The Future of Death in America

Gary King Institute for Quantitative Social Science Harvard University

joint work with Samir Soneji

(talk at the Center for Population and Development Studies, Harvard University, 12/15/08)

• Gary King and Samir Soneji. 2008. "The Future of Death in America"

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- copies at http://gking.harvard.edu

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 - Including demographic knowledge (smooth over time and age)
 - Including biological knowledge (smoking, obesity)

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Meaning of procedures

• Forecasts use qualitative information (good!)

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- Forecasts use qualitative information (good!)
- Statistical models add little (bad!)

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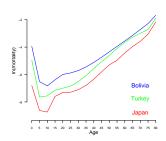
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- We bring statistics to demography

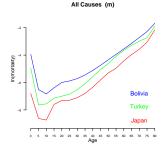


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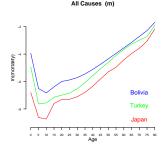
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• Gompertz (1825): log-mortality is linear in age after age 20

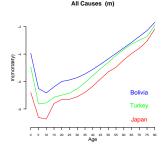
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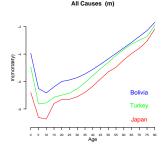


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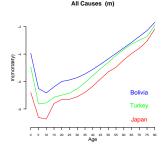
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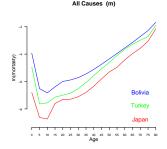
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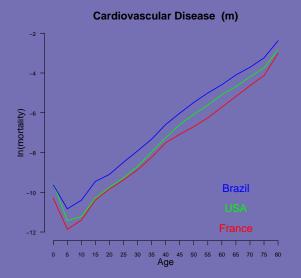
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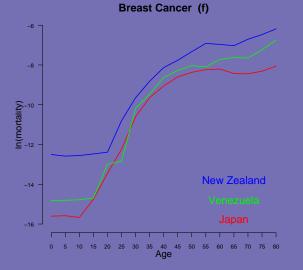


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- Dozens of more general functional forms proposed since 1825
- But does it fit anything else?

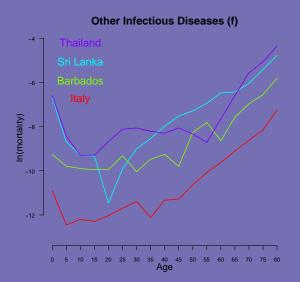


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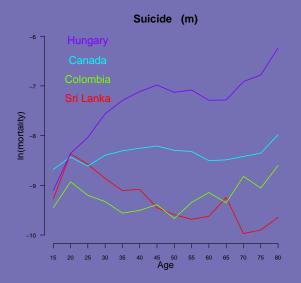
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Parameterizing Age Profiles Does Not Work

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- The key empirical patterns are qualitative:
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 - We don't know much about levels or exact shapes
- Ignores covariate information

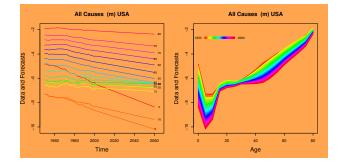
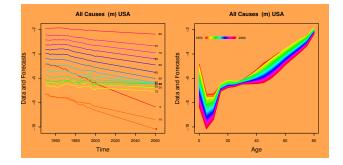
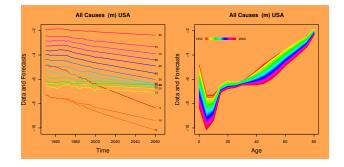


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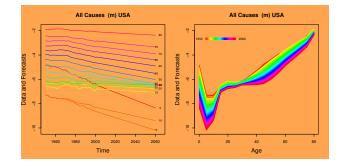


• Random walk with drift; Lee-Carter; least squares on linear trend

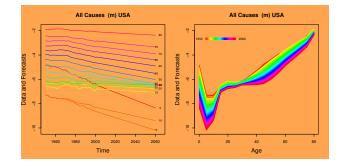


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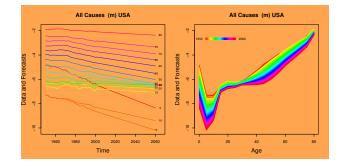
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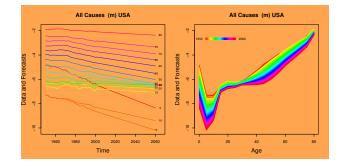
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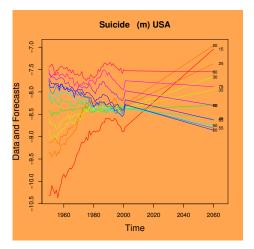


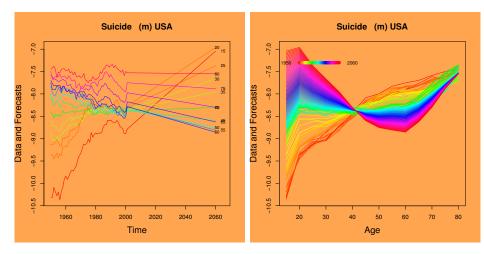
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The same pattern? Random Walk with Drift \approx Lee-Carter \approx Least Squares

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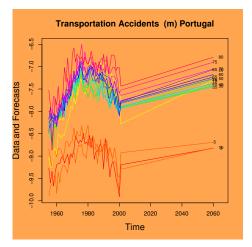


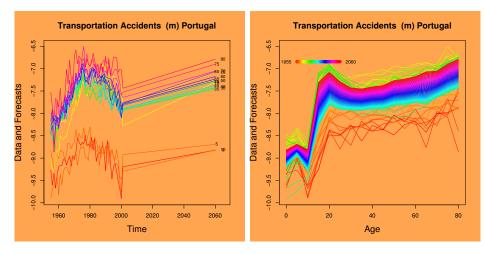


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Deterministic Projections Do Not Work

• Linearity does not fit most time series data

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- Linearity does not fit most time series data
- Out-of-sample age profiles become unrealistic over time

Existing Method 3: Stacked Regression

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$$m_{cat} = \mathbf{Z}_{ca,t-\ell} \boldsymbol{\beta}_{ca} + \epsilon_{cat} , \quad t = 1, \dots, T$$

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- (It always seems ok to pool over variables outside your own field.)

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The New Approach

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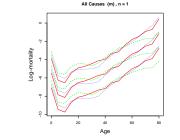
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- $\bullet \ \rightsquigarrow \ An \ easy-to-use \ software \ program, \ YourCast$

Formalizing (Prior) Indifference (so no cooking the books) equal color = equal probability

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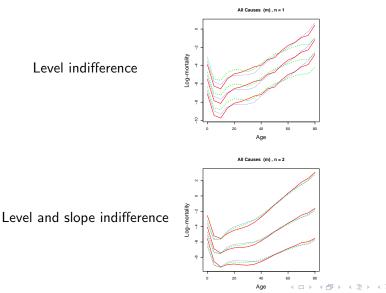
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Level indifference

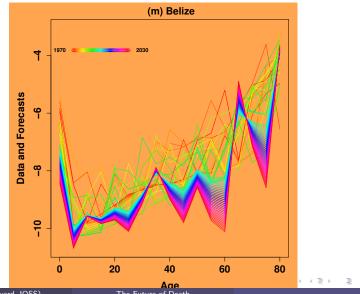
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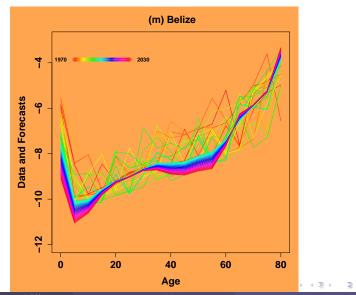


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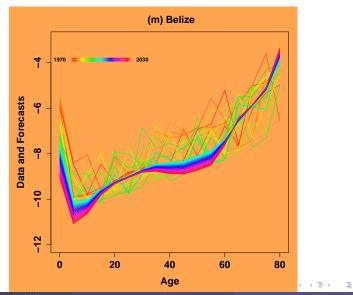
Mortality from Respiratory Infections, Males



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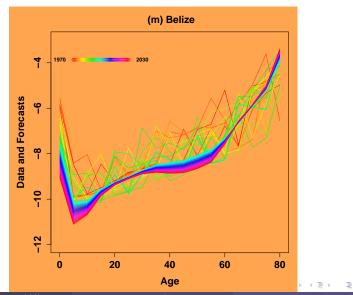


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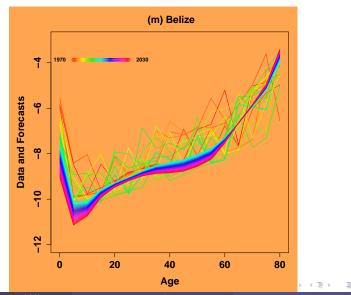
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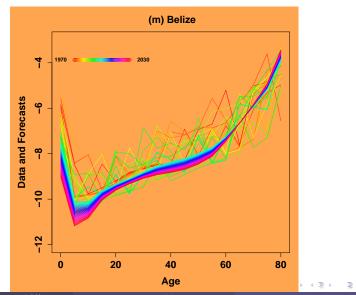


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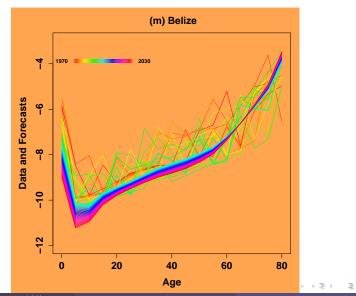


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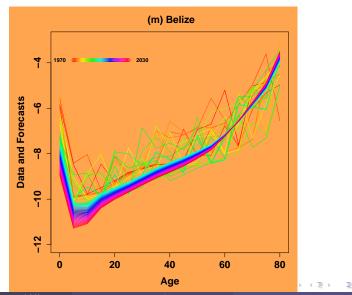
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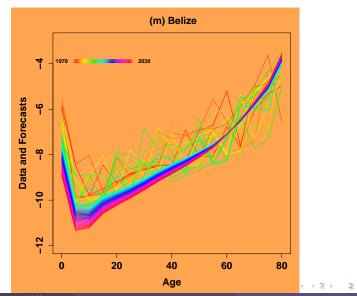


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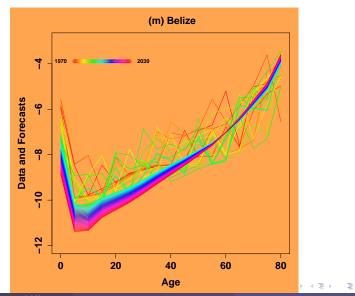
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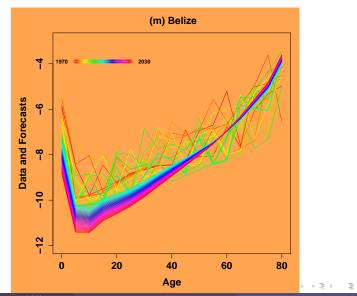
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Mortality from Respiratory Infections, males, $\sigma = 0.21$ Smoothing over Age Groups

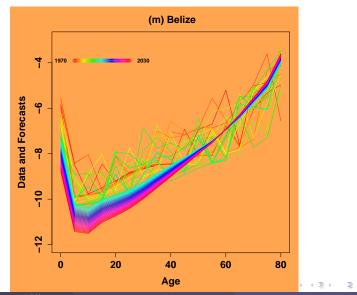


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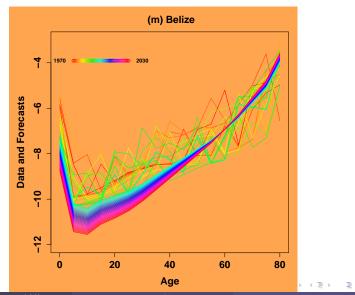


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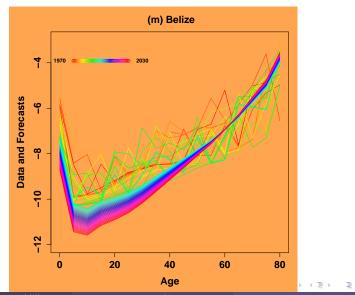


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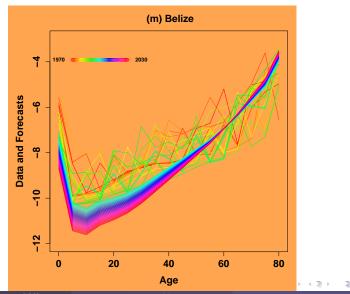


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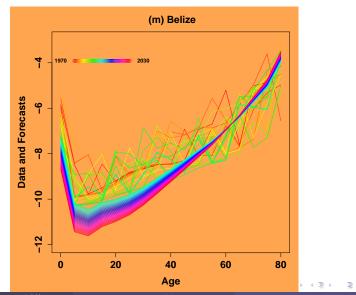


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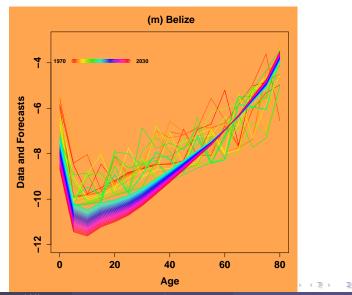


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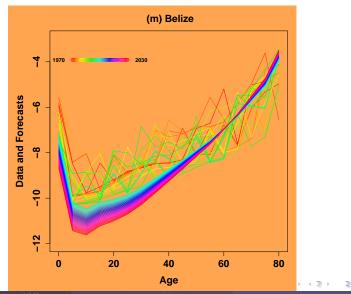
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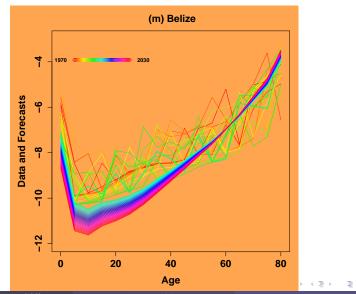
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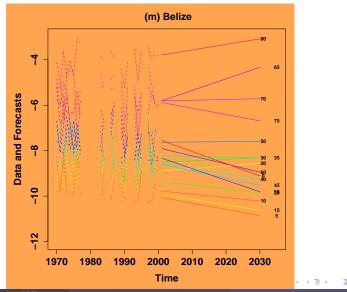
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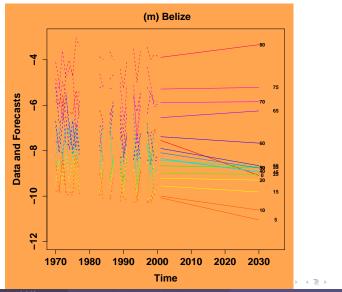
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Mortality from Respiratory Infections, males Least Squares



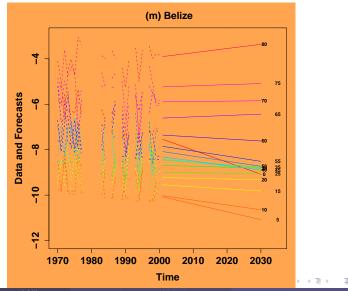
Gary King (Harvard, IQSS)

Mortality from Respiratory Infections, males, $\sigma = 2.00$ Smoothing over Age Groups

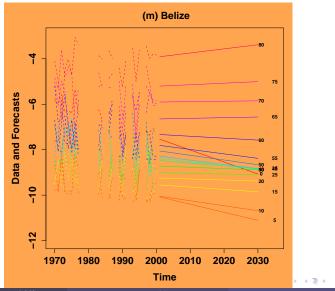


Gary King (Harvard, IQSS)

The Future of Death

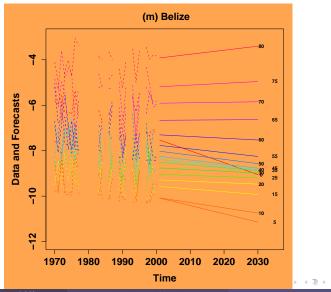


Gary King (Harvard, IQSS)

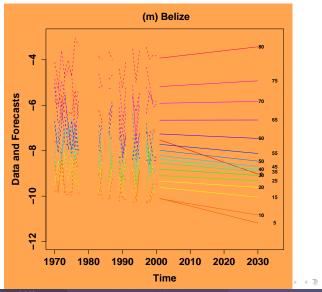


Gary King (Harvard, IQSS)

Mortality from Respiratory Infections, males, $\sigma = 0.87$ Smoothing over Age Groups

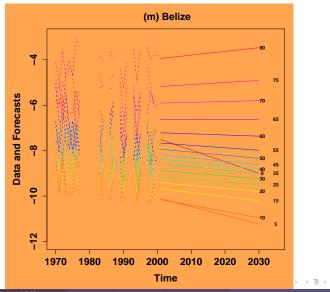


Gary King (Harvard, IQSS)

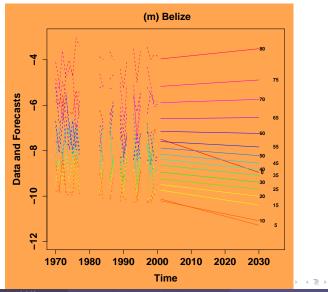


Gary King (Harvard, IQSS)

Mortality from Respiratory Infections, males, $\sigma = 0.50$ Smoothing over Age Groups

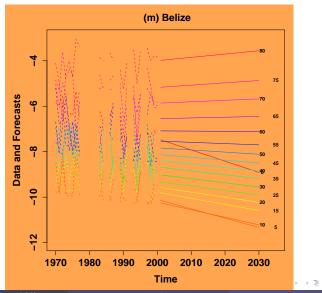


Gary King (Harvard, IQSS)



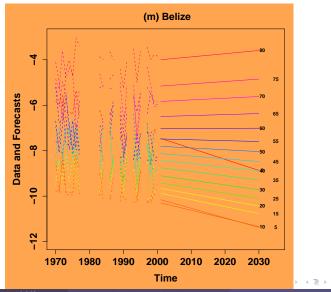
Gary King (Harvard, IQSS)

Mortality from Respiratory Infections, males, $\sigma = 0.28$



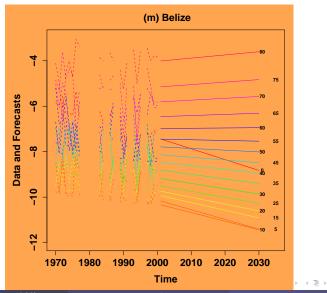
Gary King (Harvard, IQSS)

Mortality from Respiratory Infections, males, $\sigma = 0.21$ Smoothing over Age Groups



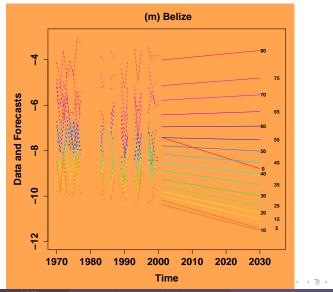
Gary King (Harvard, IQSS)

Mortality from Respiratory Infections, males, $\sigma=0.16$



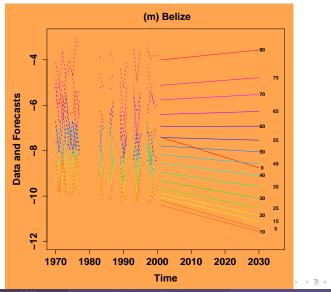
Gary King (Harvard, IQSS)

Mortality from Respiratory Infections, males, $\sigma=0.12$



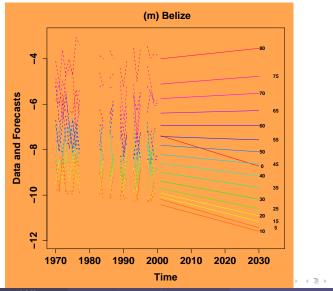
Gary King (Harvard, IQSS)

Mortality from Respiratory Infections, males, $\sigma = 0.09$



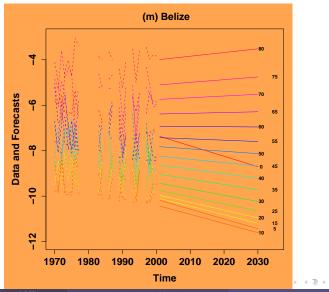
Gary King (Harvard, IQSS)

Mortality from Respiratory Infections, males, $\sigma = 0.07$ Smoothing over Age Groups



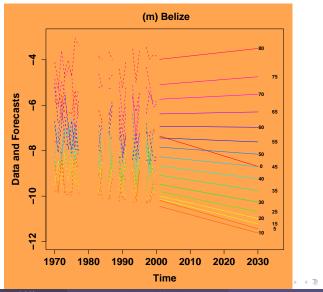
Gary King (Harvard, IQSS)

Mortality from Respiratory Infections, males, $\sigma = 0.05$ Smoothing over Age Groups



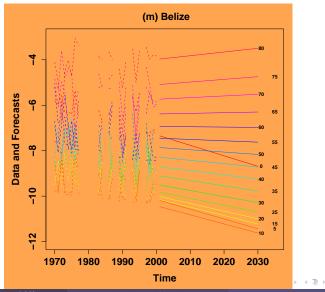
Gary King (Harvard, IQSS)

Mortality from Respiratory Infections, males, $\sigma = 0.04$



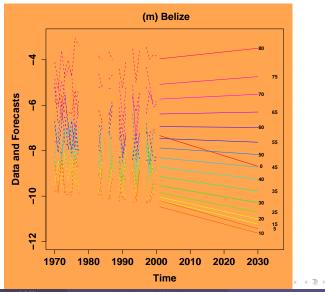
Gary King (Harvard, IQSS)

Mortality from Respiratory Infections, males, $\sigma = 0.03$ Smoothing over Age Groups



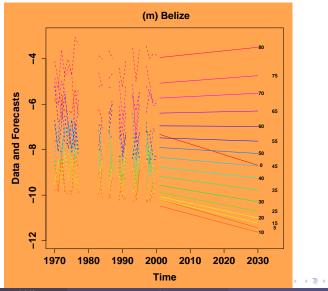
Gary King (Harvard, IQSS)

Mortality from Respiratory Infections, males, $\sigma=0.02$



Gary King (Harvard, IQSS)

Mortality from Respiratory Infections, males, $\sigma = 0.01$ Smoothing over Age Groups



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Gary King (Harvard, IQSS)

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Log-mortality in Belize males from respiratory infections

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Log-mortality in Belize males from respiratory infections

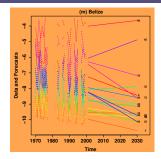
Least Squares

Gary King (Harvard, IQSS)

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Log-mortality in Belize males from respiratory infections



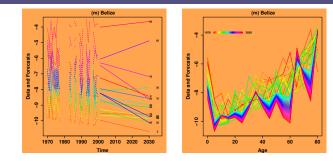
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Log-mortality in Belize males from respiratory infections

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Log-mortality in Belize males from respiratory infections



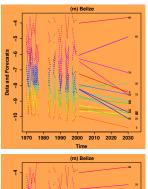
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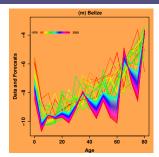
Smoothing Age Groups

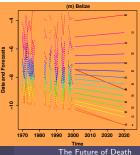
Log-mortality in Belize males from respiratory infections

Least Squares

Smoothing Age Groups





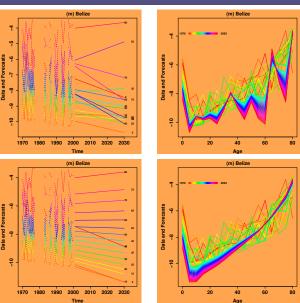


Gary King (Harvard, IQSS)

Log-mortality in Belize males from respiratory infections

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Smoothing Age Groups



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Log-Mortality in Bulgarian males from respiratory infections

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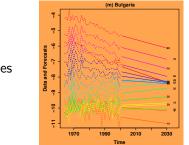
Log-Mortality in Bulgarian males from respiratory infections

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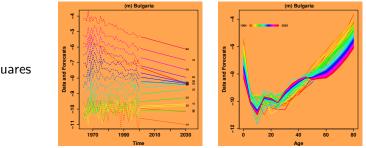
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Log-Mortality in Bulgarian males from respiratory infections

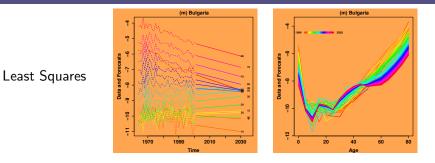


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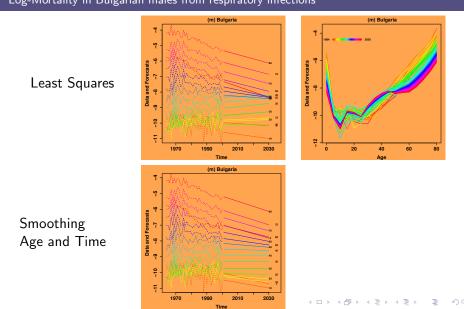




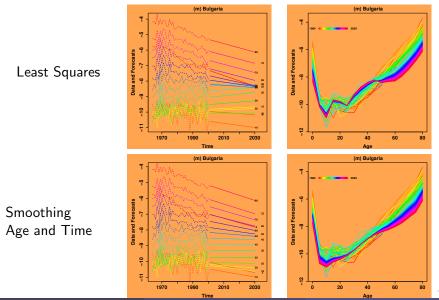
Least Squares



Smoothing Age and Time



Gary King (Harvard, IQSS)



Gary King (Harvard, IQSS)

The Future of Death

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Using Covariates (GDP, tobacco, trend, log trend)

Gary King (Harvard, IQSS)

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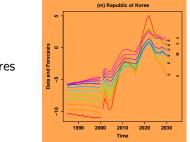
Gary King (Harvard, IQSS)

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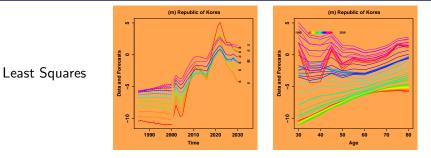
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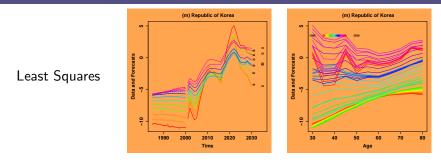
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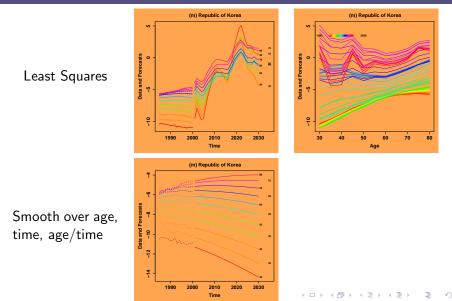
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Gary King (Harvard, IQSS)

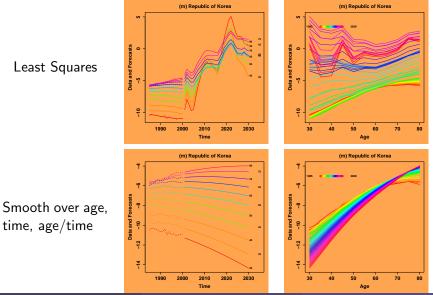




Smooth over age, time, age/time



Gary King (Harvard, IQSS)



Gary King (Harvard, IQSS)

Using Covariates (GDP, tobacco, trend, log trend)

Gary King (Harvard, IQSS)

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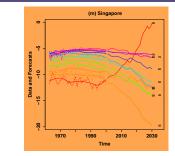
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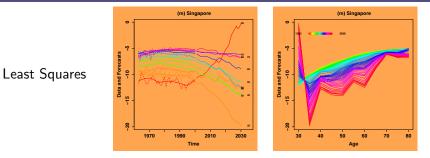
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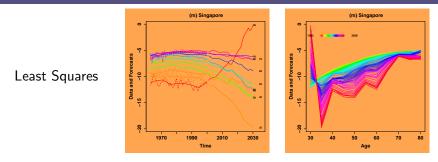
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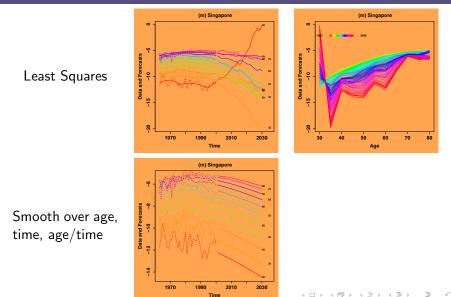


Gary King (Harvard, IQSS)

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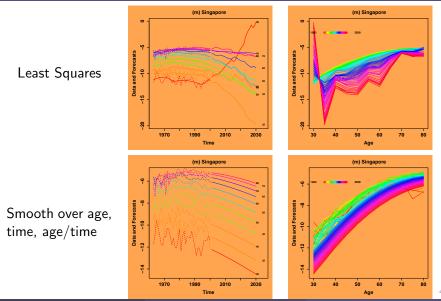


Smooth over age, time, age/time



Gary King (Harvard, IQSS)

The Future of Death

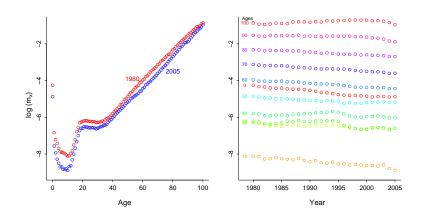


Gary King (Harvard, IQSS)

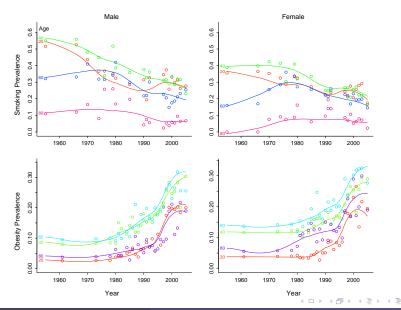
The Future of Death

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U.S. Male Mortality over Age and Time Demographic Facts: Smoothness in both dimensions



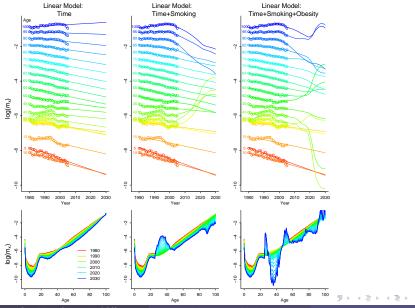
Biological Risk Factors in U.S. Data



Gary King (Harvard, IQSS)

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Linear Models: Biology vs. Demography



Gary King (Harvard, IQSS)

The Future of Death

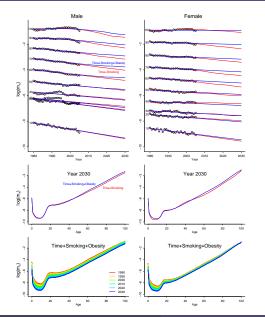
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Gary King (Harvard, IQSS)

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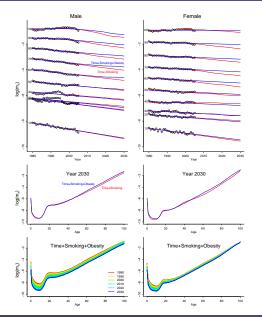


Gary King (Harvard, IQSS)

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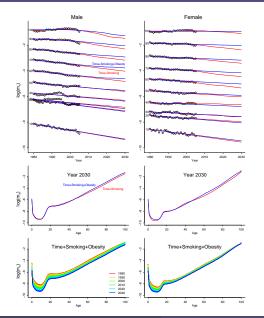
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• Forecasts retain smoothness over age and time

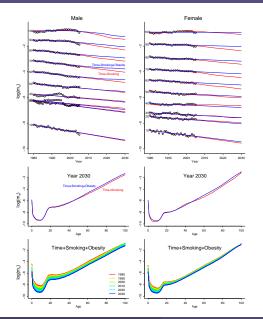
Gary King (Harvard, IQSS)

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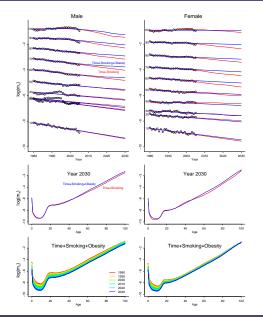


- Forecasts retain smoothness over age and time
- After age 50, age-specific mortality increases when adding obesity.

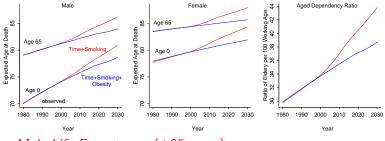
Gary King (Harvard, IQSS)



- Forecasts retain smoothness over age and time
- After age 50, age-specific mortality increases when adding obesity.
- 2030 forecast for 70-year-olds (per 100,000PYs). Males: 2,290 deaths with obesity; 1,775 without; Females: 1,558 with, 1,144 without.

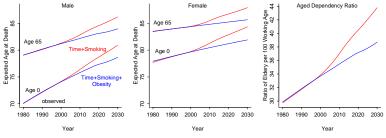


- Forecasts retain smoothness over age and time
- After age 50, age-specific mortality increases when adding obesity.
- 2030 forecast for 70-year-olds (per 100,000PYs). Males: 2,290 deaths with obesity; 1,775 without; Females: 1,558 with, 1,144 without.
- At ages over 90, model forecasts converge faster for females than males.



• Male Life Expectancy (±25 years)

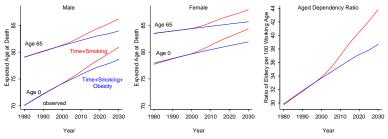
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• Male Life Expectancy (±25 years)

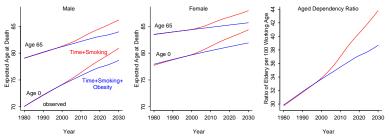
• Past: +5.1 years $\rightsquigarrow 75.2$

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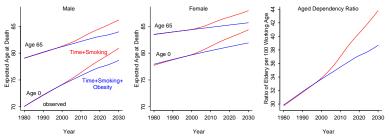


• Male Life Expectancy (±25 years)

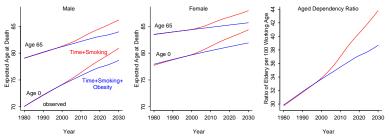
- Past: +5.1 years $\rightsquigarrow 75.2$
- Future: +5.7 years → 80.9 (excluding obesity)



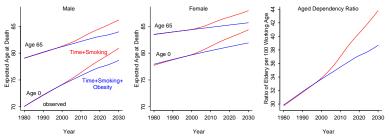
- Male Life Expectancy (±25 years)
 - Past: +5.1 years $\rightsquigarrow 75.2$
 - Future: +5.7 years → 80.9 (excluding obesity)
 - Future: +3.5 years \rightsquigarrow 78.7 (a 35% drop)



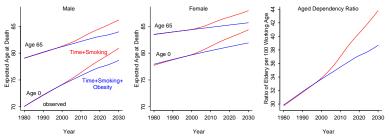
- Male Life Expectancy (±25 years)
 - Past: +5.1 years $\rightsquigarrow 75.2$
 - Future: +5.7 years \rightsquigarrow 80.9 (excluding obesity)
 - Future: +3.5 years → 78.7 (a 35% drop)
- Female Life Expectancy (±25 years)



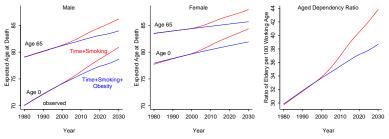
- Male Life Expectancy (±25 years)
 - Past: +5.1 years $\rightsquigarrow 75.2$
 - Future: +5.7 years \rightsquigarrow 80.9 (excluding obesity)
 - Future: +3.5 years → 78.7 (a 35% drop)
- Female Life Expectancy (±25 years)
 - Past: +2.7 years $\rightsquigarrow 80.4$



- Male Life Expectancy (±25 years)
 - Past: +5.1 years $\rightsquigarrow 75.2$
 - Future: +5.7 years → 80.9 (excluding obesity)
 - Future: +3.5 years → 78.7 (a 35% drop)
- Female Life Expectancy (±25 years)
 - Past: +2.7 years $\rightsquigarrow 80.4$
 - Future: +3.9 years → 84.4 (excluding obesity)



- Male Life Expectancy (±25 years)
 - Past: +5.1 years $\rightsquigarrow 75.2$
 - Future: +5.7 years \rightsquigarrow 80.9 (excluding obesity)
 - Future: +3.5 years → 78.7 (a 35% drop)
- Female Life Expectancy (±25 years)
 - Past: +2.7 years $\rightsquigarrow 80.4$
 - Future: +3.9 years → 84.4 (excluding obesity)
 - Future: +1.8 years $\rightsquigarrow 81.9$ (a 53% drop)



- Male Life Expectancy (±25 years)
 - Past: +5.1 years $\rightsquigarrow 75.2$
 - Future: +5.7 years ~> 80.9 (excluding obesity)
 - Future: +3.5 years \rightarrow 78.7 (a 35% drop)
- Female Life Expectancy (±25 years)
 - Past: +2.7 years $\rightsquigarrow 80.4$
 - Future: +3.9 years → 84.4 (excluding obesity)
 - Future: +1.8 years $\rightsquigarrow 81.9$ (a 53% drop)
- \rightarrow 1/2 trillion dollar difference for Social Security

http://GKing.Harvard.edu

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