

DECOMPOSITION TECHNIQUES IN POPULATION HEALTH RESEARCH

José Manuel Aburto



EUROPEAN DOCTORAL
SCHOOL OF
DEMOGRAPHY



Kitagawa (1955)

To avoid the interaction term, Kitagawa suggests

$$\Delta CDR = \underbrace{\sum_x \left(\frac{M_x(t_2) + M_x(t_1)}{2} \right) \left(\frac{N_x(t_2)}{N(t_2)} - \frac{N_x(t_1)}{N(t_1)} \right)}_{\text{Changes in x-composition}} + \underbrace{\sum_x \left(\frac{\frac{N_x(t_2)}{N(t_2)} + \frac{N_x(t_1)}{N(t_1)}}{2} \right) (M_x(t_2) - M_x(t_1))}_{\text{Changes in rates}} \quad (1)$$

Direct vs Compositional

Let $\bar{v}(y)$ denote the mean value of $v(x, y)$ over x as

$$\begin{aligned} E(v) = \bar{v}(y) &= \frac{\int_0^\infty v(x, y)w(x, y)dx}{\int_0^\infty w(x, y)dx}, x \text{ continuous} \\ &= \frac{\sum_x v(x, y)w(x, y)dx}{\sum_x w(x, y)dx}, x \text{ discrete} \end{aligned} \quad (2)$$

where $v(x, y)$ is some demographic function and $w(x, y)$ is some weighting function.

$$\dot{\bar{v}} = \underbrace{\bar{\dot{v}}}_{\text{Direct component}} + \underbrace{\text{Cov}(v, \dot{w})}_{\text{Structural or compositional component}} \quad (3)$$

Main result in Vaupel & Canudas-Romo (2002)

$$\dot{e}_o(t) = \int_0^{\infty} \rho(x)e(x)f(x)dx \quad (4)$$

can be written as:

$$\dot{e}_o(t) = \bar{\rho}(t)e^{\dagger}(t) + Cov(\rho, e_x) \quad (5)$$

where $e^{\dagger} = \int_0^{\infty} e(x)f(x)da$ is the average life lost at time of death (Vaupel & Canudas-Romo, 2003).

Demography (2018) 55:2071–2096
<https://doi.org/10.1007/s13524-018-0729-9>



Lifespan Dispersion in Times of Life Expectancy Fluctuation: The Case of Central and Eastern Europe

José Manuel Aburto^{1,2} · Alyson van Raalte²

Published online: 12 November 2018
© The Author(s) 2018

Abstract

Central and Eastern Europe (CEE) have experienced considerable instability in mortality since the 1960s. Long periods of stagnating life expectancy were followed by rapid increases in life expectancy and, in some cases, even more rapid declines, before more recent periods of improvement. These trends have been well documented, but to date, no study has comprehensively explored trends in lifespan variation. We improved such analyses by incorporating life disparity as a health indicator alongside life expectancy, examining trends since the 1960s for 12 countries from the region. Generally, life disparity was high and fluctuated strongly over the period. For nearly 30 of these years, life expectancy and life disparity varied independently of each other, largely because mortality trends ran in opposite directions over different ages. Furthermore, we quantified the impact of large classes of diseases on life disparity trends since 1994 using a newly harmonized cause-of-death time series for eight countries in the region. Mortality patterns in CEE countries were heterogeneous and ran counter to the common patterns observed in most developed countries. They contribute to the discussion about life expectancy disparity by showing that expansion/compression levels do not necessarily mean lower/higher life expectancy or mortality deterioration/improvements.

Source: Aburto & van Raalte

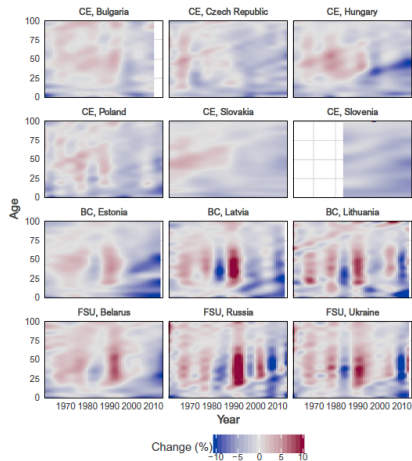


Fig. 1 Male mortality surface showing rates of mortality improvements. The regular white areas indicate no data available. Source: Own calculations based on Human Mortality Database (2016) data

Source: Aburto & van Raalte

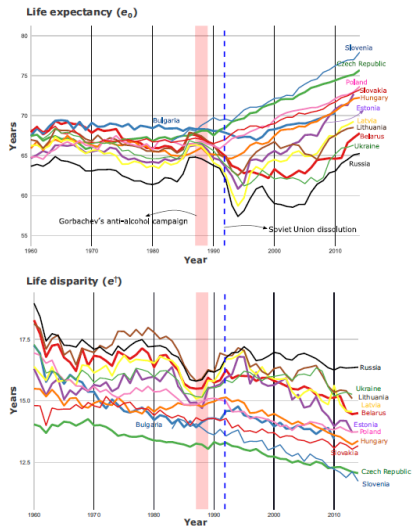


Fig. 2 Trends in male life expectancy (e_0) and life span disparity (e^1) for 12 Eastern European countries, 1960–2014. Source: Own calculations based on Human Mortality Database (2016) data

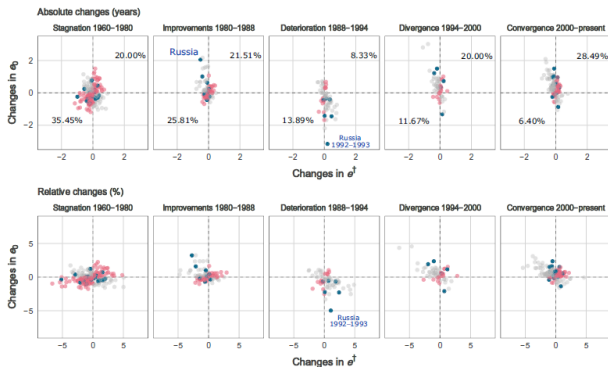


Fig. 3 Absolute and relative yearly changes in life expectancy and lifespan disparity, 1960–2010. Data for Slovenia begin in 1983. The black dots are related to changes experienced in Russia. The percentages correspond to the total changes occurred during each period. *Source:* Own calculations based on Human Mortality Database (2016) data

Source: Aburto & van Raalte

Outline

- ▶ Prevalence-based lifetables
- ▶ Difference in life expectancy

Sullivan's (1971) method

“ No one index can reflect all aspects of health, but there is considerable agreement that an index which measures some aspects of nonfatal illness as well as mortality would be desirable.”

Sullivan's (1971) method

“ No one index can reflect all aspects of health, but there is considerable agreement that an index which measures some aspects of nonfatal illness as well as mortality would be desirable.”

**Most widely method to calculate
Disability-free life expectancy**

Data used in Sullivan's method:

- ▶ Mortality data from a period lifetable
- ▶ Disability (or any) prevalence from cross-sectional survey

Theoretical definitions

Life expectancy at age x is defined as

$$e(x) = \frac{\int_x^{\infty} \ell(a) da}{\ell(x)}$$

Theoretical definitions

Life expectancy at age x is defined as

$$e(x) = \frac{\int_x^\infty \ell(a) da}{\ell(x)}$$

Then we can define disability-free life expectancy as

$$e^{DF}(x) = \frac{\int_x^\infty [1 - \pi(a)] \ell(a) da}{\ell(x)}$$

where $\pi(a)$ is the proportion disabled at exact age a .

Theoretical definitions

Life expectancy at age x is defined as

$$e(x) = \frac{\int_x^{\infty} \ell(a) da}{\ell(x)}$$

Then we can define disability-free life expectancy as

$$e^{DF}(x) = \frac{\int_x^{\infty} [1 - \pi(a)] \ell(a) da}{\ell(x)}$$

where $\pi(a)$ is the proportion disabled at exact age a .

It represents the conditional probability that an individual of this cohort is disabled at age a given he/she survived up to age a .

Additional info

- ▶ For a statistical foundation of the method see Imai & Soneji (2007) (including confidence intervals)
- ▶ For a guide see: Health Expectancy Calculation by the Sullivan Method: A Practical Guide
- ▶ See Decomposing Gaps in Healthy Life Expectancy. Van Raalte and Nepomuceno 2020

Challenge 2: Get (any source) age-specific prevalences and apply the Sullivan method in R. Follow the practical guide if you want to and be aware of the method's limitations (e.g. same mortality schedule).



Available online at www.sciencedirect.com



ScienceDirect

Social Science Research 37 (2008) 1235–1252

Social
Science
RESEARCH

www.elsevier.com/locate/ssresearch

Long and happy living: Trends and patterns of happy life expectancy in the U.S., 1970–2000

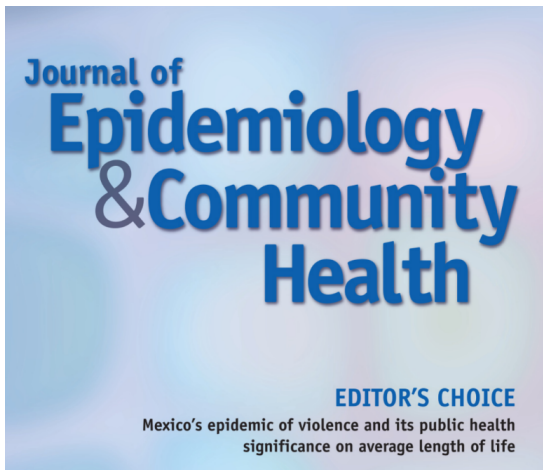
Yang Yang

Department of Sociology, Population Research Center and Center on Aging at NORC, The University of Chicago, 1126 E. 59th Street, Chicago, IL 60637, USA

Available online 27 August 2007

Table 2
Life expectancy in happiness by age and sex: U.S. 1970–2000

| Expectation of life | Men | | | | | Women | | | | |
|-----------------------------|-------|-------|-------|-------|-----------|-------|-------|-------|-------|-----------|
| | 1970 | 1980 | 1990 | 2000 | 1970–2000 | 1970 | 1980 | 1990 | 2000 | 1970–2000 |
| <i>At age 30 years</i> | | | | | | | | | | |
| Total (TLE) | 40.5 | 42.8 | 44.0 | 45.9 | 5.4 | 46.9 | 49.3 | 50.1 | 50.5 | 3.6 |
| Happy (HapLE) | 34.8 | 37.5 | 39.3 | 41.6 | 6.8 | 40.8 | 43.0 | 43.9 | 44.4 | 3.6 |
| Very happy (VHapLE) | 13.9 | 14.7 | 15.2 | 15.8 | 1.9 | 17.3 | 17.3 | 16.7 | 16.0 | –1.3 |
| Pretty happy (PHapLE) | 20.9 | 22.8 | 24.2 | 25.8 | 4.9 | 23.5 | 25.7 | 27.2 | 28.4 | 4.9 |
| Unhappy (UHapLE) | 5.7 | 5.2 | 4.7 | 4.3 | –1.4 | 6.1 | 6.3 | 6.2 | 6.1 | 0.0 |
| <i>% of life expectancy</i> | | | | | | | | | | |
| Total | 100.0 | 100.0 | 100.0 | 100.0 | | 100.0 | 100.0 | 100.0 | 100.0 | |
| Happy | 86.0 | 87.8 | 89.3 | 90.7 | 4.7 | 86.9 | 87.2 | 87.6 | 87.9 | 1.0 |
| Very happy | 34.4 | 34.5 | 34.4 | 34.4 | 0.0 | 36.9 | 35.1 | 33.3 | 31.6 | –5.3 |
| Pretty happy | 51.6 | 53.3 | 54.9 | 56.3 | 4.7 | 50.1 | 52.2 | 54.3 | 56.3 | 6.2 |
| Unhappy | 14.0 | 12.2 | 10.7 | 9.3 | –4.7 | 13.1 | 12.8 | 12.4 | 12.1 | –1.0 |



An example

- Numerous studies have documented an increase in drug-related violence in Mexico after 2005.

An example

- ▶ Numerous studies have documented an increase in drug-related violence in Mexico after 2005.
- ▶ This is particularly notable in Mexico, which had one of the lowest homicide rates in Latin America

An example

- ▶ Numerous studies have documented an increase in drug-related violence in Mexico after 2005.
- ▶ This is particularly notable in Mexico, which had one of the lowest homicide rates in Latin America
- ▶ Few studies have used the perception of vulnerability to assess the impact of violence on the quality of life.

An example

- ▶ Numerous studies have documented an increase in drug-related violence in Mexico after 2005.
- ▶ This is particularly notable in Mexico, which had one of the lowest homicide rates in Latin America
- ▶ Few studies have used the perception of vulnerability to assess the impact of violence on the quality of life.
- ▶ Aim: calculate the number of years that Mexicans would spend living with vulnerability.

Table 1 Prevalence of self-reported vulnerability among Mexicans (%), 2005, 2010 and 2014

| Age-group | State | | | Home | | |
|-----------|--------|------|-----------|--------|------|-----------|
| | Female | Male | p Value * | Female | Male | p Value * |
| 2005 | | | | | | |
| 20-29 | 54 | 49 | 0.000 | 16 | 13 | 0.000 |
| 30-39 | 56 | 51 | 0.000 | 17 | 13 | 0.000 |
| 40-49 | 56 | 49 | 0.000 | 16 | 13 | 0.000 |
| 50-59 | 54 | 46 | 0.000 | 15 | 12 | 0.000 |
| 60-69 | 51 | 43 | 0.000 | 14 | 9 | 0.000 |
| 70-79 | 44 | 41 | 0.125 | 10 | 10 | 0.723 |
| 80-89 | 37 | 35 | 0.478 | 9 | 7 | 0.387 |
| 90+ | 27 | 40 | 0.160 | 11 | 12 | 0.876 |
| 2010 | | | | | | |
| 20-29 | 67 | 63 | 0.000 | 17 | 13 | 0.000 |
| 30-39 | 71 | 65 | 0.000 | 21 | 17 | 0.000 |
| 40-49 | 72 | 67 | 0.000 | 23 | 18 | 0.000 |
| 50-59 | 71 | 67 | 0.000 | 23 | 19 | 0.000 |
| 60-69 | 67 | 65 | 0.085 | 21 | 19 | 0.025 |
| 70-79 | 63 | 59 | 0.016 | 17 | 15 | 0.115 |
| 80-89 | 58 | 54 | 0.200 | 14 | 10 | 0.036 |
| 90+ | 54 | 47 | 0.357 | 19 | 15 | 0.495 |
| 2014 | | | | | | |
| 20-29 | 72 | 63 | 0.000 | 22 | 16 | 0.000 |
| 30-39 | 74 | 63 | 0.000 | 28 | 21 | 0.000 |
| 40-49 | 74 | 65 | 0.000 | 30 | 24 | 0.000 |
| 50-59 | 74 | 67 | 0.000 | 30 | 25 | 0.000 |
| 60-69 | 72 | 66 | 0.000 | 27 | 24 | 0.007 |
| 70-79 | 68 | 63 | 0.001 | 23 | 18 | 0.000 |
| 80-89 | 62 | 59 | 0.166 | 17 | 17 | 0.871 |
| 90+ | 63 | 55 | 0.250 | 13 | 14 | 0.715 |

Data from the ENSI-2005, ENSI-2010¹⁵ and ENVIPE-2014¹⁶ surveys.

*p Values of differences in the prevalence of vulnerability between females and males were estimated with a normal z-test.

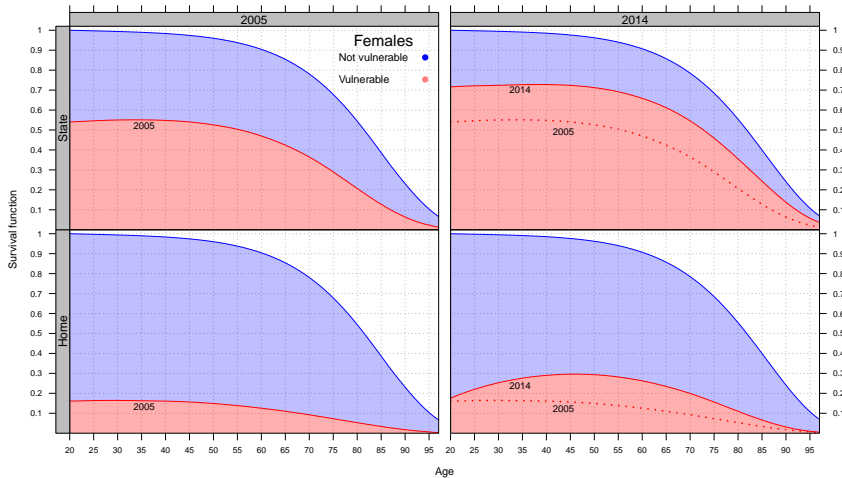


Table 2 Mexican life expectancy with and without vulnerability at selected ages, 2005, 2010 and 2014

| | | | | | Vulnerable expectancy (% of total) | |
|---------|-----|--------------------------|--------------------------------|---------------------|------------------------------------|------|
| | | | Vulnerable expectancy (95% CI) | | | |
| | Age | Life expectancy (95% CI) | State | Home | State | Home |
| 2005 | | | | | | |
| Females | 20 | 59.2 (59.2 to 59.3) | 30.1 (29.7 to 30.5) | 8.4 (8.2 to 8.7) | 51 | 14 |
| | 40 | 40.0 (40.0 to 40.1) | 19.4 (19.1 to 19.9) | 5.2 (5.1 to 5.6) | 49 | 13 |
| | 60 | 22.4 (22.4 to 22.5) | 9.6 (9.3 to 10.0) | 2.4 (2.3 to 2.7) | 43 | 11 |
| | 80 | 9.2 (9.2 to 9.3) | 2.9 (2.5 to 3.4) | 0.7 (0.5 to 1.0) | 31 | 8 |
| Males | 20 | 54.4 (54.4 to 54.5) | 24.9 (24.5 to 25.4) | 6.5 (6.3 to 6.9) | 46 | 12 |
| | 40 | 36.5 (36.5 to 36.6) | 15.9 (15.6 to 16.4) | 4.1 (3.9 to 4.4) | 44 | 11 |
| | 60 | 20.2 (20.2 to 20.3) | 8.0 (7.7 to 8.4) | 2.1 (1.9 to 2.4) | 40 | 11 |
| | 80 | 8.6 (8.6 to 8.7) | 2.6 (2.2 to 3.0) | 1.0 (0.7 to 1.4) | 30 | 12 |
| 2010 | | | | | | |
| Females | 20 | 59.3 (59.3 to 59.4) | 39.8 (39.4 to 40.2) | 11.7 (11.5 to 12.1) | 67 | 20 |
| | 40 | 40.1 (40.1 to 40.2) | 26.6 (26.3 to 27.0) | 8.1 (7.9 to 8.4) | 66 | 20 |
| | 60 | 22.5 (22.5 to 22.5) | 14.0 (13.7 to 14.4) | 4.1 (3.9 to 4.4) | 62 | 18 |
| | 80 | 9.3 (9.3 to 9.4) | 5.1 (4.8 to 5.5) | 1.4 (1.2 to 1.7) | 55 | 16 |
| Males | 20 | 53.8 (53.8 to 53.9) | 34.0 (33.6 to 34.4) | 8.6 (8.4 to 8.9) | 63 | 16 |
| | 40 | 36.4 (36.4 to 36.5) | 22.8 (22.5 to 23.3) | 6.1 (5.9 to 6.4) | 63 | 17 |
| | 60 | 20.2 (20.2 to 20.3) | 12.0 (11.7 to 12.4) | 3.1 (2.9 to 3.3) | 59 | 15 |
| | 80 | 8.5 (8.5 to 8.6) | 4.4 (4.1 to 4.8) | 1.0 (0.8 to 1.3) | 52 | 12 |
| 2014 | | | | | | |
| Females | 20 | 59.5 (59.0 to 60.1) | 42.3 (41.6 to 43.0) | 15.3 (15.0 to 15.8) | 71 | 26 |
| | 40 | 40.3 (39.8 to 40.8) | 28.2 (27.7 to 28.9) | 10.6 (10.3 to 11.0) | 70 | 26 |
| | 60 | 22.6 (22.3 to 23.0) | 15.1 (14.7 to 15.6) | 5.2 (4.9 to 5.5) | 67 | 23 |
| | 80 | 9.4 (9.3 to 9.6) | 5.5 (5.2 to 5.9) | 1.4 (1.2 to 1.7) | 59 | 15 |
| Males | 20 | 54.4 (53.7 to 55.1) | 34.6 (34.0 to 35.4) | 11.1 (10.8 to 11.5) | 64 | 20 |
| | 40 | 36.6 (36.1 to 37.1) | 23.4 (22.9 to 24.1) | 8.0 (7.7 to 8.4) | 64 | 22 |
| | 60 | 20.4 (20.1 to 20.7) | 12.7 (12.3 to 13.2) | 4.1 (3.8 to 4.4) | 63 | 20 |
| | 80 | 8.7 (8.6 to 8.9) | 5.0 (4.6 to 5.4) | 1.4 (1.2 to 1.7) | 57 | 16 |

Authors' calculations, data from the ENSI-2005, ENSI-2010¹⁵ and ENVIPE-2014¹⁶ surveys, and period life tables.^{17 18}

Life expectancy decomposition

In the 1980s, several authors developed similar approaches: Pollard (1982), Andreev (1982), Arriaga (1984), Pressat (1985) ...

We focus on Arriaga's method

Arriaga (1984)

Arriaga (1984) Effects of mortality change by age groups on life expectancies ($\sum_n \Delta_x = \text{Total change}$):

$${}_n\Delta_x = \underbrace{\frac{\ell_x^1}{\ell_0^1} \left(\frac{{}_nL_x^2}{\ell_x^2} - \frac{{}_nL_x^1}{\ell_x^1} \right)}_{\text{Direct effect}} + \underbrace{\frac{T_{x+n}^2}{\ell_0^1} \left(\frac{\ell_x^1}{\ell_x^2} - \frac{\ell_{x+n}^1}{\ell_{x+n}^2} \right)}_{\text{Indirect and interaction effects}}$$

Arriaga (1984) Effects of mortality change by age groups on life expectancies ($\sum_n \Delta_x = \text{Total change}$):

$${}_n\Delta_x = \underbrace{\frac{\ell_x^1}{\ell_0^1} \left(\frac{{}_nL_x^2}{\ell_x^2} - \frac{{}_nL_x^1}{\ell_x^1} \right)}_{\text{Direct effect}} + \underbrace{\frac{T_{x+n}^2}{\ell_0^1} \left(\frac{\ell_x^1}{\ell_x^2} - \frac{\ell_{x+n}^1}{\ell_{x+n}^2} \right)}_{\text{Indirect and interaction effects}}$$

- Change in mortality rates between ages x and $x + n \longrightarrow$ effect of change in number of years lived between x and $x + n$ on life expectancy.

Arriaga (1984) Effects of mortality change by age groups on life expectancies ($\sum_n \Delta_x = \text{Total change}$):

$${}_n\Delta_x = \underbrace{\frac{\ell_x^1}{\ell_0^1} \left(\frac{{}_nL_x^2}{\ell_x^2} - \frac{{}_nL_x^1}{\ell_x^1} \right)}_{\text{Direct effect}} + \underbrace{\frac{T_{x+n}^2}{\ell_0^1} \left(\frac{\ell_x^1}{\ell_x^2} - \frac{\ell_{x+n}^1}{\ell_{x+n}^2} \right)}_{\text{Indirect and interaction effects}}$$

- Change in mortality rates between ages x and $x + n \longrightarrow$ effect of change in number of years lived between x and $x + n$ on life expectancy.
- Contribution resulting from the person-years to be added because additional survivors at age $x + n$ are exposed to new mortality conditions.

Arriaga (1984) Effects of mortality change by age groups on life expectancies ($\sum_n \Delta_x = \text{Total change}$):

$${}_n\Delta_x = \underbrace{\frac{\ell_x^1}{\ell_0^1} \left(\frac{{}_nL_x^2}{\ell_x^2} - \frac{{}_nL_x^1}{\ell_x^1} \right)}_{\text{Direct effect}} + \underbrace{\frac{T_{x+n}^2}{\ell_0^1} \left(\frac{\ell_x^1}{\ell_x^2} - \frac{\ell_{x+n}^1}{\ell_{x+n}^2} \right)}_{\text{Indirect and interaction effects}}$$

- Change in mortality rates between ages x and $x + n \longrightarrow$ effect of change in number of years lived between x and $x + n$ on life expectancy.
- Contribution resulting from the person-years to be added because additional survivors at age $x + n$ are exposed to new mortality conditions.

Note: for the open-ended age group there is only direct effect:

$${}_{\infty}\Delta_x = \frac{\ell_x^1}{\ell_0^1} \left(\frac{T_x^2}{\ell_x^2} - \frac{T_x^1}{\ell_x^1} \right)$$

Age-specific decomposition Exercise

Extension of causes of death Suppose there are $i = 1, 2, \dots, k$ causes of death. Following multiple decrements operations

Extension of causes of death Suppose there are $i = 1, 2, \dots, k$ causes of death. Following multiple decrements operations

$${}_n\Delta_x^i = {}_n\Delta_x \frac{{}_nm_{x,i}^2 - {}_nm_{x,i}^1}{{}_nm_x^2 - {}_nm_x^1}$$

Extension of causes of death Suppose there are $i = 1, 2, \dots, k$ causes of death. Following multiple decrements operations

$$\begin{aligned} {}_n\Delta_x^i &= {}_n\Delta_x \frac{{}_nm_{x,i}^2 - {}_nm_{x,i}^1}{{}_nm_x^2 - {}_nm_x^1} \\ &= {}_n\Delta_x \frac{{}_nR_{x,i}^2[{}_nm_x^2] - {}_nR_{x,i}^1[{}_nm_x^1]}{{}_nm_x^2 - {}_nm_x^1} \end{aligned}$$

where ${}_nR_{x,i}^t$ is the proportion of deaths from cause i in age groups x to $x + n$ in population t , and ${}_n\Delta_x$ is the contribution of all-cause mortality differences in the same age group. ${}_nm_x^t$ is the mortality rate in the same age groups of population t .

Example

- ▶ **Violence** is main public health issue in Latin America.

Example

- ▶ **Violence** is main public health issue in Latin America.
- ▶ This region has the **highest** homicide rate in the world (16.3 per 100,000).

Example

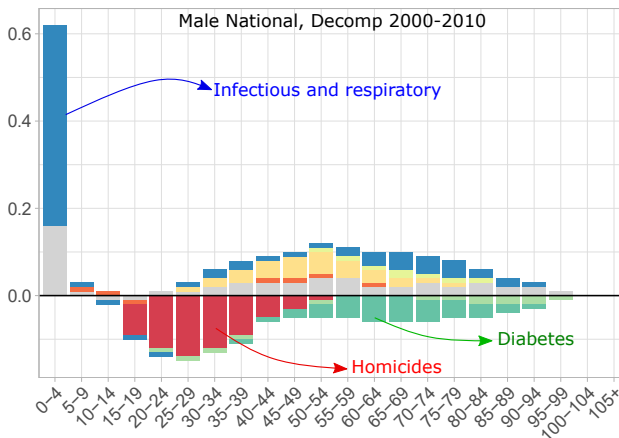
- ▶ **Violence** is main public health issue in Latin America.
- ▶ This region has the **highest** homicide rate in the world (16.3 per 100,000).
- ▶ Central American countries → **upsurge** in homicides in the new century.

Example

- ▶ **Violence** is main public health issue in Latin America.
- ▶ This region has the **highest** homicide rate in the world (16.3 per 100,000).
- ▶ Central American countries → **upsurge** in homicides in the new century.
- ▶ **In Mexico, rates doubled between 2007 and 2012** (9.3 → 18.6).

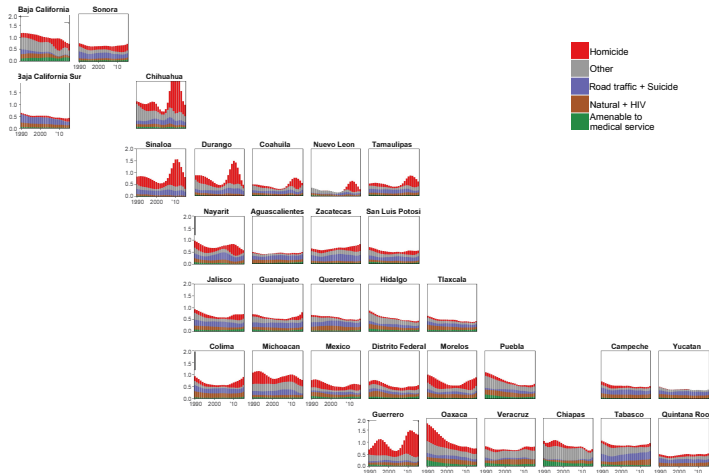
As a result

- Male life expectancy **stagnated** in the first decade of the 2000's ($\sim 72y$)



Application to temporary life expectancy

► Males between 15 and 50



Rostock Retreat Visualization Challenge: Michael Boissonneault, Jorge Cimentada, Juan Galeano, Corina Huisman, Ilya Kashnitsky, and Nikola Sander, 2017