Package 'Q2q'

November 23, 2020

Type Package

Title Interpolating Age-Specific Mortality Rates at All Ages

Version 0.1.0

Description Mortality Rates are usually published following an abridged description, i.e., by age groups 0, [1, 5[, [5, 10[, [10, 15[and so on. For some applications, a detailed (single) ages description is required. Despite the huge number of the proposed methods in the literature, there is a limited number of methods ensuring a high performance at lower and higher ages in the same time. For example, the 6-terms 'Lagrange' interpolation function is well adapted to mortality interpolation at lower ages (with unequal intervals) but is not adapted to higher ages. On the other hand, the 'Karup-King' method allows a good performance at higher ages but not adapted to lower ages. Interested readers can refer to the book of Shryock, Siegel and Associates (1993) for a detailed overview of the two cited methods. The package Q2q allows combining both the two methods to allow interpolating mortality rates at all ages. First, it starts by implementing each method separately, then the resulted curves are joined based on a 5-age averaged error between the two curves.

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Encoding UTF-8

LazyData true

RoxygenNote 7.1.1

Depends R(>= 3.0.0)

NeedsCompilation no

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getqx

Description

It interpolate the age specific mortality rates

Usage

getqx(Qx, nag)

Arguments

| Qx | Five-ages mortality rates which can be a vector created using or a column of a numerical matrix |
|-----|---|
| nag | number of age groups |

Value

qx age-specific mortality rates

lx a vector containing the age evolution of survivorship

dx a vector containing the theoretical deaths occured at age x

qxtl age specific mortality rates interpolated using the Lagrange method

qxtk age specific mortality rates interpolated using the Karup-king method

jonct_age the age where qxk and qxl have been joined

Author(s)

Farid FLICI

Examples

getqx(c(0.12, seq(0.05, 0.8,by=0.05)), 17)

getqxt

Description

getqxt interpolate the age specific mortality rates for a set of life tables

Usage

getqxt(Qxt, nag, t)

Arguments

| Qxt | A surface of Five-ages mortality rates which should be a numerical matrix con- taining mortality rates without age identification column and time identification |
|-----|---|
| | row |
| nag | the number of age groups |
| t | the number of years |

Value

qxt a matrix containing the age-specific mortality rates for age x in rows and for year t in columns lxt a matrix containing the age evolution of survivorship for the year t dxt a matrix containing the theoretical deaths occured at age x and year t qxtl the age specific mortality rates interpolated using the Lagrange method for each year t qxtk the age specific mortality rates interpolated using the Karup-king method for each year t

jonct_ages a vector containing, for each year t, the ages where qxtk and qxtl have been joined

Author(s)

Farid FLICI

Examples

getqxt(matrix(rep(c(0.12, seq(0.05, 0.5, by=0.05)), 5), byrow=FALSE, ncol=5), 11, 5)

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