

vital: Tidy data analysis for demography

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Outline

- 1 Vital objects
- 2 Using the Human Mortality and Fertility Databases
- 3 Plots
- 4 Life tables and life expectancy
- 5 Mortality models
- 6 Other features and future plans

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Demographic data structures in R packages

Package	Data class
demography	demogdata
StMoMo	StMoMoData (created by converting a
	demogdata object)
StanMoMo	Lists of matrices
lifecontingencies	data.frame
BayesMortalityPlus	tibble (that needs to be converted to a matrix for fitting)
MortalityLaws	individual vectors
HMDHFDplus	data.frame

tibble objects

Australian Deaths 1901–2020

A tibble: 145,440 x 7

	Year	Age	Sex	State	Mortality	Exposure	Deaths
	<int></int>	<int></int>	<chr></chr>	<chr></chr>	<dbl></dbl>	<dbl></dbl>	<dbl></dbl>
1	1901	0	female	WA	0.129	2511	325
2	1901	0	male	WA	0.158	2634	416
3	1901	1	female	WA	0.0275	2219	61
4	1901	1	male	WA	0.0391	2175	85
5	1901	2	female	WA	0.00688	2180	15
6	1901	2	male	WA	0.0131	2208	29
7	1901	3	female	WA	0.00584	1884	11
8	1901	3	male	WA	0.00503	1988	10
9	1901	4	female	WA	0.00290	1722	5
10	1901	4	male	WA	0.00287	1743	5
# i	145,43	30 mor	e rows				



7133LE

tsibble objects

Australian Deaths 1901–2020

```
# A tsibble: 145,440 x 7 [1Y]
# Key:
             Age, Sex, State [1,212]
           Age Sex State Mortality Exposure Deaths
    Year
                                           <fd>1
   <int> <int> <chr> <chr>
                                 <1db>>
                                                  <dhl>
    1901
             0 female WA
                               0.129
                                            2511
                                                     325
    1901
             0 male
                       WA
                               0.158
                                            2634
                                                    416
             1 female WA
                                            2219
                                                      61
    1901
                               0.0275
    1901
             1 male
                       WΑ
                               0.0391
                                            2175
                                                      85
    1901
             2 female WA
                               0.00688
                                            2180
                                                      15
    1901
             2 male
                       WΑ
                               0.0131
                                            2208
                                                      29
    1901
             3 female WA
                               0.00584
                                            1884
                                                      11
    1901
             3 male
                               0.00503
                                            1988
                                                      10
                       WΔ
             4 female WA
                                            1722
    1901
                               0.00290
10
    1901
             4 male
                       WΑ
                               0.00287
                                            1743
    145,430
            more rows
```



Index:

Year

Kevs:

- Age
- Sex
- State

Every row must have a unique combination of **Index and Kevs**

vital objects

i 145,430

Australian Deaths 1901–2020

A vital: 145,440 x 7 [1Y]

more rows

aus

```
# Kev:
           Age x (Sex, State) [101 \times 12]
           Age Sex State Mortality Exposure Deaths
    Year
   <int> <int> <chr> <chr>
                                  <dhl>
                                            <dhl>
                                                   <dbl>
    1901
             0 female WA
                                0.129
                                             2511
                                                      325
    1901
             0 male
                       WA
                                0.158
                                             2634
                                                      416
              1 female WA
    1901
                                0.0275
                                             2219
                                                      61
    1901
              1 male
                       WΑ
                                0.0391
                                             2175
                                                      85
    1901
              2 female WA
                                0.00688
                                             2180
                                                       15
    1901
             2 male
                       WA
                                0.0131
                                             2208
                                                       29
    1901
              3 female WA
                                0.00584
                                             1884
                                                       11
              3 male
                                0.00503
                                             1988
    1901
                       WA
                                                       10
             4 female WA
                                0.00290
                                             1722
    1901
    1901
              4 male
                       WΑ
                                0.00287
                                             1743
```

Variables

Index:

Year

Keys:

Age

Sex

State

Every row must have a unique combination of Index and Keys

Variables denoting age, sex, deaths, births and population can also be specified as attributes.

ŀ

vital objects

```
index_var(aus)
[1] "Year"
key_vars(aus)
[1] "Age" "Sex" "State"
vital_vars(aus)
                         deaths population
       age
                 sex
     "Age"
              "Sex" "Deaths" "Exposure"
```

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Human Mortality Database





HOME

DATA

RESEARCH

LINKS

Registration

Human Mortality Database

Reliability and Accuracy Matter

The Human Mortality Database (HMD) is the world's leading scientific data resource on mortality in developed countries. The HMD provides detailed high-quality harmonized mortality and population estimates to researchers, students, journalists, policy analysts, and others interested in human longevity. The HMD follows open data principles.

- > Short-Term Mortality Fluctuations
- > Cause-of-Death Data Series
- > Subnational Mortality Databases
- > Citing HMD

Data by country or area						
Australia	Denmark	Ireland	Norway	Switzerland		
Australia	Delinak	ireland	Noi way	SWIZEHAHU		
Austria	Estonia	Israel	Poland	Taiwan		
Belarus	Finland	Italy	Portugal	U.K.		
Belgium	France	Japan	Republic of Korea	U.S.A.	1	

Human Fertility Database

humanfertility.org



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Registration Login

Human Fertility Database

The Human Fertility Database (HFD) is the leading scientific data resource on fertility in the developed countries. This open access database provides detailed and high-quality historical and recent data on period and cohort fertility by age of mother and birth order. The HFD is entirely based on official vital statistics and places a great emphasis on rigorous data checking and documentation. The HFD adopts uniform methodology to warrant data comparability across time and between countries. The database follows open data principles.

- > Short-Term Fertility Fluctuations
- > Human Fertility Collection
- > Citing HFD
- > What's new

For users who seek fast access to the most commonly used summary indicators of period and cohort fertility, we provide excel tables comprising the following indicators for all the HFD countries:

HFD summary indicators							
Total fertility rate	Tempo-adjusted TFR	Mean age at birth	Mean age at first birth	Completed cohort	Cohort parity		
				fertility			

HMD imports

```
norway ← read_hmd(
  country = "NOR",
 username = "Nora.Weigh@mymail.com",
  password = "FF!5xeEFa6"
norway_births ← read_hmd(
  country = "NOR",
 username = "Nora.Weigh@mymail.com",
  password = "FF!5xeEFa6",
 variables = "Births"
```

- Uses HMDHFDplus package to handle the downloads.
- Default variables: Deaths, Exposures, Population, Mx
- Only 1 × 1 data supported.
- read_hmd_files() and read_hfd_files() allow reading of downloaded files.

HMD imports

norway_births

```
# A vital: 531 x 3 [1Y]
# Key:
      Sex [3]
   Year Sex
              Births
  <int> <chr> <int>
   1846 Female 20156
   1846 Male 21372
   1846 Total 41528
   1847 Female
               20199
   1847 Male
               21411
   1847 Total
               41610
   1848 Female 19686
   1848 Male
               20868
   1848 Total 40554
   1849 Female 21424
# i 521 more rows
```

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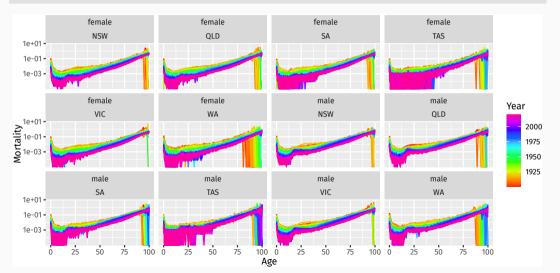
Recall: Australian mortality data

aus

```
# A vital: 145,440 x 7 [1Y]
           Age x (Sex, State) [101 \times 12]
# Key:
    Year
           Age Sex State Mortality Exposure Deaths
   <int> <int> <chr> <chr>
                                 <dbl>
                                           <dbl> <dbl>
    1901
             0 female WA
                               0.129
                                            2511
                                                    325
    1901
             0 male
                       WΑ
                               0.158
                                            2634
                                                    416
    1901
             1 female WA
                               0.0275
                                            2219
                                                     61
    1901
             1 male
                       WA
                               0.0391
                                            2175
                                                     85
    1901
             2 female WA
                               0.00688
                                            2180
                                                     15
    1901
             2 male
                       WΑ
                               0.0131
                                            2208
                                                     29
    1901
             3 female WA
                               0.00584
                                            1884
                                                     11
    1901
             3 male
                               0.00503
                                            1988
                                                     10
                       WA
    1901
             4 female WA
                               0.00290
                                            1722
                                            1743
10
    1901
             4 male
                       WΑ
                               0.00287
# i 145,430
            more rows
```

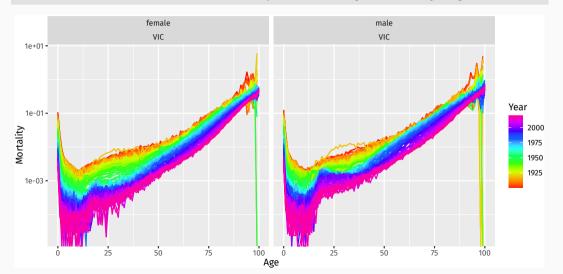
Rainbow plots

aus ▷ autoplot(Mortality) + scale_y_log10()



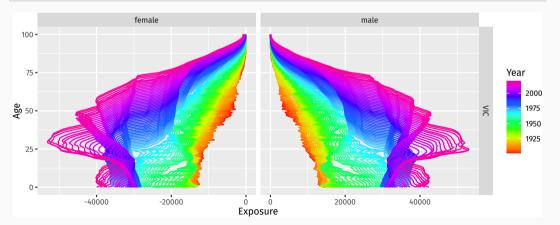
Rainbow plots

aus ▷ filter(State == "VIC") ▷ autoplot(Mortality) + scale_y_log10()



Rainbow plots

```
aus > filter(State == "VIC") >
  mutate(Exposure = if_else(Sex == "female", -Exposure, Exposure)) >
  autoplot(Exposure) +
  facet_grid(State ~ Sex, scales = "free_x") + coord_flip()
```



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Life tables

life_table(aus)

```
# A vital: 145,440 x 14 [1Y]
# Kev:
                                  Age x (Sex, State) [101 \times 12]
                                                                                                                                      lx
                                  Age Sex State
            Year
                                                                                                    mx
                                                                                                                             αx
                                                                                                                                                                        dx
                                                                                                                                                                                            Lx
                                                                                                                                                                                                               Tx
                                                                                                                                                                                                                                  ex
         <int> <int> <chr> <chr> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <br/> <dbl> 
   1 1901
                                         0 fema∼ NSW
                                                                                    0.107
                                                                                                             0.100
                                                                                                                                  1
                                                                                                                                                          1.00e-1 0.935
                                                                                                                                                                                                        56.2
                                                                                                                                                                                                                            56.2 0.935
                                                                                    0.0247
            1901
                                         1 fema∼ NSW
                                                                                                             0.0244 0.900 2.20e-2 0.889
                                                                                                                                                                                                     55.3
                                                                                                                                                                                                                           61.50.951
            1901
                                         2 fema~ NSW
                                                                                    0.00686 0.00683 0.878 6.00e-3 0.875
                                                                                                                                                                                                        54.4
                                                                                                                                                                                                                            62.0 0.984
            1901
                                         3 fema∼ NSW
                                                                                    0.00441 0.00441 0.872 3.84e-3 0.870
                                                                                                                                                                                                      53.5
                                                                                                                                                                                                                           61.4 0.994
            1901
                                         4 fema∼ NSW
                                                                                    0.00374 0.00374 0.868 3.24e-3 0.867
                                                                                                                                                                                                        52.7
                                                                                                                                                                                                                            60.7 0.996
            1901
                                         5 fema~ NSW
                                                                                     0.00274 0.00274 0.865 2.37e-3 0.864
                                                                                                                                                                                                        51.8
                                                                                                                                                                                                                            59.9 0.997
                                         6 fema~ NSW
                                                                                    0.00252 0.00251 0.863 2.17e-3 0.861
                                                                                                                                                                                                        50.9
            1901
                                                                                                                                                                                                                            59.1 0.997
            1901
                                         7 fema~ NSW
                                                                                     0.00216 0.00216 0.860 1.86e-3 0.859
                                                                                                                                                                                                        50.1
                                                                                                                                                                                                                            58.2 0.998
                                         8 fema~ NSW
                                                                                    0.00169 0.00169 0.859 1.45e-3 0.858
                                                                                                                                                                                                        49.2
                                                                                                                                                                                                                            57.3 0.998
            1901
10
                                                                                    0.00109 0.00109 0.857 9.36e-4 0.857
                                                                                                                                                                                                        48.4
            1901
                                         9 fema~ NSW
                                                                                                                                                                                                                            56.4 0.999
# i 145.430 more rows
# i 2 more variables: nx <dbl>, ax <dbl>
```

2

Life expectancy

life_expectancy(aus)

```
# A vital: 1,440 x 8 [1Y]
          Age x (Sex, State) [1 \times 12]
# Kev:
   Year
          Age Sex State ex
                                  rx
                                        nx
                                              ax
  <int> <int> <chr> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> 
 1 1901
            0 female NSW
                           56.2 0.935
                                         1 0.352
   1901
            0 female OLD 56.8 0.937
                                         1 0.338
 3 1901
            0 female SA 58.1 0.939
                                         1 0.324
   1901
            0 female TAS 58.9 0.946
                                         1 0.275
            0 female VIC
   1901
                           55.8 0.937
                                         1 0.334
   1901
            0 female WA
                           53.1 0.922
                                         1 0.35
   1901
            0 male NSW
                           52.6 0.925
                                         1 0.33
   1901
            0 male
                   QLD
                           50.6 0.924
                                         1 0.33
   1901
            0 male
                   SA
                           53.5 0.922
                                         1 0.33
10
   1901
            0 male
                    TAS
                           57.3 0.930
                                         1 0.33
# i 1,430 more rows
```

Life expectancy

```
life_expectancy(aus) D
  ggplot(aes(x = Year, y = ex, colour = State)) +
  geom_line() +
  facet_grid(. ~ Sex)
```



Life table calculations

- All available years and ages are included in the tables.
- $q_x = m_x/(1 + [(1 a_x)m_x])$ as per Chiang (1984).
- The code has only been tested for data based on single-year age groups.
- Same code base as for the demography package.
- Life expectancy with life_expectancy() computes e_x with x = 0 by default, but other values are possible.

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 $m_{x,t}$ = mortality rate at age x in year t.

Naive:
$$m_{x,t} = m_{x,t-1} + \varepsilon_{x,t}$$

Lee-Carter:
$$log(m_{x,t}) = a_x + k_t b_x + \varepsilon_{x,t}$$

$$\varepsilon_{\mathrm{x,t}}$$
 = noise term with variance σ_{x}^2 .

 m_{xt} = mortality rate at age x in year t.

Naive:
$$m_{x,t} = m_{x,t-1} + \varepsilon_{x,t}$$

Lee-Carter: $log(m_{x,t}) = a_x + k_t b_x + \varepsilon_{x,t}$

$$\varepsilon_{x,t}$$
 = noise term with variance σ_x^2 .

Lee-Carter variations

- Lee & Carter (JASA 1992)
- Lee & Miller (Demography 2001)
- Booth, Maindonald & Smith (Population Studies 2002)

 $m_{x,t}$ = mortality rate at age x in year t.

```
Naive: m_{x,t} = m_{x,t-1} + \varepsilon_{x,t}

Lee-Carter: \log(m_{x,t}) = a_x + k_t b_x + \varepsilon_{x,t}

\varepsilon_{x,t} = noise term with variance \sigma_x^2.
```

```
fit ← aus ▷
  model(
  naive = FNAIVE(Mortality),
  lc = LC(log(Mortality))
)
```

 $m_{x,t}$ = mortality rate at age x in year t.

```
Naive: m_{x,t} = m_{x,t-1} + \varepsilon_{x,t}

Lee-Carter: \log(m_{x,t}) = a_x + k_t b_x + \varepsilon_{x,t}

\varepsilon_{x,t} = noise term with variance \sigma_x^2.
```

```
fit ← aus ▷
  model(
    naive = FNAIVE(Mortality),
    lc = LC(log(Mortality))
)
```

```
fit
# A mable: 12 x 4
# Key:
          Sex, State [12]
         State
  Sex
                   naive
                              lc
   <chr> <chr> <model> <model>
 1 female NSW
                <FNAIVE>
                            <LC>
 2 female OLD
                <FNAIVE>
                            <LC>
                            <I C>
 3 female SA
                <FNATVF>
 4 female TAS
                <FNAIVE>
                            <LC>
 5 female VIC
                <FNAIVE>
                            <LC>
 6 female WA
                <FNAIVE>
                            <LC>
 7 male
                            <LC>
          NSW
                <FNAIVE>
 8 male
         0LD
                <FNATVE>
                            <LC>
 9 male
          SA
                <FNAIVE>
                            <LC>
10 male
         TAS
                            <LC>
                <FNATVE>
11 male
         VIC
                            <LC>
                <FNATVE>
12 male
          WΔ
                <FNATVF>
                            <LC>
```

Lee-Carter models

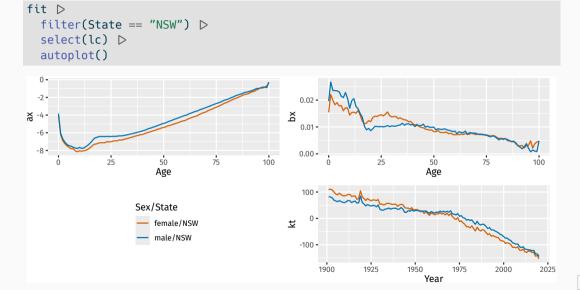
```
\log(m_{x,t}) = a_x + k_t b_x + \varepsilon_{x,t}
```

```
fit ▷
  filter(Sex == "female",
         State == "NSW") ▷
  select(lc) ▷
  report()
Series: Mortality
Model: LC
Transformation: log(Mortality)
Options:
  Adjust method: dt
  Jump choice: fit
```

```
Age functions
# A tibble: 101 \times 3
   Age ax bx
  <int> <dbl> <dbl>
     0 -4.07 0.0155
  1 -6.20 0.0221
3 2 -6.89 0.0199
# i 98 more rows
Time coefficients
# A tsibble: 120 x 2 [1Y]
  Year kt
  <int> <dbl>
1 1901 109.
2 1902 111.
3 1903 108.
# i 117 more rows
```

Lee-Carter models

 $\log(m_{x,t}) = a_x + k_t b_x + \varepsilon_{x,t}$



Lee-Carter models

 $\log(m_{x,t}) = a_x + k_t b_x + \varepsilon_{x,t}$

```
fit ▷ select(lc) ▷ age_components()
# A tibble: 1,212 x 5
  Sex
        State Age ax
                           bx
  <chr> <chr> <int> <dbl> <dbl>
 1 female NSW
                 0 -4.07 0.0155
 2 female NSW 1 -6.20 0.0221
 3 female NSW
                 2 -6.89 0.0199
4 female NSW
                 3 -7.24 0.0183
 5 female NSW
             4 -7.47 0.0190
6 female NSW
                 5 -7.65 0.0178
 7 female NSW
                 6 -7.80 0.0179
8 female NSW
                 7 -7.81 0.0160
9 female NSW
                 8 -8.05 0.0171
10 female NSW
                 9 -8.15 0.0170
# i 1.202 more rows
```

fit ▷ select(lc) ▷ time_components()

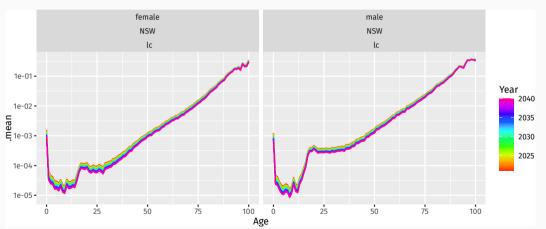
```
# A tsibble: 1,440 x 4 [1Y]
# Key: Sex, State [12]
  Sex State Year kt
  <chr> <chr> <int> <dbl>
1 female NSW
               1901 109.
2 female NSW 1902 111.
3 female NSW
               1903 108.
4 female NSW
               1904 100.
5 female NSW
                1905 92.7
6 female NSW
                1906
                    89.5
7 female NSW
                    95.7
                1907
8 female NSW
                1908
                    90.5
9 female NSW
               1909
                    85.9
10 female NSW
                    85.4
               1910
# i 1,430 more rows
```

Forecasts

```
fc \leftarrow fit \triangleright forecast(h = 20)
fc
# A vital fable: 48,480 x 7 [1Y]
# Key:
         Age x (Sex, State, .model) [101 x 24]
   Sex State .model Year Age
                                           Mortality
                                                      .mean
   <chr> <chr> <chr> <dbl> <int>
                                             <dist>
                                                      <dbl>
 1 female NSW
               naive 2021
                                0 N(0.0027, 1.8e-05) 0.00270
 2 female NSW naive 2022
                                0 N(0.0027, 3.6e-05) 0.00270
 3 female NSW
               naive
                      2023
                                0 N(0.0027, 5.4e-05) 0.00270
                                0 N(0.0027, 7.2e-05) 0.00270
 4 female NSW
               naive
                      2024
 5 female NSW
               naive
                      2025
                                    N(0.0027, 9e-05) 0.00270
 6 female NSW
               naive
                       2026
                                0 N(0.0027, 0.00011) 0.00270
 7 female NSW
               naive
                       2027
                                0 N(0.0027, 0.00013) 0.00270
 8 female NSW
               naive
                       2028
                                0 N(0.0027, 0.00014) 0.00270
 9 female NSW
                       2029
                                0 N(0.0027, 0.00016) 0.00270
               naive
10 female NSW
                       2030
                                0 N(0.0027, 0.00018) 0.00270
               naive
# i 48,470 more rows
```

NSW forecasts using Lee-Carter method

```
fc > filter(State == "NSW", .model == "lc") >
  autoplot() + scale_y_log10()
```



Hyndman & Ullah (CSDA, 2007)

Let $m_{x,t}$ be the mortality rate at age x in year t.

$$\log(m_{t,x}) = s_t(x) + \sigma_t(x)\varepsilon_{t,x}$$
$$s_t(x) = \mu(x) + \sum_{j=1}^{J} \beta_{tj}\phi_j(x) + e_t(x)$$

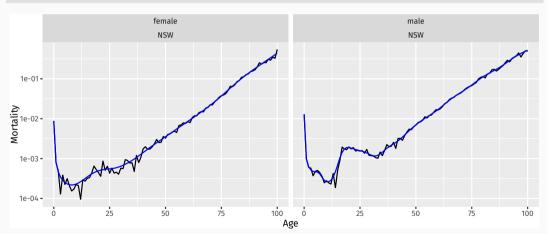
- $s_t(x)$ = smoothed version of $y_t(x)$
- $\mu(x) = \text{mean } s_t(x) \text{ across years.}$
- $\phi_i(x)$ and β_{ti} estimated using principal component analysis.
- $\beta_{1i}, \dots, \beta_{Ti}$ modelled with ARIMA or ARFIMA processes.

```
sm_aus ← aus ▷ smooth_mortality(Mortality)
sm_aus
```

```
# A vital: 145.440 x 9 [1Y]
# Kev:
           Age x (Sex, State) [101 \times 12]
           Age Sex
                       State Mortality Exposure Deaths
                                                           .smooth .smooth_se
    Year
   <int> <dbl> <chr> <chr>
                                 <dbl>
                                           <dbl>
                                                  <dbl> <dbl[1d]>
                                                                    <dbl[1d]>
    1901
             0 female NSW
                               0.107
                                           17143
                                                   1833
                                                           0.107
                                                                     0.00295
    1901
             1 female NSW
                               0.0247
                                           15071
                                                     373
                                                           0.0237
                                                                     0.00141
    1901
             2 female NSW
                               0.00686
                                           15461
                                                     106
                                                           0.00804
                                                                     0.000670
    1901
             3 female NSW
                               0.00441
                                           15629
                                                     69
                                                           0.00461
                                                                     0.000405
    1901
             4 female NSW
                               0.00374
                                           15762
                                                     59
                                                           0.00341
                                                                     0.000305
    1901
             5 female NSW
                               0.00274
                                           16030
                                                     44
                                                           0.00275
                                                                     0.000251
    1901
             6 female NSW
                               0.00252
                                           16289
                                                           0.00230
                                                                     0.000215
                                                     41
             7 female NSW
    1901
                               0.00216
                                           16639
                                                     36
                                                           0.00197
                                                                     0.000189
    1901
             8 female NSW
                               0.00169
                                           16554
                                                     28
                                                           0.00175
                                                                     0.000173
10
             9 female NSW
                                           16468
                                                      18
                                                           0.00162
                                                                     0.000163
    1901
                               0.00109
    145,430
            more rows
```

3

```
sm_aus ← aus ▷ smooth_mortality(Mortality)
sm_aus ▷ filter(State == "NSW", Year == 1980) ▷ autoplot(Mortality) +
geom_line(aes(y = .smooth), col = "blue") + scale_y_log10()
```



```
fit ← sm_aus ▷ model(hu = FDM(log(.smooth)))
fit
# A mable: 12 x 3
# Key: Sex, State [12]
   Sex State
                    hu
   <chr> <chr> <model>
 1 female NSW
                 <FDM>
 2 female OLD
                 <FDM>
 3 female SA
                 <FDM>
 4 female TAS
                 <FDM>
 5 female VIC
                 <FDM>
 6 female WA
                 <FDM>
 7 male
         NSW
                 <FDM>
 8 male
        QLD
                 <FDM>
 9 male
         SA
                 <FDM>
10 male
         TAS
                 <FDM>
11 male
         VIC
                 <FDM>
12 male
         WA
                 <FDM>
```

```
s_t(x) = \mu(x) + \sum_{j=1}^{J} \beta_{tj} \phi_j(x) + e_t(x)
```

```
fit ▷
 filter(Sex == "female", State == "NSW") >
  report()
Series: .smooth
Model: FDM
Transformation: log(.smooth)
Basis functions
# A tibble: 101 x 8
   Age mean phi1 phi2 phi3 phi4 phi5 phi6
  <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
     0 -4.07 0.147 0.0625 -0.0270
                                  0.0986 0.0112 -0.0624
     1 -6.16 0.200 -0.0609 -0.194
                                  0.116 0.0383
                                                 -0.238
     2 -6.82 0.182 -0.0483 -0.157
                                                 -0.264
                                 0.0924 0.0443
     3 -7.17 0.170 -0.0368 -0.130 0.0362 0.000338 -0.321
     4 -7.40 0.164 -0.0165 -0.114 -0.0154 -0.0303 -0.374
# i 96 more rows
```

```
s_t(x) = \mu(x) + \sum_{j=1}^{J} \beta_{tj} \phi_j(x) + e_t(x)
```

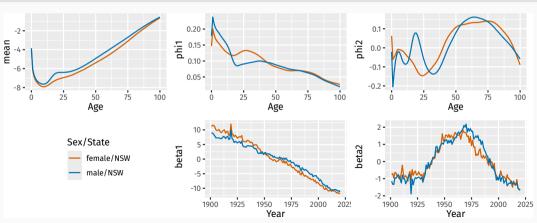
```
Coefficients
# A tsibble: 120 x 8 [1Y]
  Year mean beta1 beta2
                        beta3
                                  beta4
                                        beta5
                                               beta6
 <int> <dbl> <dbl> <dbl> <dbl>
                                  <dbl> <dbl> <dbl>
1 1901
          1 11.1 -0.522 -0.0553
                               0.207
                                       0.358
                                               0.0305
2 1902 1 11.8 -0.649 0.399
                               0.856
                                       0.0319
                                               0.422
3 1903 1 11.5 -0.930 -0.485 0.398
                                       0.399
                                              -0.376
4 1904
       1 11.1 -0.827 -0.214
                              -0.000305 0.00125 -0.0783
5 1905
       1 10.2 -0.563 -0.105
                               0.324
                                       0.122
                                               0.0478
# i 115 more rows
# i Use 'print(n = ...)' to see more rows
```

```
Time series models
  beta1 : ARIMA(0,1,1) w/ drift
  beta2 : ARIMA(0,2,2)
  beta3 : ARIMA(1,0,1)
  beta4 : ARIMA(0,0,2)
  beta5 : ARIMA(0,0,0)
```

beta6 : ARIMA(2,0,2)

 $s_t(x) = \mu(x) + \sum_{j=1}^{J} \beta_{tj} \phi_j(x) + e_t(x)$

```
fit D
  filter(State == "NSW") D
  autoplot()
```



```
s_t(x) = \mu(x) + \sum_{j=1}^{J} \beta_{tj} \phi_j(x) + e_t(x)
```

fit ▷ age_components()

```
# A tibble: 1,212 x 10
  Sex
         State
                  Age mean phi1
                                  phi2
                                             phi3
                                                     phi4
                                                               phi5
                                                                        phi6
  <chr> <chr> <dbl> <dbl> <dbl> <
                                     <dbl>
                                             <dbl>
                                                     <dbl>
                                                               <dbl>
                                                                       <dbl>
 1 female NSW
                    0 - 4.07 0.147
                                   0.0625
                                           -0.0270
                                                    0.0986
                                                            0.0112
                                                                      -0.0624
2 female NSW
                    1 -6.16 0.200 -0.0609
                                           -0.194
                                                    0.116
                                                            0.0383
                                                                      -0.238
 3 female NSW
                   2 -6.82 0.182 -0.0483
                                           -0.157
                                                    0.0924
                                                            0.0443
                                                                      -0.264
 4 female NSW
                    3 -7.17 0.170 -0.0368
                                           -0.130
                                                    0.0362
                                                            0.000338
                                                                      -0.321
 5 female NSW
                   4 -7.40 0.164 -0.0165
                                           -0.114
                                                   -0.0154
                                                           -0.0303
                                                                      -0.374
 6 female NSW
                    5 -7.57 0.158 -0.00759
                                           -0.121
                                                   -0.0564
                                                            0.0247
                                                                      -0.315
 7 female NSW
                    6 -7.71 0.153 -0.00942
                                           -0.133
                                                   -0.0976
                                                            0.112
                                                                      -0.197
8 female NSW
                    7 -7.81 0.149 -0.0121
                                           -0.143
                                                            0.175
                                                                      -0.0863
                                                   -0.143
 9 female NSW
                    8 -7.88 0.143 -0.0141
                                           -0.148
                                                   -0.181
                                                            0.211
                                                                      0.0131
10 female NSW
                    9 -7.92 0.138 -0.0185 -0.142
                                                   -0.196
                                                            0.236
                                                                      0.101
# i 1,202 more rows
```

```
s_t(x) = \mu(x) + \sum_{j=1}^{J} \beta_{tj} \phi_j(x) + e_t(x)
```

```
fit ▷ time_components()
```

```
# A tsibble: 1,440 x 10 [1Y]
# Kev:
             Sex, State [12]
   Sex
          State Year mean beta1
                                   beta2
                                           beta3
                                                    beta4
                                                             beta5
                                                                    beta6
   <chr> <chr> <int> <dbl> <dbl>
                                   <dbl>
                                           <dbl>
                                                   <dbl>
                                                             <dbl>
                                                                    <dbl>
 1 female NSW
                 1901
                          1 11.2
                                  -0.756 - 0.0301
                                                  0.269
                                                          -0.155
                                                                   0.409
 2 female NSW
                 1902
                          1 11.6
                                  -0.708
                                          0.0899
                                                  0.207
                                                           0.0282
                                                                   0.507
 3 female NSW
                1903
                          1 11.5
                                  -0.962
                                          0.169
                                                  -0.103
                                                           0.366
                                                                   0.323
 4 female NSW
                 1904
                          1 11.1
                                          0.0985
                                                           0.131
                                                                   0.270
                                  -0.648
                                                  -0.433
                                          0.342
 5 female NSW
                 1905
                          1 10.1
                                  -0.660
                                                  -0.0910
                                                           0.0862
                                                                   0.612
 6 female NSW
                 1906
                          1 9.78 -0.865
                                          0.496
                                                  -0.147
                                                          -0.101
                                                                   0.306
 7 female NSW
                 1907
                             9.90 - 0.861
                                          0.0530 1.33
                                                           0.278
                                                                   0.181
8 female NSW
                 1908
                          1 10.1 -1.01
                                          0.554
                                                  -0.0198
                                                          -0.00428 0.578
 9 female NSW
                 1909
                             9.42 - 1.02
                                          0.293
                                                  -0.365
                                                          -0.149
                                                                   0.353
10 female NSW
                             9.08 - 0.650
                                                                   0.0110
                 1910
                                          0.172
                                                  -0.559
                                                          -0.253
# i 1,430 more rows
```

Outline

- 1 Vital objects
- 2 Using the Human Mortality and Fertility Databases
- 3 Plots
- 4 Life tables and life expectancy
- 5 Mortality models
- 6 Other features and future plans

Other functionality

- Convert demogdata, tsibble & data.frame objects to vital.
- Compute net migration from population, births and deaths.
- Compute total fertility rates from age-specific fertility rates.
- Various smoothing functions
- Coherent functional data models



Future plans

- Remaining tools from demography package
- Stochastic population forecasting (as per Hyndman & Booth, IJF, 2008)
- All models handled by StMoMo package
- All methods from MortalityLaws package
- Smoothing, graduation and life table methods from DemoTools package
- Suggestions from users



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robjhyndman.com/seminars/ vital

pkg.robjhyndman.com/vital

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