median :0.6198962 Mean :5.006e-02 Mean :0.6214362 3rd Qu.:7.518e-02 3rd Qu.:0.9332462 Max. :9.998e-02 Max. :1.2499607

The second option is to use pri.mle as above which will create a prior based on the mle estimates. Similarly to prior.form, the prior is drawn from a uniform distribution but with this function, the center of the uniform distribution from which to draw is the mle estimate for parameter i and the upper and lower bounds extend to a user specified number of standard errors on either side of the estimate. The user can control the number of standard errors (i.e. the width of the uniform distribution) with the argument se.num. This argument defaults to 15, creating a uniform distribution 30 standard errors wide. When forming the prior, the hi and lo arguments place bounds on the draws as well. For instance, if lo is set such that the lower bound for each parameter is 0, then any draws resulting in a negative number will be thrown out and redrawing will take place until the conditions are satisfied. The following code demonstrates how to draw a prior using the mle estimates.

```
> prior.mle <- pri.mle(ndeath=dx, nrisk=lx, age=age)</pre>
> names(prior.mle)
[1] "q0"
                        "se.out" "d.vc"
              "mle"
> summary(prior.mle$q0)
       V1
                             V2
                                                   VЗ
        :4.237e-06
 Min.
                              :3.204e-05
                                                    :9.196e-05
                      Min.
                                            Min.
 1st Qu.:1.243e-01
                      1st Qu.:2.443e-01
                                            1st Qu.:2.512e-01
 Median :2.450e-01
                      Median :4.944e-01
                                            Median :5.017e-01
 Mean
        :2.453e-01
                      Mean
                              :4.955e-01
                                            Mean
                                                    :4.990e-01
 3rd Qu.:3.686e-01
                      3rd Qu.:7.436e-01
                                            3rd Qu.:7.479e-01
 Max.
        :4.904e-01
                      Max.
                              :1.000e+00
                                            Max.
                                                    :9.998e-01
       ۷4
                           V5
                                                V6
                            : 0.002050
                                                  :22.60
 Min.
        :0.02839
                    Min.
                                          Min.
 1st Qu.:0.06670
                    1st Qu.: 3.138085
                                          1st Qu.:30.95
 Median: 0.10589
                    Median: 6.285214
                                          Median :39.11
 Mean
        :0.10557
                    Mean
                            : 6.300748
                                          Mean
                                                  :39.04
 3rd Qu.:0.14455
                    3rd Qu.: 9.423824
                                          3rd Qu.:47.28
 Max.
        :0.18377
                            :12.581748
                                          Max.
                                                  :54.99
                    Max.
       ۷7
                            8V
 Min.
        :0.001353
                             :1.059
                     Min.
 1st Qu.:0.001558
                     1st Qu.:1.067
 Median : 0.001766
                     Median :1.076
 Mean
        :0.001765
                     Mean
                             :1.075
 3rd Qu.:0.001969
                     3rd Qu.:1.083
 Max.
        :0.002174
                     Max.
                             :1.092
```

In this case, the default upper bound for the sixth parameter is 55, so that prior distribution is bounded on the upper end at 55.

3.2 An example using hp.bm.imis()

Once we have a prior distribution for each parameter, age-specific death counts and the age-specific persons at risk, we can proceed with the estimation process. K is the user specified number of IMIS iterations (defaults to 100). hp.bm.imis⁵ will print a summary of the median of each parameter posterior distribution along with a user-specified upper and lower credible interval bound.

```
> result <- hp.bm.imis(prior=q0, K=100, nrisk=lx, ndeath=dx)
  Low CI Median High CI
  0.023
          0.026
                   0.029
          0.113
  0.086
                  0.136
  0.122
3
          0.142
                  0.163
  0.117
          0.125
                  0.131
  2.749
          3.069
                  3.391
6 45.590 46.743
                 47.743
  0.001
          0.001
                  0.001
  1.066
         1.078
                   1.090
> names(result)
[1] "H.final"
                               "h.sig"
                                             "log.like"
                                                          "log.like.0"
                 "h.mu"
[6] "wts.0"
                 "d.keep"
```

The result of hp.bm.imis contains several objects. The posterior distribution of parameters is contained in H.final and a more detailed summary than the print out can be obtained as shown below. h.mu and h.sig are the estimates and standard errors from the optimizer step respectively. The rest of the objects are various other output from the estimation process including the likelihoods at various steps. See ?hp.bm.imis for a full description. The next section demonstrates some of the functions included in the package to plot this posterior distribution.

> summary(result\$H.final)

V1		V2		V3		V4	
Min. :0.	02173 Min.	:0.06463	Min.	:0.1120	Min.	:0.1152	
1st Qu.:0.	02472 1st Qu	.:0.10382	1st Qu.	:0.1353	1st Qu.	:0.1222	
Median :0.	02574 Median	:0.11251	Median	:0.1418	Median	:0.1247	
Mean :0.	02575 Mean	:0.11234	Mean	:0.1422	Mean	:0.1246	
3rd Qu.:0.	02682 3rd Qu	.:0.12106	3rd Qu.	:0.1489	3rd Qu.	:0.1271	
Max. :0.	03021 Max.	:0.14524	Max.	:0.1735	Max.	:0.1342	

⁵Because there are multiple sampling iterations, this function can take several minutes to complete depending on the size of K.

V5		V6		V7		V8	
Min.	:2.652	Min.	:45.15	Min.	:0.0004572	Min.	:1.057
1st Qu	.:2.974	1st Qu.	:46.35	1st Qu.	:0.0009049	1st Qu	:1.074
${\tt Median}$:3.069	${\tt Median}$:46.74	Median	:0.0010728	${\tt Median}$:1.078
Mean	:3.079	Mean	:46.72	Mean	:0.0010619	Mean	:1.078
3rd Qu.	.:3.195	3rd Qu.	:47.11	3rd Qu.	:0.0011987	3rd Qu	:1.082
Max.	:3.682	Max.	:48.05	Max.	:0.0016506	Max.	:1.096

4 Plotting functions

The following outlines two plotting functions included in the package. The first plots the prior and posterior distribution of the parameters while the second plots the posterior distribution output (i.e. each set of parameters in the posterior distribution are plugged into the model and are plotted along a user specified age range).

4.1 Plotting the prior and posterior distributions

The user may wish to compare the prior and posterior distributions in order to assess the ability of the prior to accurately capture the posterior distribution. One can compare the prior and posterior distributions (the posterior should be proportional to the density of the prior) using the function postpri.plot. This function takes as arguments the prior distribution, the posterior distribution and several aesthetic arguments. The following code produces figure one where the dashed vertical lines are the bounds of the prior distribution while the smoothed curve is the Kernel density of the posterior. Several other arguments along with any arguments passed to par() can be inserted as the first arguments to change aesthetic features of the plot.

```
> postpri.plot(bty="o", prior=q0, hpp=result$H.final, line.bound=TRUE,
line.col=c("red", "black"))
```

4.2 Plotting the posterior output

Once the posterior parameter estimates have been obtained, one can easily plot the posterior output ($_nq_x$ values are the output from this deterministic model) using the function hpbayes.plot. Similarly to the function above, this argument takes the posterior parameter distribution as an argument along with the ages at which to calculate the $_nq_x$ values. The function takes several other arguments such as plotdata, which controls whether or not to plot the observed $_nq_x$ values (the user needs to provide the age-specific deaths and persons at risk to use this argument), log, a logical, which if TRUE plots on the log scale, plotgrey controls whether to plot each set of posterior parameters.

The four plots in figure two were produced with the following variations of hpbayes.plot. The user can also pass arguments to par() in the (...) argument of hpbayes.plot.

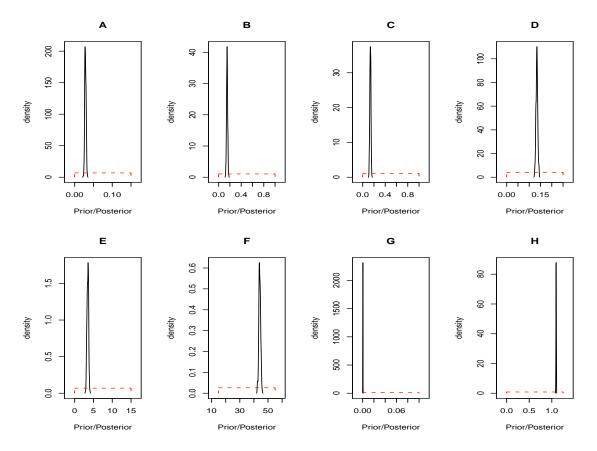


Figure 1: Resulting plot from pripost.plot. The dashed red boxes mark the minimum and maximum of the prior distribution along with the height of its density while the smoothed curve is the kernel density of the posterior distribution.

- upper left hpbayes.plot(bty="n", nrisk=lx, ndeath=dx, age=age, hpp=result\$H.final, plotdata=TRUE, plotpost=TRUE)
- upper right hpbayes.plot(bty="n", nrisk=lx, ndeath=dx, age=age, hpp=result\$H.final, plotdata=FALSE, plotpost=FALSE)
- lower left hpbayes.plot(bty="n", nrisk=lx, ndeath=dx, age=age, hpp=result\$H.final, plotdata=TRUE, plotpost=TRUE, line.col=c("grey", 1, 1, 1), data.type="p")
- lower right hpbayes.plot(bty="n", nrisk=lx, ndeath=dx, age=age, hpp=result\$H.final, log=TRUE, plotdata=TRUE, plotpost=TRUE)

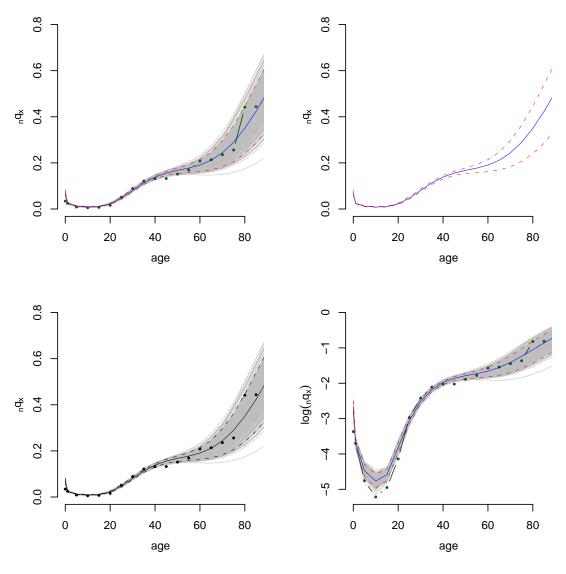


Figure 2: Resulting plots from hpbayes.plot.

5 Other useful functions

This section describes two useful functions once parameter estimates have been obtained. The first simply converts the posterior distribution of HP parameters into a set of output nq_x values while the second takes a set of parameter estimates and generates a life table.

5.1 Generating $_nq_x$ values from the posterior parameter distribution

The function hp.nqx takes as arguments the posterior parameter distribution (result\$H.final) and generates the age-specific nq_x resulting from that set of parameters. In the example below, age has 22 categories and thus the 22 columns in hpq. The length of each column depends on the number of rows in result\$H.final.

```
> hpq <- hp.nqx(H.out=result$H.final, age=age)</pre>
> summary(hpq)
                           ٧2
                                              VЗ
       ۷1
 Min.
                    Min.
                            :0.02153
                                                :0.008133
         :0.05658
                                        Min.
                    1st Qu.:0.02449
 1st Qu.:0.06660
                                        1st Qu.:0.010748
 Median :0.06924
                    Median :0.02541
                                        Median :0.011405
 Mean
        :0.06965
                    Mean
                            :0.02549
                                        Mean
                                                :0.011463
 3rd Qu.:0.07287
                    3rd Qu.:0.02646
                                        3rd Qu.:0.012157
 Max.
         :0.08607
                    Max.
                            :0.02954
                                        Max.
                                                :0.014914
       ۷4
                            V5
                                                 V6
        :0.005801
                             :0.008099
                                                  :0.01773
 Min.
                     Min.
                                          Min.
 1st Qu.:0.007920
                     1st Qu.:0.009674
                                          1st Qu.:0.02101
 Median :0.008507
                     Median :0.010239
                                          Median :0.02200
 Mean
        :0.008539
                     Mean
                             :0.010249
                                                  :0.02207
                                          Mean
 3rd Qu.:0.009130
                     3rd Qu.:0.010793
                                          3rd Qu.:0.02309
         :0.011599
                             :0.012530
                                                  :0.02711
 Max.
                     Max.
                                          Max.
       ۷7
                           V8
                                              V9
                                                                V10
        :0.04109
                            :0.07274
                                                :0.1037
 Min.
                    Min.
                                        Min.
                                                          Min.
                                                                  :0.1256
 1st Qu.:0.04562
                    1st Qu.:0.07832
                                        1st Qu.:0.1106
                                                          1st Qu.:0.1357
 Median :0.04729
                    Median :0.08051
                                        Median : 0.1129
                                                          Median : 0.1384
 Mean
        :0.04735
                    Mean
                            :0.08061
                                        Mean
                                                :0.1129
                                                          Mean
                                                                  :0.1382
 3rd Qu.:0.04904
                    3rd Qu.:0.08265
                                        3rd Qu.:0.1151
                                                          3rd Qu.:0.1406
 Max.
         :0.05508
                    Max.
                            :0.09051
                                        Max.
                                                :0.1243
                                                          Max.
                                                                  :0.1501
      V11
                         V12
                                           V13
                                                              V14
 Min.
        :0.1392
                           :0.1466
                                      Min.
                                             :0.1500
                                                        Min.
                                                                :0.1479
                   Min.
 1st Qu.:0.1526
                   1st Qu.:0.1630
                                      1st Qu.:0.1706
                                                        1st Qu.:0.1805
 Median :0.1557
                   Median : 0.1676
                                      Median :0.1774
                                                        Median : 0.1906
 Mean
        :0.1554
                   Mean
                           :0.1669
                                             :0.1769
                                      Mean
                                                        Mean
                                                                :0.1902
 3rd Qu.:0.1587
                   3rd Qu.:0.1713
                                      3rd Qu.:0.1833
                                                        3rd Qu.:0.1996
                           :0.1857
                                             :0.2054
                                                                :0.2332
 Max.
        :0.1678
                   Max.
                                      Max.
                                                        Max.
      V15
                                           V17
                         V16
                                                              V18
 Min.
        :0.1470
                   Min.
                           :0.1499
                                      Min.
                                             :0.1584
                                                        Min.
                                                                :0.1741
 1st Qu.:0.1966
                   1st Qu.:0.2225
                                      1st Qu.:0.2601
                                                        1st Qu.:0.3105
 Median : 0.2114
                   Median: 0.2436
                                      Median: 0.2894
                                                        Median : 0.3504
 Mean
        :0.2110
                   Mean
                           :0.2431
                                      Mean
                                             :0.2890
                                                        Mean
                                                                :0.3493
```

```
3rd Qu.:0.2253
                  3rd Qu.:0.2642
                                     3rd Qu.:0.3189
                                                        3rd Qu.:0.3893
        :0.2744
                          :0.3331
Max.
                  Max.
                                     Max.
                                             :0.4097
                                                       Max.
                                                                :0.5007
     V19
                        V20
                                           V21
                                                             V22
Min.
       :0.1979
                          :0.2304
                                             :0.2720
                                                                :0.3222
                  Min.
                                     Min.
                                                       Min.
1st Qu.:0.3741
                  1st Qu.:0.4486
                                     1st Qu.:0.5303
                                                        1st Qu.:0.6121
Median :0.4232
                  Median :0.5067
                                     Median :0.5935
                                                       Median : 0.6764
                          :0.5035
Mean
       :0.4222
                  Mean
                                     Mean
                                             :0.5876
                                                       Mean
                                                                :0.6684
3rd Qu.:0.4724
                  3rd Qu.:0.5615
                                     3rd Qu.:0.6505
                                                        3rd Qu.:0.7318
        :0.6012
                          :0.7012
                                             :0.7876
Max.
                  Max.
                                     Max.
                                                       Max.
                                                                :0.8556
```

5.2 Generating an unabridged life table

Likewise we can take the $_nq_x$ values from the posterior output (specifically we use the median of each age vector) and generate a life table from those values using the function $\mathtt{hp.lifetab}$. This function takes as arguments \mathtt{age} , a vector of the ages (specifically the beginning of each age interval in the table) at which to calculate the various life table columns, 10, a scalar defining the radix of the life table, \mathtt{hpp} , the posterior parameter distribution, and \mathtt{nax} , which is a necessary set of $_na_x$ values to compute the life table columns. One can also generate two additional life tables whose $_nq_x$ values are the upper and lower credible interval bounds. The arguments, \mathtt{ciw} (a scalar specifying the percent confidence, e.g. $\mathtt{ciw=95}$ creates a 95 percent credible interval) and $\mathtt{with.CI}$ (a logical indicating whether to produce the upper and lower CI tables), once specified, will generate the two additional tables.

```
> agelt <- c(0, 1, seq(5, 100, 5))
> \text{nax} < -c(0.5, 2.0, rep(2.5, length(agelt)-2)}
> demolt <- hp.lifetab(hpp=result$H.final, age=agelt, nax=nax,</pre>
                                                                    10=100000,
with.CI=TRUE, CI=95)
> names(demolt)
[1] "lt"
            "lt.lo" "lt.hi"
> demolt
$1t
      Age nax
                 nqx
                         npx ndx
                                       lx
                                             nLx
                                                       Tx
                                                             ex
 [1,]
        0 0.5 0.0692 0.9308 6924 100000
                                           96538 4928234 49.28
 [2,]
        1 2.0 0.0254 0.9746 2365
                                   93076 367574 4831696 51.91
 [3,]
        5 2.5 0.0114 0.9886 1035
                                   90711 450968 4464122 49.21
 [4,]
       10 2.5 0.0085 0.9915
                              763
                                   89676 446472 4013155 44.75
 [5,]
       15 2.5 0.0102 0.9898
                              910
                                   88913 442290 3566682 40.11
 [6,]
       20 2.5 0.0220 0.9780 1936
                                   88003 435175 3124392 35.50
 [7,]
       25 2.5 0.0473 0.9527 4070
                                   86067 420160 2689218 31.25
 [8,]
       30 2.5 0.0805 0.9195 6602
                                   81997 393480 2269058 27.67
 [9,]
       35 2.5 0.1129 0.8871 8511
                                   75395 355698 1875578 24.88
[10,]
       40 2.5 0.1384 0.8616 9254
                                    66884 311285 1519880 22.72
[11,]
       45 2.5 0.1557 0.8443 8975
                                    57630 265712 1208595 20.97
```

```
50 2.5 0.1676 0.8324 8153
                                  48655 222892 942882 19.38
[12,]
[13,]
      55 2.5 0.1774 0.8226 7185
                                  40502 184548
                                                719990 17.78
[14,]
      60 2.5 0.1906 0.8094 6350
                                  33317 150710
                                                535442 16.07
[15,]
      65 2.5 0.2114 0.7886 5700
                                  26967 120585
                                                384732 14.27
[16,]
      70 2.5 0.2436 0.7564 5181
                                  21267
                                         93382
                                                264148 12.42
[17,]
      75 2.5 0.2894 0.7106 4656
                                         68790
                                                170765 10.62
                                  16086
[18,]
      80 2.5 0.3504 0.6496 4005
                                  11430
                                         47138
                                                101975 8.92
[19,]
      85 2.5 0.4232 0.5768 3142
                                   7425
                                         29270
                                                 54838 7.39
      90 2.5 0.5067 0.4933 2170
[20,]
                                   4283
                                         15990
                                                 25568 5.97
[21,]
      95 2.5 0.5935 0.4065 1254
                                   2113
                                          7430
                                                  9578 4.53
[22,] 100 2.5 1.0000 0.0000 859
                                    859
                                          2148
                                                  2148 2.50
```

\$1t.1o

Age nax nqx.lo npx.lo ndx.lo lx.lo nLx.lo Tx.lo ex.lo [1,]0 0.5 0.0603 0.9397 6034 100000 96983 5235380 52.35 [2,] 1 2.0 0.0227 0.9773 2135 93966 371594 5138396 54.68 [3,] 5 2.5 0.0097 0.9903 891 91831 456928 4766802 51.91 10 2.5 0.0070 0.9930 90940 453108 4309875 47.39 [4,]637 [5,] 15 2.5 0.0086 0.9914 781 90303 449562 3856768 42.71 [6,] 20 2.5 0.0191 0.9809 1707 89522 443342 3407205 38.06 [7,] 25 2.5 0.0424 0.9576 3727 87815 429758 2963862 33.75 [8,] 30 2.5 0.0750 0.9250 6305 84088 404678 2534105 30.14 [9,] 35 2.5 0.1067 0.8933 8302 77783 368160 2129428 27.38 [10,] 40 2.5 0.1305 0.8695 9066 69481 324740 1761268 25.35 [11,]45 2.5 0.1460 0.8540 8822 60415 280020 1436528 23.78 [12,]50 2.5 0.1536 0.8464 7925 51593 238152 1156508 22.42 [13,]55 2.5 0.1578 0.8422 6892 43668 201110 918355 21.03 60 2.5 0.1616 0.8384 [14,]5944 36776 169020 717245 19.50 65 2.5 0.1694 0.8306 [15,]5222 30832 141105 548225 17.78 [16,] 70 2.5 0.1827 0.8173 4680 25610 116350 407120 15.90 [17,]75 2.5 0.2063 0.7937 4319 20930 93852 290770 13.89 [18,] 80 2.5 0.2404 0.7596 3992 16611 73075 196918 11.85 [19,]85 2.5 0.2857 0.7143 3605 12619 54082 123842 9.81 [20,] 90 2.5 0.3419 0.6581 3082 7.749014 37365 69760 [21,]95 2.5 0.4077 0.5923 2419 5932 23612 32395 5.46 [22,] 100 2.5 1.0000 0.0000 3513 3513 8782 8782 2.50

\$lt.hi

Age nax nqx.hi npx.hi ndx.hi lx.hi nLx.hi Tx.hi ex.hi [1,] 0 0.5 0.0812 0.9188 8123 100000 95938 4681496 46.81 [2,] 1 2.0 0.0285 0.9715 2615 91877 362278 4585558 49.91 [3,] 5 2.5 0.0136 0.9864 1217 89262 443268 4223280 47.31

```
10 2.5 0.0104 0.9896
                                     88045 437940 3780012 42.93
 [4,]
                                914
 [5,]
       15 2.5 0.0119 0.9881
                                     87131 433065 3342072 38.36
                               1036
 [6,]
       20 2.5 0.0254 0.9746
                               2184
                                     86095 425015 2909008 33.79
 [7,]
       25 2.5 0.0523 0.9477
                               4389
                                     83911 408582 2483992 29.60
 [8,]
       30 2.5 0.0865 0.9135
                               6881
                                     79522 380408 2075410 26.10
 [9,]
       35 2.5 0.1191 0.8809
                               8648
                                     72641 341585 1695002 23.33
[10,]
       40 2.5 0.1448 0.8552
                               9265
                                     63993 296802 1353418 21.15
[11,]
       45 2.5 0.1635 0.8365
                               8949
                                     54728 251268 1056615 19.31
[12,]
       50 2.5 0.1777 0.8223
                               8137
                                     45779 208552
                                                   805348 17.59
[13,]
       55 2.5 0.1926 0.8074
                               7250
                                     37642 170085
                                                   596795 15.85
[14,]
       60 2.5 0.2138 0.7862
                               6497
                                     30392 135718
                                                   426710 14.04
       65 2.5 0.2464 0.7536
                                     23895 104758
[15,]
                               5887
                                                   290992 12.18
[16,]
       70 2.5 0.2961 0.7039
                               5333
                                     18008
                                            76708
                                                    186235 10.34
[17,]
       75 2.5 0.3631 0.6369
                               4602
                                     12675
                                            51870
                                                    109528
                                                            8.64
[18,]
       80 2.5 0.4461 0.5539
                                                            7.14
                               3601
                                      8073
                                            31362
                                                     57658
[19,]
       85 2.5 0.5393 0.4607
                               2412
                                      4472
                                                            5.88
                                            16330
                                                     26295
[20,]
       90 2.5 0.6343 0.3657
                                      2060
                                                      9965
                                                            4.84
                               1306
                                             7035
[21,]
      95 2.5 0.7228 0.2772
                                545
                                       754
                                             2408
                                                      2930
                                                            3.89
[22,] 100 2.5 1.0000 0.0000
                                209
                                       209
                                               522
                                                       522
                                                            2.50
```

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