

Bivariate data with ridges: two-dimensional smoothing of mortality rates

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Abstract

In this article we explore some bivariate smoothing methods with partial differential regularizations designed to handle smooth bivariate surfaces with occasional ridges. We apply our technique to smoothing mortality rates.

Mortality rates are typically smoothed over two dimensions: age and time. Occasional ridges occur due to period effects (e.g., deaths due to wars and epidemics) and cohort effects (e.g., the effects of wars and epidemics on the survivors).

We propose three new practical methods of smoothing mortality rates over age and time. The first method uses bivariate thin plate splines. The second uses a similar procedure but with lasso-type regularization. The third method also uses bivariate lasso-type regularization, but allows for both period and cohort effects. In these smoothing methods, the logarithms of mortality rates are modelled as the sum of four components: a smooth bivariate function of age and time, smooth one-dimensional cohort effects, smooth one-dimensional period effects and random errors. Cross validation is used to compare these new smoothing methods with existing approaches.

Although our methods are designed to smooth logarithms of mortality rates, they are generic enough to be applied to any bivariate data with occasional ridges.

Keywords: Bivariate data, nonparametric smoothing, mortality rates, graduation, cohort effects, period effects.

1 Introduction

Mortality rates are used to compute life tables, life expectancies, insurance premiums, and other items of interest to demographers and actuaries. However, mortality rates are noisy, and so it is useful to smooth them in order to obtain better estimates with smaller variance. (In demography, smoothing mortality rates is known as “graduation”.) Mortality rates also contain occasional non-smooth features, usually due to wars and epidemics, which are manifest as period effects (additional deaths in a particular year) and cohort effects (changed mortality rates of the survivors). These appear as ridges in the otherwise smooth surface, and any effective smoothing methods applied to mortality data need to allow for these features.

Several nonparametric smoothing approaches have been proposed in the past (e.g., [Schuette, 1978](#); [Portnoy, 1997](#); [Hyndman and Ullah, 2007](#); [Kirkby and Currie, 2010](#)), but none to our knowledge that exploit all the features of mortality rates. In this paper, we propose several new bivariate smoothing methods for mortality data, the last of which also allows for both period and cohort effects. We compare our new methods, and some existing methods, using a cross-validation procedure.

The methods we propose are extensions and combinations of quantile smoothing splines (see, for example, [Koenker et al., 1994](#); [Portnoy, 1997](#); [He et al., 1998](#)) with partial differential regularizations ([Sangalli, 2014](#)). While our methods are generally applicable to any bivariate data with ridges, we restrict our discussion here to their application to smoothing natural logarithms of human mortality rates.

Let $M_{x,t}$ denote an observed mortality rate $M_{x,t}$ for a particular age x and for a particular year t , defined as $M_{x,t} = D_{x,t}/E_{x,t}$, where $D_{x,t}$ is the number of deaths during year t for people who died being x years old, and $E_{x,t}$ is the total number of years lived by people aged x during year t . In practice, $E_{x,t}$ is usually approximated by the mid-year population of people aged x in year t .

As we can see from the definition, mortality rates are two dimensional: one dimension is time and the other dimension is age. Our aim is to smooth the bivariate surface in both the age (x) and time (t) dimensions, and to allow occasional ridges due to period effects (along x for a specific t) and cohort effects (along $x = t + k$ for a specific k).

To stabilize the variance of the noise, and to make the smoothness more uniform, it is necessary to take a transformation. While deaths can be considered Poisson ([Brillinger, 1986](#)), mortality rates are usually modelled in logarithms: $m_{x,t} = \log(M_{x,t})$. See, for example, [Lee and Carter](#)

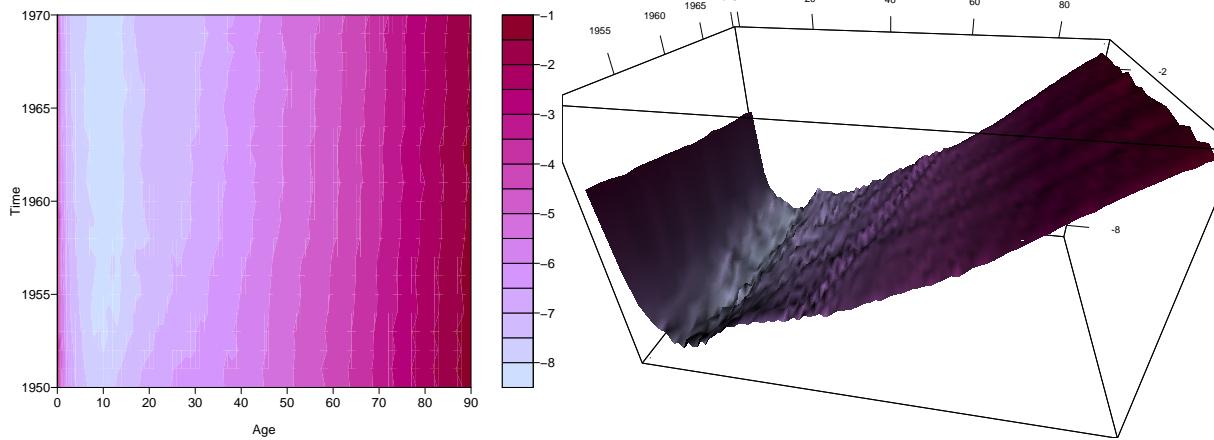


Figure 1: Natural logarithms of French female mortality rates.

(1992), Portnoy (1997) and Hyndman and Ullah (2007). Moreover, features of the data for low mortality rates (for ages from 1 to 40) have clearer shape after taking logarithms. Taking logarithms also makes sense from the point of view that different factors affect mortality in a multiplicative manner, and after taking logarithms the effects are then additive.

Figure 1 shows log mortality rates for females in France from 1950 to 1970. The data is taken from the demography package for R (Hyndman, 2012); it was originally sources from the Human Mortality Database (2008).

After taking logs the following features of the log mortality surface become evident:

- In the age dimension, the log mortality decreases rapidly for the early ages and reaches a minimum at age about 10 years. There is a “bump” around age 20, after which it increases almost linearly to the very old ages.
- For almost every age, mortality has decreased with time over the period of these data. It decreases more steeply (on the log scale) for younger ages than for older ages.
- The highest mortality is reached for older ages.
- There are diagonal ridges due to cohort effects. While these are not easy to see in Figure 1, later graphs will highlight their existence. Such patterns may be due to some extreme events experienced by a cohort of people when they were born, or in their early years.
- There are horizontal patterns (for a fixed year) due to period effects. Such patterns are usually due to some extreme environmental event such as a war or pandemic, affecting all people (with different magnitude) during a particular year. These are more evident during the periods 1914–1918 and 1939–1945 than in the years shown in Figure 1.

Each of these features should be preserved when smoothing mortality data because they represent “real” effects.

A classic method for smoothing mortality rates is to use a parametric non-linear function of age dependent on only a few coefficients. [Heligman and Pollard \(1980\)](#) were among the first to propose a formula which covers all living ages. Having such a function, the smoothing can be done by simply estimating the coefficients using, for example, least squares. This approach is one-dimensional (in x) but can be extended to two dimensions relatively easily. We do not follow this path because we do not want to be restricted to features easily described parametrically; we want the freedom to model any data features that appear. [Forfar et al. \(1988\)](#) discusses some alternative one-dimensional parametric approaches for smoothing mortality rates.

[Hyndman and Ullah \(2007\)](#) proposed a one-dimensional non-parametric approach for smoothing, based on penalized regression splines with a monotonicity constraint. We discuss this approach in more detail in Section 2.

In normal circumstances (when wars and pandemics are relatively uncommon), it is reasonable to assume that mortality rates are smooth in two dimensions: time and age, and so the main idea behind bivariate smoothing is to use both dimensions for estimating mortality at some two-dimensional point defined by time and age. The one-dimensional approach is (usually) to find a smooth function $f_t(x) = E[m_{x,t}]$ for each t . In contrast, bivariate smoothing looks for a smooth bivariate function $f(x,t) = E[m_{x,t}]$. By allowing the assumption of smoothness in both dimensions, better performance should be possible due to the additional information included in the estimation.

[Currie et al. \(2004\)](#) proposed using two-dimensional P-splines for smoothing and forecasting mortality rates. [Camarda \(2012\)](#) implemented this approach along with a one-dimensional version in the R package MortalitySmooth. The latter authors acknowledge that this method is not designed to work efficiently for ages younger than 10.

[Kirkby and Currie \(2010\)](#) extended the approach of [Currie et al. \(2004\)](#) to take into account period effects. The method is based on a Poisson model of deaths using a GLM for estimation, with the period effects estimated in a multi-step procedure. Being an extension of the [Currie et al. \(2004\)](#) approach, this method also lacks the ability to estimate mortality rates efficiently for young ages.

[Camarda et al. \(2010\)](#) proposed to use special bases for P-splines to fit logarithms of mortality rates. This helps to overcome problems related to the steep slope at early ages (which is the obstacle for the methods described in [Currie et al. \(2004\)](#) and [Kirkby and Currie \(2010\)](#)). Unfortunately, the authors have not made available any implementation of their method.

To solve the problem of abrupt changes in the data, we prefer the L_1 norm in place of the L_2 norm. We use it for regularization as well as a measure of the closeness of the approximation to the data. The L_1 norm is often used because it is robust when the data contain outliers (see, for example, [Schuette, 1978](#); [Portnoy, 1997](#)). While this is a useful feature, the main reason we adopt the L_1 norm here is different.

When the L_2 norm is applied to second derivatives in order to regularize the estimated function, abrupt changes in the data will be over-smoothed. This occurs because the L_2 norm penalizes large and abrupt changes much more heavily than smaller and smoother changes. Consequently abrupt features such as ridges are distorted while attempting to reduce noise.

In contrast, the L_1 norm does not possess such a feature: the “cost” of a single big change is exactly the same as sum of the “costs” of smaller changes with the same sign and combined magnitude equal to the magnitude of the big change. Therefore, there is no tendency to over-smooth abrupt features in the surface.

In the next five sections, we describe five smoothing algorithms, the last of which is our preferred procedure:

1. The [Hyndman and Ullah \(2007\)](#) algorithm (Section 2), is implemented in the demography R package ([Hyndman, 2012](#)), and smooths mortality rates only in the age dimension. This algorithm is presented for comparison only.
2. The [Camarda \(2012\)](#) algorithm (Section 3), is implemented in the MortalitySmooth package, and smooths mortality rates in both dimensions, although it is only designed to work for ages greater than 10. This algorithm is also presented for comparison only.
3. Section 4 describes a new algorithm that uses two-dimensional thin plate splines and therefore uses both dimensions — time and age — for smoothing.
4. Section 5 describes another new algorithm that uses Lasso-type regularization and also uses both dimensions for smoothing. This algorithm copies thin plate splines in many ways, but it uses the L_1 norm instead of the L_2 norm.

5. The last algorithm (Section 6) also uses Lasso-type regularization and both dimensions for smoothing, but incorporates ridges to account for cohort and period effects. This improves the performance and also provides greater insight to the structure of the mortality data.

The minimisation problem of the last two algorithms can be reduced to quantile regression minimisation problems (see Section 5), and therefore we use quantile regression software ([Koenker, 2013](#)) to implement these algorithms.

These five algorithms are compared in Section 7 using a cross-validation procedure. Finally, we provide some discussion and conclusions in Section 8.

2 Hyndman-Ullah (2007) method

[Hyndman and Ullah \(2007\)](#) proposed a method for smoothing mortality rates across ages in each year. The method is intentionally one-dimensional to allow for a forecasting procedure, applied after smoothing, that takes into account variation in the time dimension. An implementation of the method is provided in the demography package for R ([Hyndman, 2012](#)).

This smoothing method uses constrained weighted penalized spline regression applied independently for each year. Weighted penalized spline regression involves calculating a vector β which minimizes the expression

$$\|w(y - X\beta)\|^2 + \lambda^2 \beta^T D \beta,$$

where y is a vector of observations, X is a matrix representing linear spline bases, $D = \text{diag}(0, 0, 1, 1, \dots, 1)$ is a diagonal matrix, w is a vector of weights and λ is a parameter (see, for example, [Ruppert et al., 2003](#)).

In the case of smoothing mortality rates, observations in year t are given by $y_i = m_{x_i, t}$ for age group x_i years old. The weights w_i are taken as the inverse of the estimated variances of y_i . Assuming deaths follow a Poisson distribution, and using a Taylor series approach, [Hyndman and Booth \(2008\)](#) estimate the variance of y_i as $\sigma_i^2 \approx (E_{x_i, t} M_{x_i, t})^{-1}$, where $E_{x_i, t}$ is the mid-year population of people aged x_i years in year t .

Moreover such splines are constrained to ensure that the resulting function $f(x)$ is monotonically increasing for $x \geq c$ for some c (for example 50 years). [Hyndman and Ullah \(2007\)](#) use a modified version of the method described in [Wood \(1994\)](#) to implement this constraint.

The result of this approach is a surface which is smooth in the age dimension but still “wiggly” in the time dimension (Figure 2).

The residuals (Figure 3) show some serial correlation for early ages as well as diagonal ridges which are cohort effects (effects related to people born in the same year). For example Figure 4 reveals some serial correlation of the residuals for ages 1 and 2. However, it is clear that the residuals do not show any horizontal patterns due to period effects. This is expected, because separate smoothing has been done independently for each year.

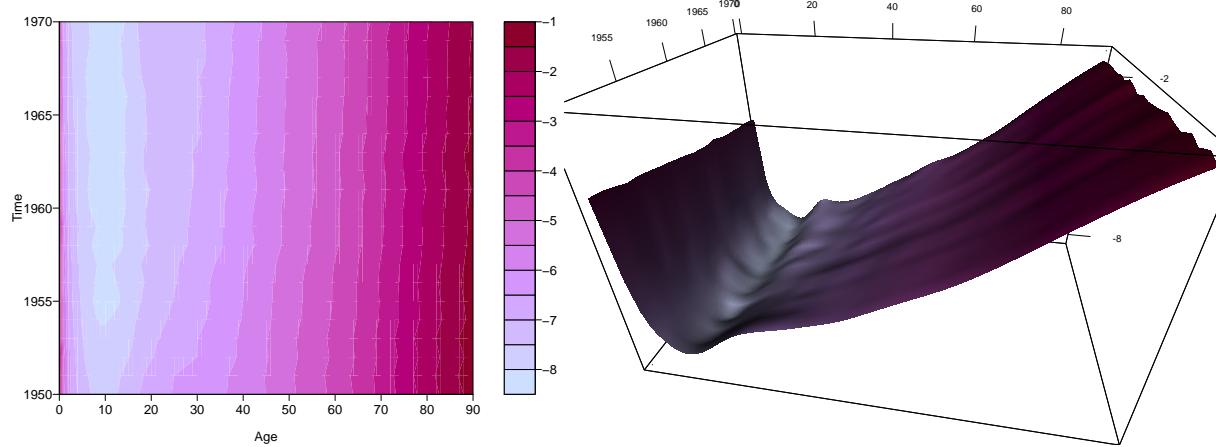


Figure 2: French female mortality rates smoothed by Hyndman and Ullah (2007) method.

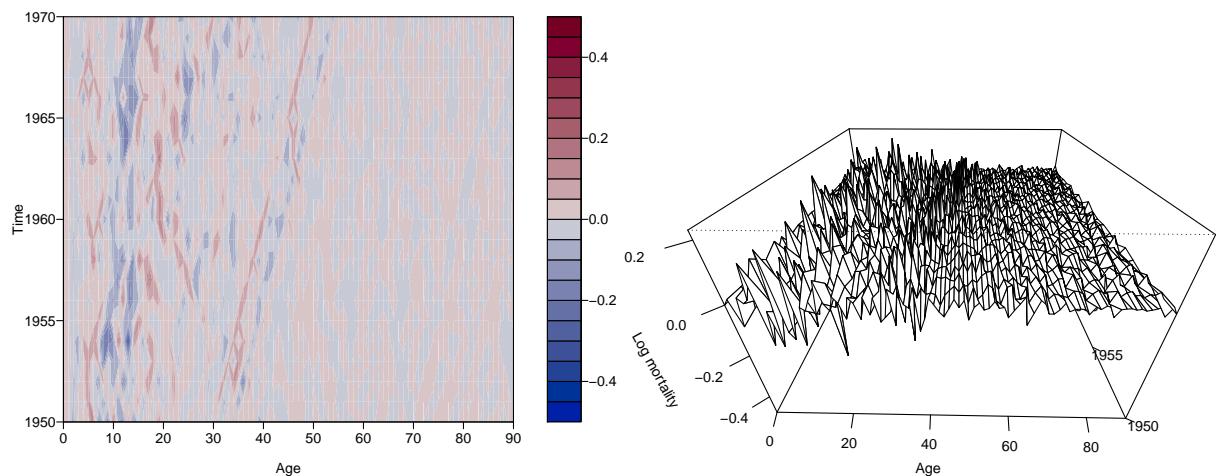


Figure 3: French female mortality rates residuals after smoothing by Hyndman and Ullah (2007) method.

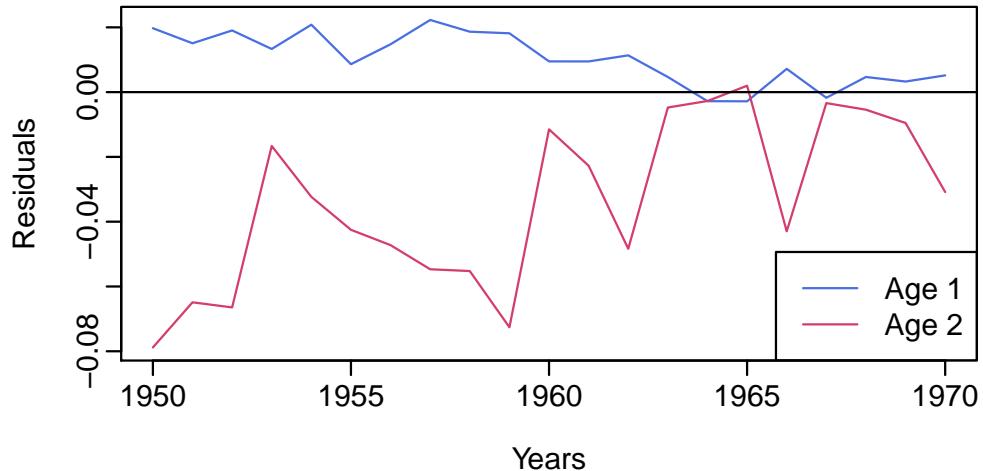


Figure 4: French female mortality rates residuals for ages 1 and 2 after smoothing in age dimension.

3 Camarda (2012) method

Camarda (2012) implements a two-dimensional method using P-splines for smoothing mortality rates in the MortalitySmooth package for R. For ages 0 to 10, the result of smoothing is notably biased (Figures 5 and 6). As we can see in Figure 6 the residuals are serially correlated for early ages. Also diagonal ridges due to cohort effects and horizontal ridges due to period effects are visible.

Camarda (2012) acknowledge that the method was not designed for smoothing of the youngest ages. Nevertheless, we still use it as the comparisons clearly show what problems we faced and have overcome.

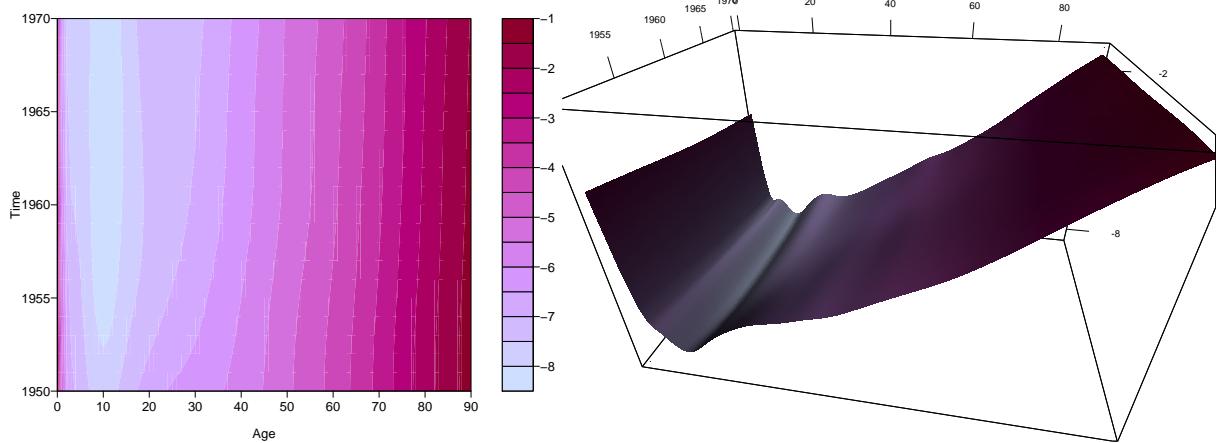


Figure 5: French female mortality rates smoothed by Camarda (2012) method.

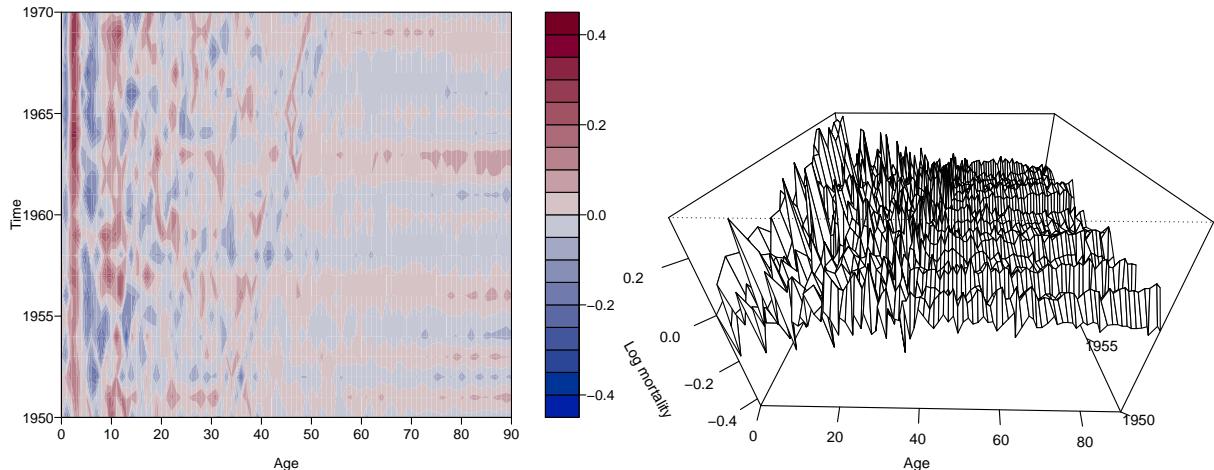


Figure 6: French female mortality rates residuals after smoothing by [Camarda \(2012\)](#) method.

4 Boosted thin plate splines

Thin plate splines work well in many cases ([Wood, 2006](#)). However, in case of mortality data, direct application of thin plate splines (or adaptive thin plate splines where flexibility varies) to the logs of mortality rates does not lead to precise and unbiased results, especially for early ages. This is the same problem that the [Camarda \(2012\)](#) method experiences for early ages.

We speculate that the reasons for the problems are twofold:

- (a) The log mortality rate surface is very steep at early ages, and twisted along the time dimension due to more rapid decrease in mortality for younger ages compare to older ages; and
- (b) thin plate splines penalize big errors much heavier than small errors.

This leads to the situation when abrupt jumps in the mortality data generate errors in the proximity of the jumps, causing unsatisfactory performance of thin plate splines over the abrupt surface.

Consequently, improved performance is possibly by first “flattening” the surface and then applying adaptive thin plates splines to the flattened surface before reversing the flattening procedure.

The inputs for the flattening procedure are log mortality rates from year t_0 to year t_1 . We denote these inputs as $m_{x,t}$, where x is the age group and t is the time. We split the data into two halves with the earliest years of observation in the first set of data, and the later years in the second set of data. We then estimate a very crude surface based on the median log mortality by age

for these two sets of data. This crude surface is subtracted from the data, and the resulting differences are then smoothed using thin plate splines.

This has some similarities to the “twicing” procedure proposed in [Tukey \(1977\)](#). It can also be considered as rudimentary two-step “boosting” (see, for example, [Bühlmann and Yu, 2003](#)).

We now outline the procedure.

1. The mid-point year is at time $t_{0.5} = (t_0 + t_1)/2$. Data where $t \leq t_{0.5}$ will belong to set one, and the remaining data will belong to set two. The age-specific medians for the two halves of the data are given by

$$m_{x,0}^* = \underset{t_0 \leq t \leq t_{0.5}}{\text{Median}}(m_{x,t}) \quad \text{and} \quad m_{x,1}^* = \underset{t_{0.5} < t \leq t_1}{\text{Median}}(m_{x,t}).$$

2. Each of the two sets of medians — for older and recent years — is smoothed using a standard smoothing method. Let us denote the resulting curves by $m_0(x)$ and $m_1(x)$.
3. These two curves are used to create an approximate, but very smooth surface for years from t_0 to year t_1 , by connecting points corresponding to same age in the smoothed curves by straight lines:

$$s(x, t) = \frac{(3t_1 + t_0 - 4t)m_0(x) + (4t - 3t_0 - t_1)m_1(x)}{2(t_1 - t_0)}.$$

4. The smooth surface $s(x, t)$ is subtracted from the original data to give $r_{x,t} = m_{x,t} - s(x, t)$. These flattened values lie on a surface that is not abrupt at early ages and is not twisted.
5. The flattened values $r_{x,t}$ are smoothed using adaptive thin plate splines to give $r(x, t)$.
6. The last step is to “un-flatten” the result obtained in the previous step: $f(x, t) = r(x, t) + s(x, t)$.

The resulting smooth surface is shown in Figure 7. The residuals, $m_{x,t} - f(x, t)$, are shown in Figure 8. They now look more uncorrelated than in Figures 3 and 6. Remaining diagonal ridges due to cohort effects, and remaining horizontal ridges due to period effects, are still clearly visible.

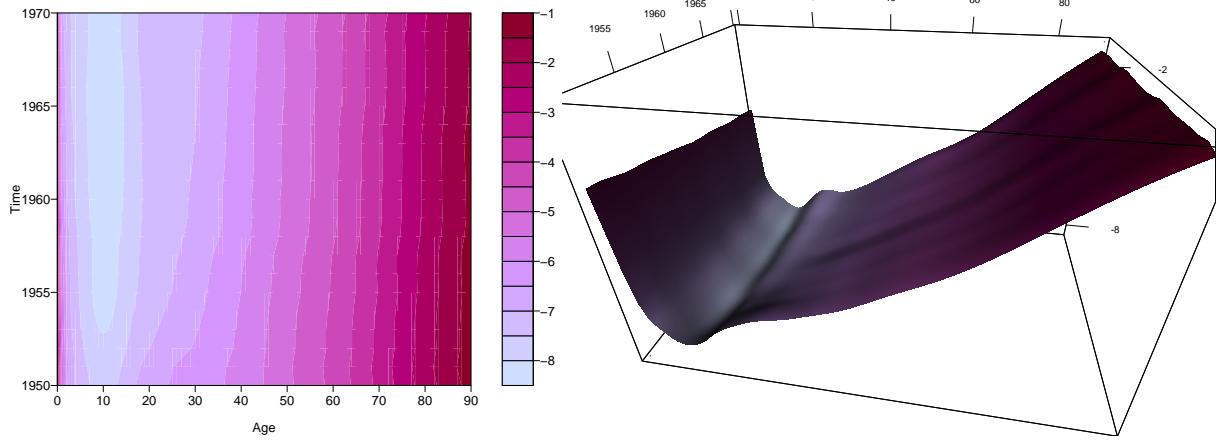


Figure 7: French female mortality rates smoothed with thin plate splines.

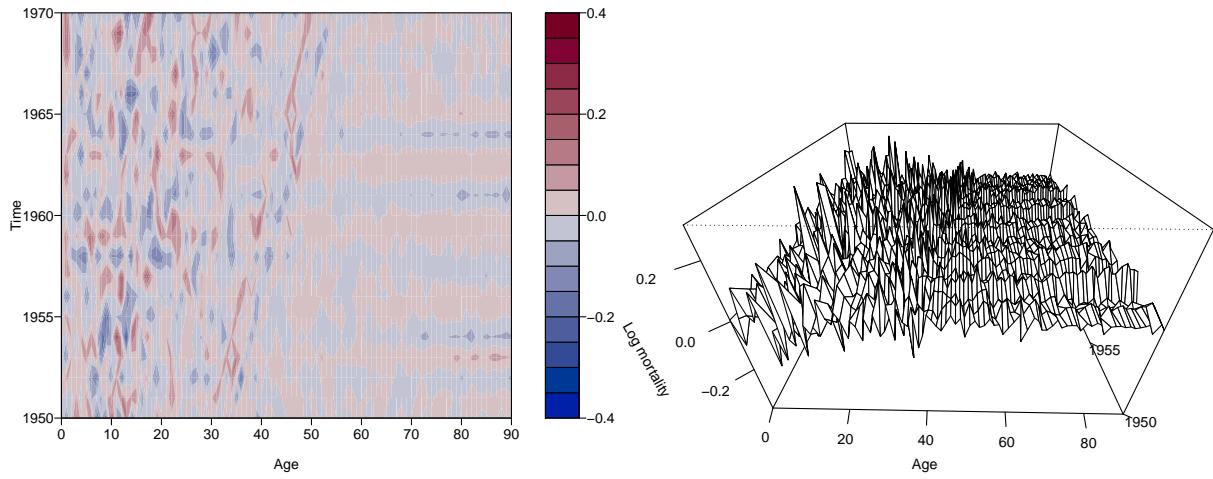


Figure 8: French female mortality rates residuals after smoothing with thin plate splines.

5 Quantile Lasso smoothing

A two dimensional thin plate spline is defined as the function $f(x, t)$ which minimises

$$J\left(\{y_i\}_{i=1}^n, f\right) = \sum_{i=1}^n (y_i - f(x_i, t_i))^2 + \lambda \int \left[\frac{\partial^2 f}{\partial x^2} + 2 \frac{\partial^2 f}{\partial x \partial t} + \frac{\partial^2 f}{\partial t^2} \right] dx dt$$

for some smoothing parameter $\lambda > 0$, knots $\{(x_i, t_i)\}_{i=1}^n$ and values $\{y_i\}_{i=1}^n$ (see for example [Wood, 2006](#)).

If the knots form a fine regular grid, then the integral can be approximated by a sum and so $J(\{y_i\}_{i=1}^n, f)$ can be approximated as

$$J(\{y_i\}_{i=1}^n, f) \approx \sum_{i=1}^n (y_i - f(x_i, t_i))^2 + \frac{\lambda}{n} \sum_{i=1}^n \left[\frac{\partial^2 f}{\partial x^2}(x_i, t_i) + 2 \frac{\partial^2 f}{\partial x \partial t}(x_i, t_i) + \frac{\partial^2 f}{\partial t^2}(x_i, t_i) \right].$$

Also if the knots form a fine regular grid, then the second partial derivatives at knots can be approximated as linear combinations of function values at nearby knots.

Denoting $\{y_i\}_{i=1}^n$ as vector y and $\{f(x_i, t_i)\}_{i=1}^n$ as vector z , then $J(\{y_i\}_{i=1}^n, f)$ can be approximated as

$$J(y, z) \approx \|y - z\|_{L_2}^2 + \frac{\lambda}{n} (\|D_{xx}z\|_{L_2}^2 + 2\|D_{xt}z\|_{L_2}^2 + \|D_{tt}z\|_{L_2}^2)$$

where D_{xx} , D_{xt} and D_{tt} are linear operators (matrices) which calculate approximations of vectors $\left\{ \frac{\partial^2 f}{\partial x^2}(x_i, t_i) \right\}_{i=1}^n$, $\left\{ \frac{\partial^2 f}{\partial x \partial t}(x_i, t_i) \right\}_{i=1}^n$ and $\left\{ \frac{\partial^2 f}{\partial t^2}(x_i, t_i) \right\}_{i=1}^n$.

Using the above expression, we can approximate a thin plate spline computed at its knots as

$$S(y) = \arg \min_z \left(\|y - z\|_{L_2}^2 + \frac{\lambda}{n} (\|D_{xx}z\|_{L_2}^2 + 2\|D_{xt}z\|_{L_2}^2 + \|D_{tt}z\|_{L_2}^2) \right).$$

In the case of smoothing mortality rates, y becomes the data vector containing log mortality rates (two-dimensional data packed as vector). The order of packing affects only the representation of matrices D_{xx} , D_{xt} and D_{tt} .

Following [Schuette \(1978\)](#), we now replace the L_2 norm with the L_1 norm to give smoothing with the Quantile Lasso. In addition, we use three different λ coefficients before every derivative to separately adjust the influence of each derivative on the smoothing. Therefore in this method we define smoothing as $Q(y) = \arg \min_z K(y, z)$ where

$$K(y, z) = \|y - Mz\|_{L_1} + \lambda_{xx}\|D_{xx}z\|_{L_1} + \lambda_{xt}\|D_{xt}z\|_{L_1} + \lambda_{tt}\|D_{tt}z\|_{L_1}$$

and y , D_{xx} , D_{xt} , D_{tt} are as described above. Since we use the same number of knots and data points, each positioned at the same places, our matrix M becomes an identity matrix.

For this approach, we do not use the “flattening” procedure described in [Section 4](#). While it would be possible to use it, the effect is negligible, and so for simplicity we have not included it.

Minimization of $K(y, z)$ appears to be difficult, but due to a well known procedure (described for example in [Wood, 2006](#)) the problem can be reduced to a quantile regression problem, which

then can be solved with existing software ([Koenker, 2013](#)). In this study we adopt the following reduction procedure:

- Matrices M , $\lambda_{xx}D_{xx}$, $\lambda_{xt}D_{xt}$, and $\lambda_{tt}D_{tt}$ are stacked on top of each other to give $R = [M', \lambda_{xx}D'_{xx}, \lambda_{xt}D'_{xt}, \lambda_{tt}D'_{tt}]'$.
- Vector y is extended by zeros until its length is equal to the number of rows in R :
$$y_{ext} = [y', 0']'.$$
- $K(y, z) = \|y - Mz\|_{L_1} + \lambda_{xx}\|D_{xx}z\|_{L_1} + \lambda_{xt}\|D_{xt}z\|_{L_1} + \lambda_{tt}\|D_{tt}z\|_{L_1}$ is replaced with the equivalent expression $K(y, z) = \|y_{ext} - Rz\|_{L_1}$.

Then finding $Q(y) = \arg \min_z (K(y, z))$ is a quantile regression problem.

The smoothing method described above is defined for some fixed parameters λ_{xx} , λ_{xt} and λ_{tt} , which need to be optimised to get maximum performance. As a measure of performance we use the predictive ability of the procedure, estimated using the mean absolute error based on five-fold cross validation. The function measuring performance depends on parameters λ_{xx} , λ_{xt} and λ_{tt} . This function may have many local minima which makes the process of finding optimal parameters difficult. We optimize parameters λ_{xx} , λ_{xt} and λ_{tt} using the optimization procedure “malschains” ([Bergmeir et al., 2012](#)) which tends to avoid local minima and therefore has a greater chance to find a global optimal solution than standard gradient descent algorithms.

Every subset of data has about 20% of missing values and they each have the same (but shifted) pattern (Figure 9). The points are missed in a regular pattern to ensure the distance between them is as large as possible. Assuming that distant points affect smoothed value less than close points, the result is a fair compromise between closeness to leave-one-out cross validation and good computational time. Clearly such pseudo leave-one-out cross validation requires about five times more resources (processor time) comparing to a single smoothing task over the whole data set.

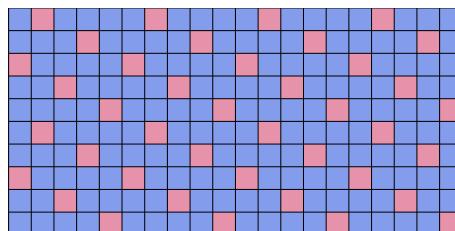


Figure 9: Missed data pattern for pseudo leave-one-out cross validation.

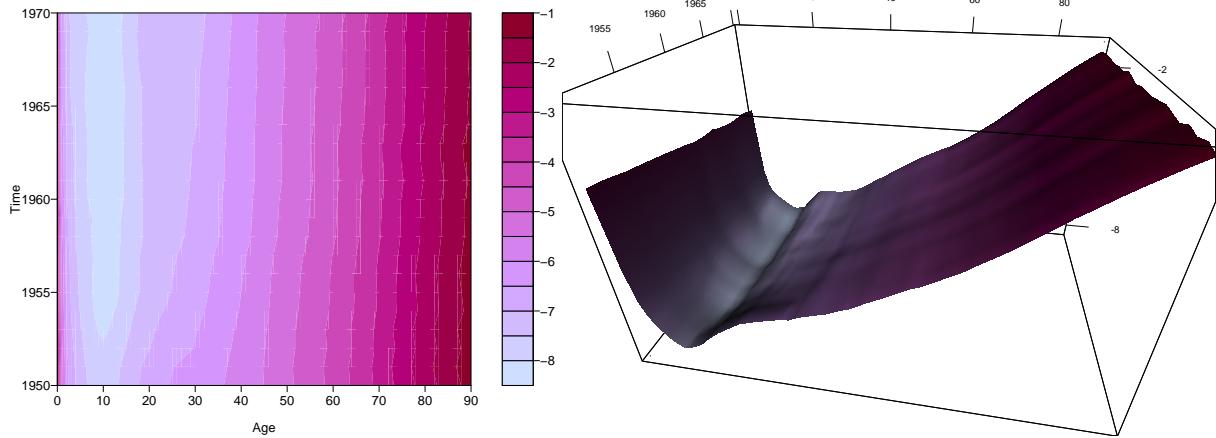


Figure 10: French female mortality rates smoothed with the Quantile Lasso.

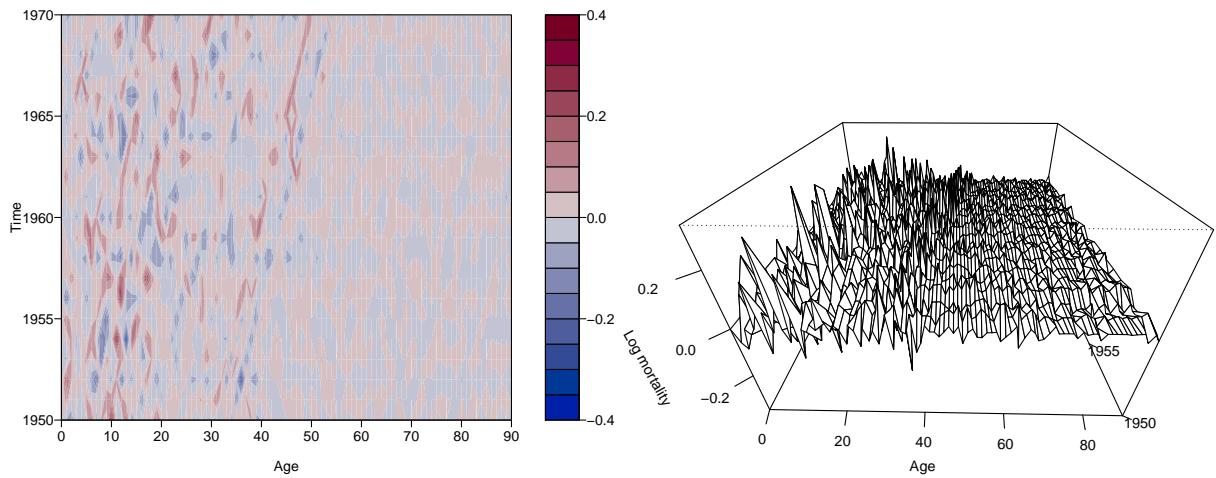


Figure 11: French female mortality rates residuals after smoothing with the Quantile Lasso.

The result of smoothing is shown in Figure 10. It is less “smooth” than the results of the previous two methods. Nevertheless we will see in Section 7 that this smoothing method reflects “features” of the data more precisely than two previous smoothing methods.

The residuals are shown in Figure 11. Visually it is difficult to find any serial correlation in the errors. However, cohort and period effects are clearly visible.

6 Quantile Lasso smoothing with cohort and period effects

The cohort and period effects seen in Figure 11 suggest that the smoothing model can be improved by incorporating these features explicitly. This leads us to our new and final smoothing method in which we first apply the Quantile Lasso algorithm of the previous section, and then

identify and incorporate significant period and cohort effects. We call this the SMILE method: Smooth Mortality Involving Lasso and period and cohort Effects.

To identify the period and cohort effects, we compute the residuals from the Quantile Lasso smoothing algorithm described in the previous section. Then we carry out the following tests.

1. Perform two-sided t-tests of the residuals over all diagonals to find diagonals with residual mean values significantly different from zero.
2. Perform one-sided sample correlation tests for residual diagonals to find diagonals with positively correlated errors (every diagonal is tested for serial correlation with lag one).
3. Perform two-sided t-tests of the residuals over all years to find years with residual mean values significantly different from zero.
4. Perform one-sided sample correlation tests to find years with positively correlated errors (residuals for every particular year are tested for serial correlation with lag one along age dimension).

The new smoothing model involves summing four components: smooth mortality rates, effects being non zero only along the diagonals identified in tests 1 and 2 above, period effects being non zero only along years identified in tests 3 and 4 above, and the noise. These four components are estimated using the following model:

$$Q(y) = \arg \min_{z_{sm}, z_{coh}, z_{long}} (K(y, z_{sm}, z_{coh}, z_{long})),$$

where

$$\begin{aligned} K(y, z_{sm}, z_{coh}, z_{long}) = & \|y - (z_{sm} + z_{coh} + z_{long})\|_{L_1} + \lambda_{xx}\|D_{xx}z_{sm}\|_{L_1} + \lambda_{xt}\|D_{xt}z_{sm}\|_{L_1} + \lambda_{tt}\|D_{tt}z_{sm}\|_{L_1} \\ & + \lambda_{coh}\|D_{coh}z_{coh}\|_{L_1} + \theta_{coh}\|z_{coh}\|_{L_1} + \lambda_{long}\|D_{long}z_{long}\|_{L_1} + \theta_{long}\|z_{long}\|_{L_1}; \end{aligned}$$

- y, D_{xx}, D_{xt} and D_{tt} are as described above;
- z_{sm}, z_{coh} and z_{long} are estimated components representing respectively smooth mortality surface, cohort effects restricted to some diagonals and period effects restricted to some years;
- D_{coh} is a linear differentiation operator representing a discrete version of the second directional derivative in the direction of vector $(1, 1)$;

- $D_{long} = D_{tt}$ is a linear differentiation operator representing a discrete version of the second derivative along the years axis;
- $\lambda_{xx}, \lambda_{xt}$, and λ_{tt} are parameters responsible for the smoothness of the mortality surface;
- λ_{coh} and λ_{long} are parameters responsible for the smoothness of the cohort effects and the period effects respectively;
- θ_{coh} and θ_{long} are parameters responsible for shrinking (respectively) the cohort effects and the period effects towards zero.

It may appear that components z_{sm} , z_{coh} and z_{long} duplicate each other. However, this is not the case because λ_{coh} and λ_{long} are restricted to values much greater than values of parameters λ_{xx} , λ_{xt} and λ_{tt} . Such restrictions make it difficult for z_{sm} , z_{coh} and z_{long} to compete for the same features in the data. High values of λ_{coh} and λ_{long} make z_{coh} and z_{long} tend to reflect trends along the diagonals and years. This occurs because observations which affect z_{coh} and z_{long} at some point are “one dimensional” (one observation narrow and long), although observations which affect z_{sm} at the same point are “two dimensional” (they make a shape which is rather small and approximately round).

It is also worth mentioning that the above tests for cohort and period effects are done only for the purpose of reducing computational complexity of the minimization problem. The multiple testing that is carried out means that the selected cohort and period effects are not necessarily statistically significant overall. Some or all of these cohort and period effects will be dropped in the subsequent minimization.

As in the previous section, to minimize $K(y, z_{sm}, z_{coh}, z_{long})$, we use the corresponding quantile regression problem in which:

- vectors z_{sm} , z_{coh} and z_{long} are stacked on top of each other as a single vector, $z_{ext} = [z'_{sm}, z'_{coh}, z'_{long}]'$;

- matrices I , $\lambda_{xx}D_{xx}$, $\lambda_{xt}D_{xt}$, $\lambda_{tt}D_{tt}$, $\lambda_{coh}D_{coh}$, $\lambda_{long}D_{long}$, $\theta_{coh}I$, and $\theta_{long}I$ are combined in one matrix,

$$R = \begin{bmatrix} I & I & I \\ \lambda_{xx}D_{xx} & 0 & 0 \\ \lambda_{xt}D_{xt} & 0 & 0 \\ \lambda_{tt}D_{tt} & 0 & 0 \\ 0 & \lambda_{coh}D_{coh} & 0 \\ 0 & \theta_{coh}I & 0 \\ 0 & 0 & \lambda_{long}D_{long} \\ 0 & 0 & \theta_{long}I \end{bmatrix};$$

- vector y is extended by zeros to have its length equal to the number of rows in R : $y_{ext} = [y', 0']'$;
- and

$$K(y, z_{sm}, z_{coh}, z_{long}) = \|y - (z_{sm} + z_{coh} + z_{long})\|_{L_1} + \lambda_{xx}\|D_{xx}z_{sm}\|_{L_1} + \lambda_{xt}\|D_{xt}z_{sm}\|_{L_1} + \lambda_{tt}\|D_{tt}z_{sm}\|_{L_1} + \lambda_{coh}\|D_{coh}z_{coh}\|_{L_1} + \theta_{coh}\|z_{coh}\|_{L_1} + \lambda_{long}\|D_{long}z_{long}\|_{L_1} + \theta_{long}\|z_{long}\|_{L_1}$$

is replaced with the equivalent expression $K(y, z_{ext}) = \|y_{ext} - Rz_{ext}\|_{L_1}$.

Then $Q(y) = \arg \min_{z_{ext}} (K(y, z_{ext}))$ is a quantile regression problem.

The resulting smoothed surface z_{sm} is shown in Figure 12. The cohort effects have been completely removed, but there are the shadows of some period effects remaining.

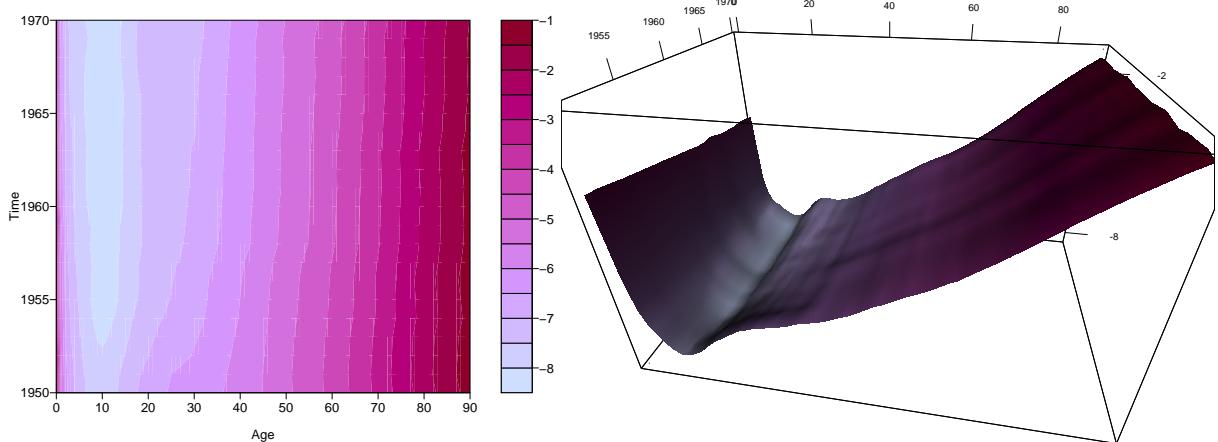


Figure 12: Logarithms of French female mortality rates smoothed with the SMILE method.

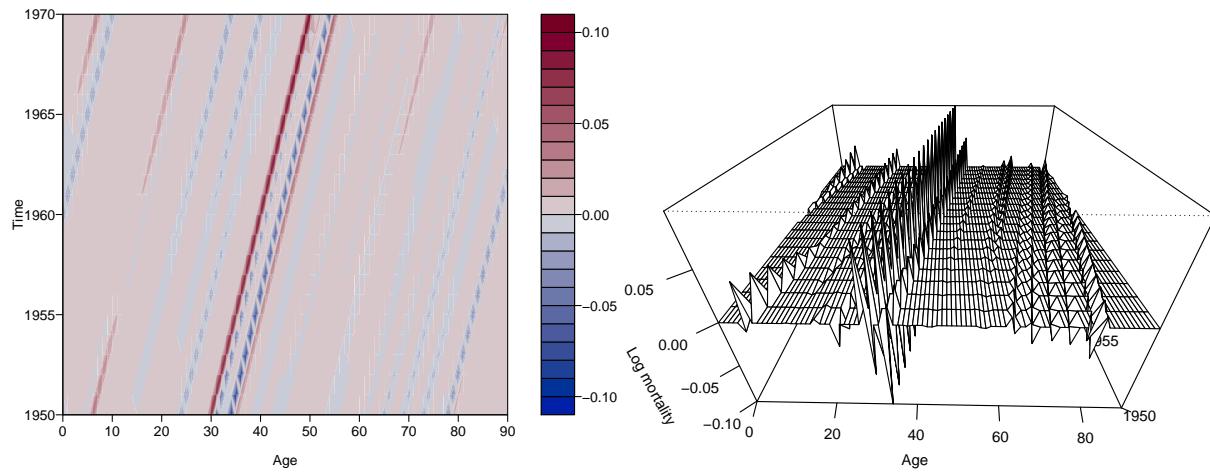


Figure 13: Cohort effects of logarithms of French female mortality rates.

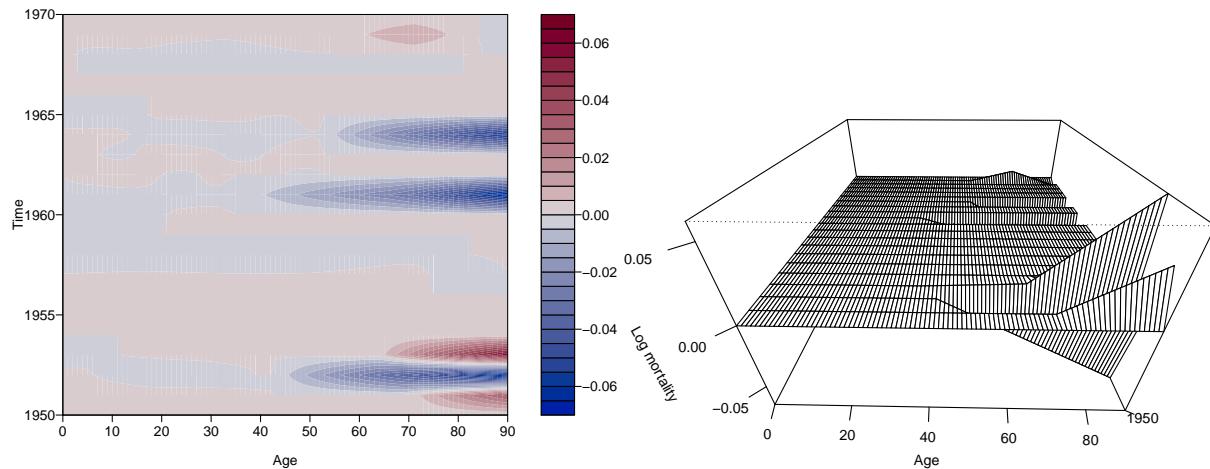


Figure 14: Period effects of logarithms of French female mortality rates.

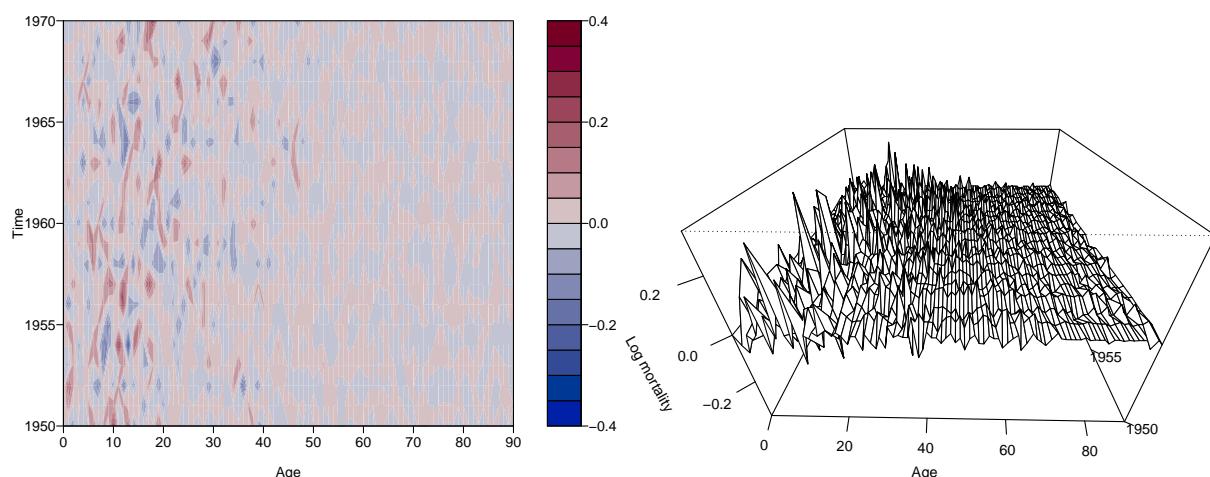


Figure 15: Residuals of logarithms of French female mortality rates after smoothing with the SMILE method.

The estimated cohort effects z_{coh} are shown in Figure 13. The strongest effects shown are starting at ages and years: (0, 1960), (6, 1950), (30, 1950), (31, 1950), (34, 1950), (35, 1950), (78, 1950).

We speculate that the most visible cohort effects, starting at year 1950 for people aged 30–35, are due to the Spanish flu pandemic and World War I affecting the cohort of people born in 1915–1920. It might also be due to incorrect number of births/deaths registered (records could be lost or births could be registered in adjacent year) during those years which uniformly affected mortality figures for these cohorts.

[Barry \(2004\)](#) reports that in thirteen studies of hospitalised pregnant women during the Spanish flu pandemic the death rate ranged from 23% to 71%. 26% of pregnant women who survived childbirth lost their child. Therefore it is quite possible that such severe death rates could affect both health of the cohort born during those years as well as accuracy of the number of registered people in that cohort.

The estimated period effects z_{long} are shown in Figure 14. The most visible period effects can be observed for years 1951, 1952, 1953, 1961 and 1964. They become stronger for older years. Possibly the 1951 and 1953 period effects are due to extreme climate events, or unusual flu epidemics, which tend to affect older people more severely. Years 1952, 1961 and 1964 show some *reduction* in mortality for older ages, the cause of which is unknown.

The residuals from the model are shown in Figure 15. The period and cohort effects are no longer visible.

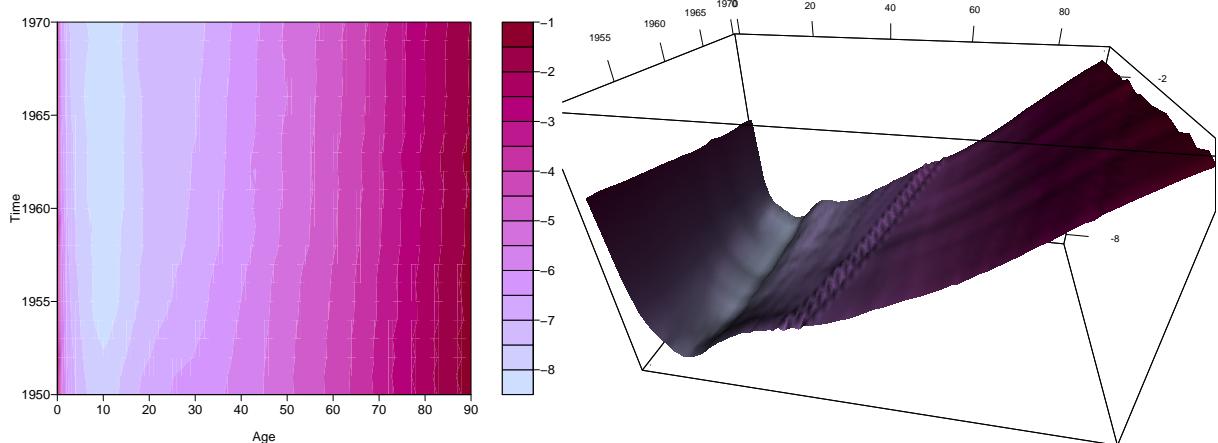


Figure 16: Logarithms of French female mortality rates smoothed with the SMILE method.

Figure 16 depicts the complete surface with the cohort and period effects added to the smooth surface. It is the “signal” which we have separated from the “noise” (represented by the residuals).

7 Comparison

We use a cross validation procedure for comparing the different smoothing methods we have discussed. We randomly split all points in the original data into 20 subsets of approximately equal size. Therefore each of these subsets has only 5% of the original data. The resulting cross validation error is the average of errors over those 20 subsets.

We use four subsets of the available French female mortality data for our comparisons.

1. Data for years 1950–1970 and ages 10–60 represent a relatively smooth surface. This comparison is useful to ensure that the most “responsive” algorithms using the L_1 norm do not perform any worse than the more “stable” algorithms based on the L_2 norm. This data set is also important because it is the only comparison satisfying the requirements for Method 2 ([Camarda, 2012](#)) which is designed to work for ages starting from 10 years and where there are no outliers.
2. Data for years 1950–1970 and ages 0–60 represent a period when no outliers happened — there were no wars or large pandemics. The younger ages from 0–9 have abrupt changes in mortality rates which are more challenging to smooth.
3. Data for years 1935–1955 and ages 10–60 represent a period including “outliers” due to World War II. It is important to mention that such “outlier” should be considered as an outlier only along time dimension and it is a smooth data curve along ages dimension. Therefore in our case, when only uncorrelated errors are considered as noise, such one-dimensional outlier should be preserved during smoothing as signal. These data are important for testing the smoothing abilities of the algorithms in the presence of one-dimensional outliers.
4. Data for years 1935–1955 and ages 0–60 represents the most complex dataset containing the one-dimensional outliers (WWII) and also a period of abrupt mortality changes from ages 0–9.

All calculations are done using R ([R Development Core Team, 2013](#)).

Years	Ages	SE1	SE2	SE3	SE4	SE5	AE1	AE2	AE3	AE4	AE5
1950-1970	10-60	1.02	0.50	0.61	0.46	0.41	5.88	5.09	5.42	4.92	4.53
1950-1970	0-60	1.72	0.82	0.52	0.49	0.45	6.60	6.31	5.26	5.18	4.88
1935-1955	10-60	0.79	4.32	1.00	0.32	0.28	4.39	14.26	6.89	3.97	3.64
1935-1955	0-60	3.03	3.99	0.77	0.37	0.34	6.42	13.88	6.41	4.24	3.99

Table 1: Cross validation performance of different smoothing methods against French female mortality data (SE1 is MSE for cross validation of Method 1 multiplied by 100, AE1 is MAE for crossvalidation of Method 1 mutiplied by 100, ... , AE5 is MAE for crossvalidation of Method 5 mutiplied by 100)

Table 1 demonstrates that the SMILE method shows better or similar performance (in terms of MSE and MAE) compare to the other methods in all tests. Amongst the other methods, the Quantile Lasso performs better than Hyndman-Ulah, Camarda and Boosted thin plate splines methods in most cases. Boosted thin plate splines work well except for the cases when there are outliers, for which the Hyndman-Ullah method does better. Overall, the SMILE method is the best performing method amongst those tested.

In the Appendix we provide additional cross validation performance tests for the above methods for both sexes in eleven other countries, showing that the conclusions drawn here based on French females are supported when tested against other data sets.

8 Conclusion

In this paper we have considered three new methods to smooth mortality data in two dimensions. We have also introduced a comparison technique that is computationally feasible. Using this technique we compared our new methods between each other and also with existing one- and two-dimensional methods. We found that our proposed SMILE method gave the best results. This method also provides us with some insights into the mortality data including the existence of cohort and period effects that might otherwise be overlooked.

We conclude that use of two-dimensional data and thin plate splines for smoothing mortality data can lead to improvements compared to a one dimensional approach (except in terms of MAE on abrupt data). On the other hand, using the L_1 norm instead of L_2 can lead to further performance improvements for abrupt data. Moreover, the methods which use the L_1 norm do not require overcomplicated preprocessing of data, which was necessary for methods based on L_2 . Further performance improvements can be achieved by building into the model abilities to project the cohort and period effects.

Additional improvements in these proposed methods are possible. Our boosted thin plate spline method used adaptive splines, while only partially adaptive splines were used for the Quantile Lasso methods. A fully adaptive approach applied to the Quantile Lasso methods requires further investigation and may provide further improvements.

The λ coefficients used in the Quantile Lasso methods were estimated using lengthy numerical methods. A simpler procedure, similar to what is used by [Camarda \(2012\)](#), would improve their practical usefulness. We leave this to a later paper.

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Appendix

In this appendix, we repeat the cross-validation performance tests for the French male data, and eleven other countries (male and female). All data is taken from [Human Mortality Database \(2008\)](#). The countries selected are all those for which the Human Mortality Database has data available for the period 1935–1970. Overall 96 tests were performed.

The test results provided in Tables 2 to 24 show that the Quantile Lasso and SMILE methods (Methods 4 and 5 in the tables below) show similar or better performance for ages from 10 to 60 and outperform other tested methods in the majority of tests for ages from 0 to 60. In general the SMILE (Method 5) is the best performing method among those tested.

The most difficult data sets for Methods 4 and 5 are the data where log mortality rates are almost flat (for example for ages 10–60), where there are few features to extract, and which contain much noise (for example when country population and mortality are low at the same time). The combination of such features leads to modest results of the new methods. Although disappointing, this is to be expected since for completely flat and very noisy data, it is very difficult to outperform a simple linear regression.

Similarly to Table 1, Tables 2 to 24 contain figures for cross validation performance of tested smoothing methods against mortality data for a particular country and gender. SE1 column contains MSE for cross validation of Method 1 multiplied by 100, AE1 column contains MAE for cross validation of Method 1 multiplied by 100, ..., AE5 column contains MAE for crossvalidation of Method 5 multiplied by 100.

Years	Ages	SE1	SE2	SE3	SE4	SE5	AE1	AE2	AE3	AE4	AE5
1950-1970	10-60	2.72	1.76	1.69	1.67	1.64	11.23	9.99	9.78	9.74	9.57
1950-1970	0-60	2.69	2.17	1.70	1.65	1.64	11.53	11.09	9.89	9.71	9.56
1935-1955	10-60	1.79	1.42	1.32	1.31	1.28	9.73	9.13	8.94	8.84	8.53
1935-1955	0-60	1.82	1.68	1.37	1.37	1.34	10.07	9.88	9.02	9.02	8.78

Table 2: Australian female

Years	Ages	SE1	SE2	SE3	SE4	SE5	AE1	AE2	AE3	AE4	AE5
1950-1970	10-60	2.64	0.99	0.98	0.98	0.92	9.46	7.57	7.45	7.52	7.27
1950-1970	0-60	2.85	1.71	1.00	1.01	0.99	10.00	9.42	7.65	7.66	7.59
1935-1955	10-60	2.18	1.40	1.19	1.12	1.08	9.06	8.64	7.97	7.93	7.76
1935-1955	0-60	1.82	1.64	1.07	1.05	1.05	9.06	9.39	7.79	7.66	7.64

Table 3: Australian male

Years	Ages	SE1	SE2	SE3	SE4	SE5	AE1	AE2	AE3	AE4	AE5
1950-1970	10-60	1.83	1.08	1.02	1.06	1.04	8.89	7.69	7.56	7.67	7.46
1950-1970	0-60	2.97	1.77	0.98	1.02	1.02	9.68	9.58	7.40	7.55	7.48
1935-1955	10-60	1.38	0.83	0.91	0.83	0.79	7.76	6.89	7.09	6.85	6.64
1935-1955	0-60	1.33	1.28	0.84	0.83	0.80	7.98	8.28	7.02	6.97	6.80

Table 4: Canadian female

Years	Ages	SE1	SE2	SE3	SE4	SE5	AE1	AE2	AE3	AE4	AE5
1950-1970	10-60	1.27	0.60	0.58	0.55	0.53	7.01	5.84	5.70	5.58	5.43
1950-1970	0-60	3.19	1.48	0.59	0.57	0.56	8.23	8.17	5.82	5.75	5.69
1935-1955	10-60	0.97	0.68	0.62	0.60	0.58	6.91	6.37	6.14	5.93	5.84
1935-1955	0-60	1.32	1.24	0.62	0.60	0.56	7.34	8.07	6.13	5.96	5.77

Table 5: Canadian male

Years	Ages	SE1	SE2	SE3	SE4	SE5	AE1	AE2	AE3	AE4	AE5
1950-1970	10-60	6.50	4.68	4.56	4.67	4.70	16.69	15.16	15.24	15.26	15.28
1950-1970	0-60	8.50	5.87	5.06	5.02	5.11	18.82	16.95	16.03	15.77	15.99
1935-1955	10-60	4.14	2.73	3.08	2.57	2.56	12.82	12.04	12.30	11.76	11.75
1935-1955	0-60	4.92	3.55	3.00	2.98	2.99	14.23	13.68	12.77	12.79	12.79

Table 6: Danish female

Years	Ages	SE1	SE2	SE3	SE4	SE5	AE1	AE2	AE3	AE4	AE5
1950-1970	10-60	5.01	2.68	2.76	2.57	2.74	13.81	11.62	11.94	11.56	11.77
1950-1970	0-60	7.92	3.94	2.90	2.83	2.94	15.94	13.85	12.40	12.14	12.33
1935-1955	10-60	3.42	2.49	2.40	2.07	2.11	11.67	11.14	10.97	10.44	10.65
1935-1955	0-60	3.72	3.05	2.37	2.28	2.34	12.64	12.41	11.23	11.07	11.20

Table 7: Danish male

Years	Ages	SE1	SE2	SE3	SE4	SE5	AE1	AE2	AE3	AE4	AE5
1950-1970	10-60	1.05	0.97	0.84	0.64	0.62	6.27	7.14	6.72	5.95	5.82
1950-1970	0-60	0.95	1.20	0.86	0.62	0.62	6.47	7.98	6.94	5.91	5.89
1935-1955	10-60	1.46	2.44	1.38	0.94	0.91	7.66	11.59	8.47	7.21	7.12
1935-1955	0-60	1.48	2.97	1.23	1.01	0.98	7.92	12.63	8.20	7.37	7.31

Table 8: Dutch female

Years	Ages	SE1	SE2	SE3	SE4	SE5	AE1	AE2	AE3	AE4	AE5
1950-1970	10-60	0.72	0.63	0.69	0.45	0.46	4.90	5.67	5.78	4.81	4.89
1950-1970	0-60	0.85	1.01	0.61	0.44	0.43	5.36	7.07	5.65	4.85	4.78
1935-1955	10-60	1.56	6.38	2.71	0.91	0.81	6.97	17.68	11.40	6.52	6.39
1935-1955	0-60	1.46	6.30	2.38	0.94	0.91	7.27	17.86	10.79	6.78	6.81

Table 9: Dutch male

Years	Ages	SE1	SE2	SE3	SE4	SE5	AE1	AE2	AE3	AE4	AE5
1950-1970	10-60	1.09	0.64	0.65	0.59	0.54	6.54	5.67	5.68	5.54	5.22
1950-1970	0-60	2.73	1.55	0.67	0.62	0.61	7.83	8.24	5.97	5.78	5.58
1935-1955	10-60	1.00	0.60	0.76	0.35	0.27	5.58	5.88	5.63	4.43	3.87
1935-1955	0-60	1.20	1.15	0.56	0.42	0.34	5.94	7.55	5.56	4.81	4.30

Table 10: English female

Years	Ages	SE1	SE2	SE3	SE4	SE5	AE1	AE2	AE3	AE4	AE5
1950-1970	10-60	1.10	0.51	0.52	0.38	0.33	6.02	5.11	4.90	4.56	4.16
1950-1970	0-60	3.26	1.48	0.45	0.44	0.40	7.57	7.72	4.94	4.95	4.57
1935-1955	10-60	1.01	6.38	2.41	0.44	0.39	5.78	15.10	9.65	4.62	4.40
1935-1955	0-60	1.56	6.00	2.02	0.48	0.43	6.41	15.17	9.04	4.92	4.65

Table 11: English male

Years	Ages	SE1	SE2	SE3	SE4	SE5	AE1	AE2	AE3	AE4	AE5
1950-1970	10-60	5.10	3.48	3.62	3.51	3.59	15.09	13.45	13.68	13.67	13.77
1950-1970	0-60	6.27	4.13	3.72	3.73	3.81	15.92	14.68	14.09	14.02	14.20
1935-1955	10-60	3.19	1.65	2.21	1.53	1.51	10.44	9.36	9.98	8.89	8.90
1935-1955	0-60	2.60	2.12	1.77	1.55	1.59	10.28	10.60	9.62	9.18	9.29

Table 12: Finnish female

Years	Ages	SE1	SE2	SE3	SE4	SE5	AE1	AE2	AE3	AE4	AE5
1950-1970	10-60	3.41	2.14	1.93	1.98	2.03	11.54	10.48	10.25	10.32	10.29
1950-1970	0-60	4.77	2.59	2.09	2.09	2.11	12.85	11.65	10.57	10.62	10.58
1935-1955	10-60	2.01	7.15	5.04	1.68	1.66	9.41	18.09	14.50	9.10	9.09
1935-1955	0-60	2.54	6.70	4.31	1.69	1.67	9.99	18.08	13.72	9.32	9.40

Table 13: Finnish male

Years	Ages	SE1	SE2	SE3	SE4	SE5	AE1	AE2	AE3	AE4	AE5
1950-1970	10-60	1.41	0.50	0.45	0.38	0.31	6.03	5.19	4.90	4.46	3.97
1950-1970	0-60	1.77	0.98	0.47	0.39	0.34	6.54	6.82	5.08	4.59	4.20
1935-1955	10-60	1.00	9.38	2.53	0.35	0.30	4.52	20.04	10.35	4.02	3.76
1935-1955	0-60	2.85	8.52	2.28	0.41	0.37	6.43	18.92	9.76	4.28	4.05

Table 14: French male

Years	Ages	SE1	SE2	SE3	SE4	SE5	AE1	AE2	AE3	AE4	AE5
1950-1970	10-60	0.53	0.40	0.38	0.34	0.30	4.78	4.83	4.71	4.42	4.16
1950-1970	0-60	2.14	0.80	0.39	0.36	0.33	6.14	6.20	4.75	4.54	4.28
1935-1955	10-60	0.81	0.53	0.33	0.23	0.21	3.90	5.65	3.95	3.46	3.29
1935-1955	0-60	8.96	0.70	0.43	0.30	0.27	7.67	6.38	4.48	3.77	3.65

Table 15: Italian female

Years	Ages	SE1	SE2	SE3	SE4	SE5	AE1	AE2	AE3	AE4	AE5
1950-1970	10-60	0.83	0.38	0.31	0.29	0.25	4.97	4.76	4.19	4.01	3.74
1950-1970	0-60	1.51	0.84	0.32	0.29	0.24	5.65	6.25	4.26	4.10	3.76
1935-1955	10-60	0.95	4.57	1.09	0.39	0.35	4.31	15.20	7.07	3.92	3.75
1935-1955	0-60	7.23	3.90	1.06	0.32	0.30	7.43	13.89	6.98	3.98	3.78

Table 16: Italian male

Years	Ages	SE1	SE2	SE3	SE4	SE5	AE1	AE2	AE3	AE4	AE5
1950-1970	10-60	1.25	0.99	0.90	0.65	0.57	8.26	7.76	7.37	6.24	5.82
1950-1970	0-60	2.47	1.78	0.88	0.67	0.60	8.83	9.73	7.28	6.40	6.00
1935-1955	10-60	3.20	2.19	2.20	0.73	0.44	12.47	10.77	10.90	6.34	5.00
1935-1955	0-60	3.82	2.04	1.99	0.68	0.44	12.27	10.55	10.20	6.25	5.06

Table 17: Spanish female

Years	Ages	SE1	SE2	SE3	SE4	SE5	AE1	AE2	AE3	AE4	AE5
1950-1970	10-60	1.18	0.66	0.53	0.41	0.39	6.98	6.31	5.54	4.75	4.76
1950-1970	0-60	3.10	1.50	0.69	0.46	0.38	8.77	8.51	6.49	5.18	4.90
1935-1955	10-60	1.28	1.41	1.23	0.55	0.51	8.82	9.46	8.48	5.67	5.48
1935-1955	0-60	2.00	1.82	1.45	0.49	0.50	9.54	10.15	8.86	5.41	5.25

Table 18: Spanish male

Years	Ages	SE1	SE2	SE3	SE4	SE5	AE1	AE2	AE3	AE4	AE5
1950-1970	10-60	4.15	2.90	2.95	2.72	2.75	13.15	11.92	12.12	11.63	11.66
1950-1970	0-60	7.93	3.70	3.13	3.06	3.09	15.91	13.62	12.62	12.47	12.46
1935-1955	10-60	2.53	1.71	1.91	1.61	1.59	9.87	9.25	9.52	9.01	8.92
1935-1955	0-60	3.65	2.50	1.92	1.76	1.76	11.25	10.97	9.79	9.45	9.41

Table 19: Swedish female

Years	Ages	SE1	SE2	SE3	SE4	SE5	AE1	AE2	AE3	AE4	AE5
1950-1970	10-60	3.53	1.58	1.68	1.60	1.59	11.01	9.18	9.24	9.24	9.25
1950-1970	0-60	7.82	2.71	1.82	1.79	1.77	13.61	11.50	9.79	9.76	9.75
1935-1955	10-60	3.03	1.35	1.51	1.26	1.28	9.88	8.43	8.66	8.48	8.49
1935-1955	0-60	3.39	2.01	1.39	1.29	1.29	10.26	10.08	8.69	8.53	8.56

Table 20: Swedish male

Years	Ages	SE1	SE2	SE3	SE4	SE5	AE1	AE2	AE3	AE4	AE5
1950-1970	10-60	4.34	3.36	3.28	3.16	3.25	14.32	13.27	13.26	13.03	13.20
1950-1970	0-60	5.93	3.98	3.38	3.31	3.38	15.87	14.54	13.48	13.33	13.52
1935-1955	10-60	3.07	2.36	3.37	2.22	2.22	11.19	10.44	10.96	10.14	10.17
1935-1955	0-60	3.36	2.86	2.34	2.20	2.25	11.87	11.91	10.68	10.39	10.56

Table 21: Swiss female

Years	Ages	SE1	SE2	SE3	SE4	SE5	AE1	AE2	AE3	AE4	AE5
1950-1970	10-60	3.11	1.56	1.64	1.48	1.52	11.03	9.24	9.31	9.11	9.24
1950-1970	0-60	5.67	2.61	1.81	1.82	1.83	13.21	11.41	9.78	9.87	9.96
1935-1955	10-60	2.52	1.34	1.44	1.23	1.29	9.63	8.47	8.56	8.11	8.35
1935-1955	0-60	2.92	2.00	1.54	1.45	1.47	10.90	10.20	9.03	8.81	8.87

Table 22: Swiss male

Years	Ages	SE1	SE2	SE3	SE4	SE5	AE1	AE2	AE3	AE4	AE5
1950-1970	10-60	0.29	0.14	0.10	0.10	0.09	2.72	2.83	2.40	2.09	2.00
1950-1970	0-60	1.52	1.06	0.12	0.11	0.10	3.93	5.76	2.61	2.28	2.12
1935-1955	10-60	0.17	0.07	0.05	0.01	0.01	0.81	2.01	1.53	0.49	0.49
1935-1955	0-60	0.60	0.63	0.08	0.03	0.03	1.73	4.25	1.97	0.83	0.83

Table 23: USA female

Years	Ages	SE1	SE2	SE3	SE4	SE5	AE1	AE2	AE3	AE4	AE5
1950-1970	10-60	0.39	0.11	0.09	0.07	0.06	2.64	2.45	2.17	1.79	1.69
1950-1970	0-60	2.88	1.22	0.10	0.09	0.08	4.38	5.69	2.29	1.99	1.89
1935-1955	10-60	0.17	0.15	0.06	0.01	0.01	1.07	2.81	1.66	0.54	0.54
1935-1955	0-60	0.93	0.79	0.12	0.03	0.03	2.10	5.05	2.32	0.91	0.90

Table 24: USA male