Specialist Course | Cycle XXXIII
February, 2018 | Campus S. Caterina

Mortality: Empirical Analysis and Forecasting Models

Pietro Millossovich
University of Trieste

Monday February 19
10.30 – 13.30
14.30 – 17.30
Aula Cucconi
Aula Cucconi

Tuesday February 20
09.00 – 12.00
13.00 – 16.00
ASID17
Aula Cucconi

Wednesday February 21
09.00 – 12.00
13.00 – 16.00
Aula Cucconi
ASID 17

Program
www.stat.unipd.it/fare-ricerca/courses-201718-xxxiii-cycle
Mortality: Empirical Analysis and Forecasting Models

19-21 February 2018

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• Mortality
  – key metrics
  – life tables
  – some parametric models

• Empirical analysis
  – mortality variations: age, period, gender, country, . . .
  – the cohort effect
  – mortality by cause of death

• The R package demography
  – analysis of a HMD dataset

• Forecasting models
  – overview
  – the Lee-Carter model
  – extensions

• Mortality forecasting with the R packages demography and StMoMo
  – a comparative study of forecasting models

• Multi-population forecasting models, other R packages, . . . (time permitting)

Slides, references and other material will be provided by the lecturer
Bring your laptop for the R sessions