

Article

Sex Differential Dynamics in Coherent Mortality Models

Snorre Jallbjørn ^{1,2}  and Søren Fiig Jarner ^{1,*} 

¹ Department of Mathematical Science, University of Copenhagen, 2100 Copenhagen, Denmark

² Danish Labour Market Supplementary Pension Fund, Kongens Vang 8, 3400 Hillerød, Denmark

* Correspondence: soeren@jarner.dk

Abstract: The main purpose of coherent mortality models is to produce plausible, joint forecasts for related populations avoiding, e.g., crossing or diverging mortality trajectories; however, the coherence assumption is very restrictive and it enforces trends that may be at odds with data. In this paper we focus on coherent, two-sex mortality models and we prove, under suitable conditions, that the coherence assumption implies sex gap unimodality, i.e., we prove that the difference in life expectancy between women and men will first increase and then decrease. Moreover, we demonstrate that, in the model, the sex gap typically peaks when female life expectancy is between 30 to 50 years. This explains why coherent mortality models predict narrowing sex gaps for essentially all Western European countries and all jump-off years since the 1950s, despite the fact that the actual sex gap was widening until the 1980s. In light of these findings, we discuss the current role of coherence as the gold standard for multi-population mortality models.

Keywords: life expectancy; sex differential; sex gap; coherence; mortality modeling; projection; forecasting

JEL Classification: C22; J11



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1. Introduction

The aim of coherent multi-population mortality models is to forecast the mortality of related populations preserving the structural differences observed in the past, e.g., preserving differences between countries, regional differences within a country, or higher mortality for men than for women. The idea is to prevent divergence or implausible crossings of mortality trajectories that can arise from forecasting each population individually. The concept of coherence was introduced by Li and Lee [1], as an extension to the popular Lee–Carter model [2], and later formalized by Hyndman et al. [3]. Since then a number of coherent models have been proposed, both within the Lee–Carter framework [4–7], with added cohort effects [8–10], and based on the functional data approach [3,11]. Today, coherence still serves as the gold standard for multi-population mortality models.

Technically, coherence means that the ratio of age-specific mortality rates of the populations being forecasted converges (to finite, age-specific constants). This requirement ties the forecasts together and it ensures that differences in aggregate characteristics, e.g., survival probabilities and life expectancies, remain bounded as desired. The flip-side, however, is that converging mortality sex ratios may not be supported by data and enforcing it can lead to unrealistic continuations of historic trends despite the intention, see [12,13]. In this paper, we investigate and exemplify the implications of coherence in two-sex mortality models, in particular, the implications for the dynamics of the life expectancy difference between the sexes.

The sex differential in life expectancy is a key statistic for summarizing and communicating discrepancies in sex-specific mortality curves. The differential has varied considerably over time, although its general shape has been fairly consistent from country to country. In the Western world, the gap has the shape of a (unimodal) hill; the differential

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