

SP_DemTech2_Problem Set 2

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###Lifetable Estimates Using Sullivan's Method

#In this problem set, you will be calculating gender differences in the expected duration of years lived in poverty for the United States in 2004. You will calculate variance estimates for these expectancies to determine if the estimates of differences between men and women are statistically meaningful, and at what ages.

1. Sullivan's method requires high quality lifetable data to construct total person years in each age group. Set up an account on the Human Mortality Database: <https://www.mortality.org/> (<https://www.mortality.org/>) and get the nLx values for U.S. males and U.S. females in 2004 from the 5x1 abridged tables, e.g. for women: https://www.mortality.org/hmd/USA/STATS/fltper_5x1.txt (https://www.mortality.org/hmd/USA/STATS/fltper_5x1.txt)

#set up

```
#Set working directory
setwd("C:/Users/saraa/OneDrive - UW-Madison/SOC 756- Demography Techniques II/Problem Sets/Problem Set 2")
```

```
#Load libraries
# install.packages("dplyr")
# install.packages("tidyverse")
# install.packages("ggplot2")
# install.packages("HMDHFDplus")
```

```
library(dplyr)
```

```
##
## Attaching package: 'dplyr'
```

```
## The following object is masked from 'package:kableExtra':
##
##     group_rows
```

```
## The following objects are masked from 'package:stats':
##
##     filter, lag
```

```
## The following objects are masked from 'package:base':
##
##     intersect, setdiff, setequal, union
```

```
library(tidyverse)
```

```
## — Attaching core tidyverse packages — tidyverse 2.0.0 —
## ✓ forcats 1.0.0 ✓ readr 2.1.4
## ✓ ggplot2 3.4.3 ✓ stringr 1.5.0
## ✓ lubridate 1.9.2 ✓ tibble 3.2.1
## ✓ purrr 1.0.1 ✓ tidyr 1.3.0
```

```
## — Conflicts — tidyverse_conflicts() —
## ✗ dplyr::filter() masks stats::filter()
## ✗ dplyr::group_rows() masks kableExtra::group_rows()
## ✗ dplyr::lag() masks stats::lag()
## i Use the conflicted package (<http://conflicted.r-lib.org/>) to force all conflicts to become errors
```

```
library(ggplot2)
library(HMDHFDplus)

#HMD Login info:
#username: speters27@wisc.edu
#password: @DemTech2

# Set the 'scipen' option to a large value to prevent scientific notation
options(scipen = 999)

# Set the 'digits' option to control the number of decimal places
options(digits = 6) # Change the number to the desired decimal places
```

#Get Data from Human Mortality Database

Install the R package HMDHFDplus and get the lifetable values directly: <https://cran.r-project.org/web/packages/HMDHFDplus/HMDHFDplus.pdf> (<https://cran.r-project.org/web/packages/HMDHFDplus/HMDHFDplus.pdf>) The commands ask you to supply your user name and password, you'll still need to sign up at HMD first.

```
getHMDcountries()
```

```
## # A tibble: 49 × 3
##   Country    link          CNTRY
##   <chr>      <chr>      <chr>
## 1 Australia /Country/Country?cntr=AUS AUS
## 2 Austria   /Country/Country?cntr=AUT AUT
## 3 Belarus   /Country/Country?cntr=BLR BLR
## 4 Belgium   /Country/Country?cntr=BEL BEL
## 5 Bulgaria  /Country/Country?cntr=BGR BGR
## 6 Canada    /Country/Country?cntr=CAN CAN
## 7 Chile     /Country/Country?cntr=CHL CHL
## 8 Croatia   /Country/Country?cntr=HRV HRV
## 9 Czechia   /Country/Country?cntr=CZE CZE
## 10 Denmark  /Country/Country?cntr=DNK DNK
## # i 39 more rows
```

```

#get Lifetable data for US females in 2004
USfemales<-readHMDweb(CNTRY = "USA", item = "fltper_5x1", username = "speters27@wisc.edu" , password = "@DemTech2" )

#get Lifetable data for US males in 2004
USmales<-readHMDweb(CNTRY = "USA", item = "mltper_5x1", username = "speters27@wisc.edu" , password = "@DemTech2" )

#Filter Lifetables for only values where year = 2004
#create vector to identify male vs female life table data
USfemales04 <- USfemales %>%
  filter(Year == 2004) %>%
  mutate(sex = "female")

USmales04 <- USmales %>%
  filter(Year == 2004) %>%
  mutate(sex = "male")

#subset life tables to only use Lx, age
USF_LT_Join <- USfemales04 %>%
  select(Age,lx, Lx, ex)

USM_LT_Join <- USmales04 %>%
  select(Age,lx, Lx, ex)

```

#Upload GSS data 2. I have used General Social Survey data to estimate the poverty prevalence by age separately for men and women. I have defined the poverty prevalence as the proportion living at or below the poverty line at the time of the survey. You will find these values, as well as the size of the sample used to compute them in a table on the class webpage.

```

GSS_poverty<- read.csv("ps2data_2023.csv")

#dataset is in long format, convert to two data sets (males and females) to make it easier to wr
angle.

#rename columns
GSS_poverty <- GSS_poverty %>%
  rename(pix = proportion_poverty_1.n_x) %>%
  rename(Sx = number_sampled_N)

Age <- c(0, 1, rep(seq(5, 110, by = 5)))

#separate females from males and add age column for joining with LT data
Poverty_females<- GSS_poverty %>%
  filter (sex == "female") %>%
  mutate (Age = Age)

Poverty_males<- GSS_poverty %>%
  filter (sex == "male") %>%
  mutate (Age = Age)

#join life table data with GSS poverty data

Poverty_LTF <- left_join (USF_LT_Join, Poverty_females, by =c("Age"))
Poverty_LTM <- left_join (USM_LT_Join, Poverty_males, by =c("Age"))

#Fix Sx column to be numeric
Poverty_LTF = Poverty_LTF %>%
  mutate(Sx = str_replace_all(Sx, ",", "")) %>%
  mutate(Sx = as.numeric(Sx))

str(Poverty_LTF$Sx)

```

```
## num [1:24] 470 1041 1836 1789 1610 ...
```

```

Poverty_LTM = Poverty_LTM %>%
  mutate(Sx = str_replace_all(Sx, ",", "")) %>%
  mutate(Sx = as.numeric(Sx))

str(Poverty_LTM$Sx)

```

```
## num [1:24] 450 976 1734 1683 1579 ...
```

#Create Poverty Free Life Table for US Females and Males in 2004

```
#Create Life Table for Years lived without poverty for US females in 2004
```

```
#Person years lived with poverty at age x
```

```
Poverty_LTF = Poverty_LTF %>%
```

```
  mutate(PY_P = (pix)*Lx)
```

```
# computing Total years lived with poverty from age x
```

```
# Initialize an empty vector to store nx values
```

```
Poverty_LTF$T_pov <- numeric(length(Poverty_LTF$Lx))
```

```
#Calculate Tx_poverty
```

```
#Sum 1-pix
```

```
for (i in 1:nrow(Poverty_LTF)) {
```

```
  Poverty_LTF$T_pov[i] <- sum(Poverty_LTF$PY_P[i:24])
```

```
}
```

```
#Compute poverty free life expectancy (PLE_F)
```

```
#Txi/Lx
```

```
Poverty_LTF = Poverty_LTF %>%
```

```
  mutate(PLE_F = T_pov/lx)
```

```
#Compute Proportion of life spent in poverty (%PFLE)
```

```
Poverty_LTF = Poverty_LTF %>%
```

```
  mutate(PLE_prop = PLE_F/ex)
```

```
#Create Life Table for Years lived without poverty for US males in 2004
```

```
#Person years lived without poverty at age x
```

```
Poverty_LTM = Poverty_LTM %>%
```

```
  mutate(PY_P = (pix*Lx))
```

```
# computing Total years lived without disability from age x
```

```
# Initialize an empty vector to store Txi values
```

```
Poverty_LTM$T_pov <- numeric(length(Poverty_LTM$Lx))
```

```
#Calculate Tx_poverty
```

```
#Sum 1-pix
```

```
for (i in 1:nrow(Poverty_LTM)) {
```

```
  Poverty_LTM$T_pov[i] <- sum(Poverty_LTM$PY_PF[i:24])
```

```
}
```

```
#Compute time spent in poverty poverty life expectancy (PFLE_M)
```

```
#Txi/Lx
```

```
Poverty_LTM = Poverty_LTM %>%
```

```
  mutate(PLE_M = T_pov/lx)
```

```
#Compute Proportion of Life spent in poverty
```

```
Poverty_LTM = Poverty_LTM %>%
```

```
  mutate(PLE_prop = PLE_M/ex)
```

#estimate standard errors Because the GSS uses simple random sampling, we should be able to estimate standard errors using the simplified formula made available in Molla, Wagener, and Madans (2001), as opposed to correcting for the sampling scheme with a more complicated approach.**.

You may use the approximation given in equation 13 of Molla, Wagener, and Madans (2001). A tip: pay careful attention to the notation on the components of each of these equations. For example, equation 11 uses the nL_x values, not the nL_x prime values.

**We must abstract away from reality in a few ways here: (1) the GSS does not include age values above 85. I have filled in the rest of the lifetable assuming that the poverty rates for the 85+ group could be applied to each of the sub-groups in that larger age intervals. I have also greatly increased the number of total respondents above age 85 by giving each subgroup above age 85 the same number of respondents. (2) The GSS does not interview children. I have pulled child poverty data from the National Center for Educational Statistics, assumed that the age-specific rates do not vary between boys and girls and have fabricated the sample sizes of children used to create these rates. Finally: note that I use the GSS here for illustrative purposes. How to measure poverty is nearly its own field and you are at the institution with people leading this field. Use the IRP as a resource if poverty measurement is important to your work: <https://www.irp.wisc.edu/resources/how-is-poverty-measured/> (<https://www.irp.wisc.edu/resources/how-is-poverty-measured/>)

```
#Calculate standard errors
```

```

#For US Females 2004
# $S^2(pix) = (pix*(1-pix)/Sx)$ 

Poverty_LTF <- Poverty_LTF %>%
  mutate(S2 = (pix * (1-pix) / Sx)) %>% #variance of prevalence rates in age interval x
  mutate(VAR = (PY_P^2 * S2 )) #variance of life in poverty in age interval x [ $Li^2 * S2$ ]

# Initialize an empty vector to store var_sum values

Poverty_LTF$var_sum <- numeric(length(Poverty_LTF$Lx))

##Calculate sum of variance of life in poverty
# $1/Lx^2(Sum(var))$ 

for (i in 1:nrow(Poverty_LTF)) {

  Poverty_LTF$var_sum[i] <- sum(Poverty_LTF$VAR[i:24])

}

#calculate overall variance of (var_ex)
Poverty_LTF = Poverty_LTF %>%
  mutate(var_ex_f = (1/lx^2* var_sum))

#calculate standard error of life in poverty at each age interval

Poverty_LTF = Poverty_LTF %>%
  mutate(se_p_f = sqrt(var_ex_f))

#For US Males 2004
# $S^2(pix) = (pix*(1-pix)/Sx)$ 

Poverty_LTM <- Poverty_LTM %>%
  mutate(S2 = (pix * (1-pix) / Sx)) %>% #variance of prevalence rates in age interval
  mutate(VAR = (PY_P^2 * S2 )) #variance of life in poverty in age interval

# Initialize an empty vector to store var_sum values

Poverty_LTM$var_sum <- numeric(length(Poverty_LTM$Lx))

#Calculate sum of variance of life in poverty
# $1/Lx^2(Sum(var))$ 

for (i in 1:nrow(Poverty_LTM)) {

  Poverty_LTM$var_sum[i] <- sum(Poverty_LTM$VAR[i:24])

}

Poverty_LTM = Poverty_LTM %>%

```

```
mutate(var_ex_m = (1/lx^2* var_sum))

#calculate standard error of life in poverty at each age interval

Poverty_LTM = Poverty_LTM %>%
  mutate(se_p_m = sqrt(var_ex_m))

print(Poverty_LTF)
```


##	Age	lx	Lx	ex	x	pix	Sx	sex	PY_P	T_pov
## 1	0	100000	99463	80.06	0-1	0.2100	470	female	20887.2300	1628760.8143
## 2	1	99379	397246	79.56	1-5	0.2100	1041	female	83421.6600	1607873.5843
## 3	5	99269	496172	75.65	6-9	0.1830	1836	female	90799.4760	1524451.9243
## 4	10	99204	495854	70.69	10-14	0.1620	1789	female	80328.3480	1433652.4483
## 5	15	99128	495209	65.75	15-19	0.1620	1610	female	80223.8580	1353324.1003
## 6	20	98934	494089	60.87	20-24	0.2714	1562	female	134095.7546	1273100.2423
## 7	25	98700	492850	56.01	25-29	0.1785	1972	female	87973.7250	1139004.4877
## 8	30	98429	491318	51.16	30-34	0.1644	1874	female	80772.6792	1051030.7627
## 9	35	98074	489134	46.33	35-39	0.1567	1659	female	76647.2978	970258.0835
## 10	40	97541	485721	41.57	40-44	0.1363	1357	female	66203.7723	893610.7857
## 11	45	96690	480458	36.91	45-49	0.1253	1197	female	60201.3874	827407.0134
## 12	50	95426	472948	32.37	50-54	0.1301	1099	female	61530.5348	767205.6260
## 13	55	93664	462237	27.93	55-59	0.1522	1104	female	70352.4714	705675.0912
## 14	60	91052	445891	23.65	60-64	0.1976	1063	female	88108.0616	635322.6198
## 15	65	87054	421593	19.61	65-69	0.2573	1057	female	108475.8789	547214.5582
## 16	70	81269	386545	15.82	70-74	0.3055	851	female	118089.4975	438738.6793
## 17	75	72884	336703	12.34	75-79	0.3292	647	female	110842.6276	320649.1818
## 18	80	61196	266856	9.19	80-84	0.3667	360	female	97856.0952	209806.5542
## 19	85	44822	177093	6.60	85-89	0.3785	214	female	67029.7005	111950.4590
## 20	90	25909	87082	4.58	90-94	0.3785	214	female	32960.5370	44920.7585
## 21	95	9926	26810	3.18	95-99	0.3785	214	female	10147.5850	11960.2215
## 22	100	2109	4432	2.27	100-104	0.3785	214	female	1677.5120	1812.6365
## 23	105	208	344	1.71	105-109	0.3785	214	female	130.2040	135.1245
## 24	110	9	13	1.43	110+	0.3785	214	female	4.9205	4.9205
##		PLE_F	PLE_prop		S2		VAR		var_sum	var_ex_f
## 1	16.287608	0.203443	0.0003529787		153996.2786306		31827340.7527419		0.003182734	
## 2	16.179209	0.203359	0.0001593660		1109055.5811260		31673344.4741113		0.003207042	
## 3	15.356777	0.202998	0.0000814330		671378.0739943		30564288.8929853		0.003101609	
## 4	14.451559	0.204436	0.0000758837		489650.6819203		29892910.8189910		0.003037455	
## 5	13.652289	0.207639	0.0000843205		542675.5364740		29403260.1370707		0.002992284	
## 6	12.868177	0.211404	0.0001265954		2276397.1738735		28860584.6005967		0.002948587	
## 7	11.540066	0.206036	0.0000743599		575499.3537647		26584187.4267232		0.002728909	
## 8	10.678060	0.208719	0.0000733045		478255.1275730		26008688.0729584		0.002684555	
## 9	9.893122	0.213536	0.0000796535		467948.8750766		25530432.9453854		0.002654302	
## 10	9.161386	0.220385	0.0000867519		380228.2672189		25062484.0703088		0.002634206	
## 11	8.557317	0.231843	0.0000915622		331840.2388812		24682255.8030899		0.002640108	
## 12	8.039797	0.248372	0.0001029791		389879.4229767		24350415.5642088		0.002674071	
## 13	7.534112	0.269750	0.0001168797		578492.4667687		23960536.1412321		0.002731185	
## 14	6.977580	0.295035	0.0001491573		1157912.8918368		23382043.6744633		0.002820353	
## 15	6.285921	0.320547	0.0001807916		2127377.5799849		22224130.7826265		0.002932563	
## 16	5.398598	0.341251	0.0002493182		3476773.9397381		20096753.2026417		0.003042819	
## 17	4.399445	0.356519	0.0003413097		4193360.7393582		16619979.2629035		0.003128716	
## 18	3.428436	0.373062	0.0006450864		6177228.4222702		12426618.5235453		0.003318233	
## 19	2.497668	0.378434	0.0010992418		4938872.3468048		6249390.1012752		0.003110679	
## 20	1.733790	0.378557	0.0010992418		1194213.0174241		1310517.7544703		0.001952278	
## 21	1.204939	0.378912	0.0010992418		113192.7572816		116304.7370462		0.001180453	
## 22	0.859477	0.378624	0.0010992418		3093.3176142		3111.9797646		0.000699654	
## 23	0.649637	0.379905	0.0010992418		18.6355363		18.6621504		0.000431355	
## 24	0.546722	0.382323	0.0010992418		0.0266141		0.0266141		0.000328569	
##		se_p_f								
## 1	0.0564157									

```
## 2 0.0566308
## 3 0.0556921
## 4 0.0551131
## 5 0.0547018
## 6 0.0543009
## 7 0.0522390
## 8 0.0518127
## 9 0.0515199
## 10 0.0513245
## 11 0.0513820
## 12 0.0517114
## 13 0.0522607
## 14 0.0531070
## 15 0.0541531
## 16 0.0551617
## 17 0.0559349
## 18 0.0576041
## 19 0.0557735
## 20 0.0441846
## 21 0.0343577
## 22 0.0264510
## 23 0.0207691
## 24 0.0181265
```

```
print(Poverty_LTM)
```

##	Age	lx	Lx	ex	x	pix	Sx	sex	PY_P	T_pov	PLE_M
## 1	0	100000	99339	74.96	0-1	0.2100	450	male	20861.190	0	0
## 2	1	99237	396637	74.54	1-5	0.2100	976	male	83293.770	0	0
## 3	5	99107	495323	70.63	6-9	0.1830	1734	male	90644.109	0	0
## 4	10	99025	494901	65.69	10-14	0.1620	1683	male	80173.962	0	0
## 5	15	98919	493708	60.76	15-19	0.1620	1579	male	79980.696	0	0
## 6	20	98479	490686	56.02	20-24	0.1889	1339	male	92690.585	0	0
## 7	25	97791	487228	51.39	25-29	0.1067	1574	male	51987.228	0	0
## 8	30	97106	483821	46.74	30-34	0.0801	1424	male	38754.062	0	0
## 9	35	96399	479768	42.06	35-39	0.0647	1344	male	31040.990	0	0
## 10	40	95461	474048	37.45	40-44	0.0754	1180	male	35743.219	0	0
## 11	45	94074	465477	32.96	45-49	0.0822	997	male	38262.209	0	0
## 12	50	91995	452883	28.65	50-54	0.0936	919	male	42389.849	0	0
## 13	55	89019	435619	24.52	55-59	0.1069	889	male	46567.671	0	0
## 14	60	85015	411328	20.55	60-64	0.1121	794	male	46109.869	0	0
## 15	65	79213	377226	16.86	65-69	0.1534	756	male	57866.468	0	0
## 16	70	71289	330982	13.44	70-74	0.1990	618	male	65865.418	0	0
## 17	75	60636	269880	10.34	75-79	0.2111	360	male	56971.668	0	0
## 18	80	46856	193019	7.63	80-84	0.2642	193	male	50995.620	0	0
## 19	85	30104	109857	5.46	85-89	0.3130	115	male	34385.241	0	0
## 20	90	14295	43261	3.81	90-94	0.3130	115	male	13540.693	0	0
## 21	95	4146	9982	2.71	95-99	0.3130	115	male	3124.366	0	0
## 22	100	633	1198	2.00	100-104	0.3130	115	male	374.974	0	0
## 23	105	44	68	1.57	105-109	0.3130	115	male	21.284	0	0
## 24	110	1	2	1.35	110+	0.3130	115	male	0.626	0	0
##	PLE_prop		S2		VAR		var_sum		var_ex_m		
## 1	0	0.0003686667	160439.769509002	13623271.888117047	0.001362327						
## 2	0	0.0001699795	1179292.691437357	13462832.118608046	0.001367065						
## 3	0	0.0000862232	708440.240548928	12283539.427170688	0.001250590						
## 4	0	0.0000806631	518491.461673877	11575099.186621761	0.001180416						
## 5	0	0.0000859759	549980.461796628	11056607.724947885	0.001129958						
## 6	0	0.0001144263	983098.497455674	10506627.263151256	0.001083368						
## 7	0	0.0000605560	163662.937171038	9523528.765695583	0.000995864						
## 8	0	0.0000517444	77713.703728744	9359865.828524545	0.000992607						
## 9	0	0.0000450252	43383.747412302	9282152.124795800	0.000998858						
## 10	0	0.0000590804	75479.768010390	9238768.377383498	0.001013823						
## 11	0	0.0000756702	110780.877								

```
## 2 0.0369738
## 3 0.0353637
## 4 0.0343572
## 5 0.0336149
## 6 0.0329146
## 7 0.0315573
## 8 0.0315057
## 9 0.0316047
## 10 0.0318406
## 11 0.0321778
## 12 0.0327055
## 13 0.0334877
## 14 0.0346024
## 15 0.0365605
## 16 0.0392065
## 17 0.0426659
## 18 0.0486276
## 19 0.0532750
## 20 0.0420514
## 21 0.0328208
## 22 0.0256565
## 23 0.0209262
## 24 0.0270692
```

#Perform statistical test for disparity in life lived in poverty at specific ages for females and males

```
#Select years in poverty and standard error for calculating (females)
Poverty_LTF_z = Poverty_LTF %>%
  select(Age, PLE_F, se_p_f)

#Select years in poverty and standard error for calculating (males)
Poverty_LTM_z = Poverty_LTM %>%
  select(Age, PLE_M, se_p_m)

Poverty_z <- left_join(Poverty_LTF_z, Poverty_LTM_z, by= c("Age"))

Poverty_z = Poverty_z %>%
  mutate(diff = PLE_F - PLE_M) %>%
  mutate(SE_diff = se_p_f - se_p_m) %>%
  mutate(z_stat = sqrt(diff/SE_diff)) %>%
  mutate(p_value = 2 * pnorm(abs(z_stat), lower.tail = FALSE))
```

```
## Warning: There was 1 warning in `mutate()`.
## i In argument: `z_stat = sqrt(diff/SE_diff)`.
## Caused by warning in `sqrt()`:
## ! NaNs produced
```

#Interpret results (a)Calculate the expected number of years lived in poverty above age x separately for men and women ages 0-100 (using the given intervals).

```
print(Poverty_z)
```

[illegible]

(b) Assess whether, at birth, the total expected number of years lived in poverty differs for men and women and whether this difference is statistically significant.

(b) Assess whether, at birth, the total expected number of years lived in poverty differs for men and women and whether this difference is statistically significant.

At birth the total expected number of years lived in poverty for females in the US in 2004 was 16, while for US males it was about 11. These numbers are different and a z-test indicates that they are statistically significant at $\alpha = 0.05$

(c) Assess these differences at each age interval. According to my results in 2004 in the US females at almost every age (0-100) were expected to live more years while experiencing poverty than males and this difference is statistically significant. The exceptions are between exact ages 105 and 110- I am not sure how to interpret those results or if they are right.