Advances in Mortality Forecasting

Reading List

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Main readings

Basellini, U. and C. G. Camarda (2019). Modelling and forecasting adult age-at-death distributions. *Population Studies 73*(1), 119–138.

Brouhns, N., M. Denuit, and J. K. Vermunt (2002). A Poisson log-bilinear regression approach to the construction of projectedlifetables. *Insurance: Mathematics & Economics 31*, 373–393.

Camarda, C. G. (2019). Smooth Constrained Mortality Forecasting. *Demographic Research 41*(38), 1091–1130.

Currie, I. D., M. Durban, and P. H. Eilers (2004). Smoothing and forecasting mortality rates. *Statistical modelling 4*(4), 279–298.

Delwarde, A., M. Denuit, and P. H. C. Eilers (2007). Smoothing the Lee-Carter and Poisson log-bilinear models for mortality forecasting: A penalized log-likelihood approach. *Statistical Modelling 7*, 29–48.

Koissi, M.-C., A. F. Shapiro, and G. Högnäs (2006). Evaluating and extending the Lee-Carter model for mortality forecasting: Bootstrap confidence interval. *Insurance: Mathematics and Economics 38*, 1–20.

Lee, R. D. and L. R. Carter (1992). Modeling and Forecasting U.S. Mortality. *Journal of the American Statistical Association 87*, 659–671.

Lee, R. D. and T. Miller (2001). Evaluating the Performance of the Lee-Carter Method for Forecasting Mortality. *Demography 38*, 537–549.

Li, N. and R. Lee (2005). Coherent mortality forecasts for a group of populations: An extension of the lee-carter method. *Demography 42*(3), 575–594.

Further readings

Basellini, U. and C. G. Camarda (2020). A Three-component Approach to Model and Forecast Age-at-death Distributions. In S. Mazzuco and N. Keilman (Eds.), *Developments in Demographic Forecasting*, pp. 105–129. Springer.

Basellini, U., S. Kjærgaard, and C. G. Camarda (2020). An age-at-death distribution approach to forecast cohort mortality. *Insurance: Mathematics and Economics 91*, 129 – 143.

Bergeron-Boucher, M.-P., V. Canudas-Romo, J. E. Oeppen, and J. Vaupel (2017). Coherent forecasts of mortality with compositional data analysis. *Demographic Research 37*(17), 527–566.

Booth, H., J. Maindonald, and L. Smith (2002). Applying Lee-Carter under conditions of variable mortality decline. *Population Studies 56*, 325–336.

Hyndman, R. J. and M. S. Ullah (2007). Robust forecasting of mortality and fertility rates: A functional data approach. *Computational Statistics & Data Analysis 51*, 4942–4956.

Li, N., R. D. Lee, and P. Gerland (2013). Extending the Lee-Carter method to model the rotation of age patterns of mortality-decline for long-term projection. *Demography 50*, 2037–2051.

Raftery, A. E., J. L. Chunn, P. Gerland, and H. Ševčíková (2013). Bayesian probabilistic projections of life expectancy for all countries. *Demography 50*(3), 777–801.

Renshaw, A. and S. Haberman (2003). Lee-Carter Mortality Forecasting with Age-specific Enhancement. *Insurance: Mathematics and Economics 33*, 255–272.

Renshaw, A. and S. Haberman (2006). A cohort-based Extension to the Lee-Carter model for mortality reduction factors. *Insurance: Mathematics and Economics 38*, 556–570.

Ševčíková, H., N. Li, V. Kantorova, P. Gerland, and A. E. Raftery (2016). Age-Specific Mortality and Fertility Rates for Probabilistic Population Projections. In R. Schoen (Ed.), *The Springer series on demographic methods and population analysis: Vol. 39. Dynamic demographic analysis*, pp. 285–310. Springer.