

Modelling Multi-population Mortality

Abstract:

As a starting point we assume that mortality changes in different populations do not move exactly in parallel, rather there is some form of stochastic linkage. The first part of the talk will discuss potential criteria that are required for stochastic mortality models that model jointly two or more populations. The talk will then focus on a two-population extension of a simple age-period-cohort model. We apply this model in a Bayesian framework in a setting with one large population and a second and relatively-small sub-population.

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