Demography of Germany

Concepts, Data, and Methods

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Preface

This text is an introduction to concepts and methods of demographic description and analysis. The substantial focus is on the demographic development of Germany, all data refer to this country. The main reason for this focus on a single country is that we want to show how the tools of demography can actually be used for the analysis of demographic problems.

The text consists of two parts. Part I introduces the conceptual framework and explains basic statistical notions. This part also includes a short chapter that explains how we speak of "models" and why we do not make a sharp distinction between "describing" and "modeling" demographic processes. Then follows Part II that deals with data and methods. In the present version of the text, we almost exclusively discuss mortality and fertility data; migration is only mentioned in Chapter 6 and briefly considered in the context of a Leslie model at the end of the text.

In addition to providing a general introduction to concepts of demography, the text also intends to show how to practically work with demographic data. We therefore extensively document all the data used and explain the statistical calculations in detail. In fact, most of these calculations are quite simple; the only exception is the discussion of Leslie models in Chapters 17 and 18 which requires some knowledge of matrix algebra. Except for these chapters, the text has been so written that it may serve as an introduction to elementary statistical methods. The basic approach is identical with the author's *Grundzüge der sozialwissenschaftlichen Statistik* (2001). Virtually no previous knowledge of statistical methods is required for an understanding of the present text. Some notations from set theory that we have used are explained in Appendix A.2.

Most of the data that we have used in this text are taken from publications of official statistics in Germany (Appendix A.1 provides a brief introduction to data sources). We are grateful to Hans-Peter Bosse of the *Statistisches Bundesamt* who provided us with some unpublished materials. We also thank Bernhard Schimpl-Neimanns of ZUMA (Mannheim) who prepared a table with birth data from the 1970 census that we have used for several analyses. In addition, we have used several data files from non-official sources, in particular, data from the *German Life History Study* (Max Planck Institut für Bildungsforschung, Berlin), the *Socio-economic Panel* (Deutsches Institut für Wirtschaftsforschung, Berlin), the *Fertility and Family Survey* (Bundesinstitut für Bevölkerungsforschung, Wiesbaden), the *DJI Family Surveys* (Deutsches Familieninstitut, München), and historical data on mortality prepared by Arthur E. Imhof and his coworkers (1990). All these data sets can be obtained from the *Zentralarchiv*

für Empirische Sozialforschung in Köln.

The extensive documentation of the data is also intended to allow readers to replicate our calculations. Many calculations can simply be done with paper and pencil. If the amount of data is somewhat larger, one might want to use a computer. Several statistical packages are publicly available. We have used the program TDA which is available from the author's home page: `www.stat.ruhr-uni-bochum/tda.html`. This program was also used to create all of the figures in this text.

For helpful comments and discussions we thank, in particular, Gert Hullen (Bundesinstitut für Bevölkerungsforschung) and Bernhard Schimpl-Neimanns (ZUMA).

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Contents

1 Introduction 7

Part I Conceptual Framework

2 Temporal References 13
2.1 Events and Temporal Locations 14
2.2 Duration and Calendar Time 17
2.3 Calculations with Calendar Time 20
2.4 Limitations of Accuracy 22

3 Demographic Processes 24
3.1 A Rudimentary Framework 24
3.2 Representation of Processes 27
3.3 Stocks, Flows, and Rates 30
3.4 Age and Cohorts 33

4 Variables and Distributions 38
4.1 Statistical Variables 38
4.2 Statistical Distributions 44
4.3 Remarks about Notations 47

5 Modal Questions and Models 48

Part II Data and Methods

6 Basic Demographic Data 57
6.1 Data Sources 57
6.2 Number of People 59
6.3 Births and Deaths 62
6.4 Accounting Equations 66
6.5 Age and Sex Distributions 70
6.5.1 Age Distributions 70
6.5.2 Decomposition by Sex 74
6.5.3 Male-Female Proportions 79
6.5.4 Aggregating Age Values 80
6.5.5 Age Distributions since 1952 81

7 Mortality and Life Tables 85
7.1 Mortality Rates 85
7.2 Mean Age at Death 90
7.3 Life Tables 94
7.3.1 Duration Variables 94

7.3.2 Cohort and Period Life Tables . . . 97
7.3.3 Conditional Life Length . . . 101
7.4 Official Life Tables in Germany . . . 103
7.4.1 Introductory Remarks . . . 103
7.4.2 General Life Tables 1871 – 1988 . . . 106
7.4.3 Increases in Mean Life Length . . . 111
7.4.4 Life Table Age Distributions . . . 112

8 Mortality of Cohorts . . . 118
8.1 Cohort Death Rates . . . 118
8.2 Reconstruction from Period Data . . . 119
8.3 Historical Data . . . 124
8.3.1 Data Description . . . 124
8.3.2 Parent's Survivor Functions . . . 125
8.3.3 Children's Survivor Functions . . . 129
8.3.4 The Kaplan-Meier Procedure . . . 131
8.4 Mortality Data from Panel Studies . . . 137

9 Parent's Length of Life . . . 138
9.1 Left Truncated Data . . . 138
9.2 Selection by Survival . . . 142
9.2.1 The Simulation Model . . . 142
9.2.2 Considering Left Truncation . . . 144
9.2.3 Using Information from Children . . . 148
9.2.4 Retrospective Surveys . . . 152
9.3 Inferences from the GLHS and SOEP Data . . . 154
9.3.1 Description of the Data . . . 154
9.3.2 Survivor Functions of Parents . . . 156
9.3.3 Visualization of Death Rates . . . 161

10 Parametric Mortality Curves . . . 164

11 Period and Cohort Birth Rates . . . 165
11.1 Birth Rates . . . 165
11.2 A Life Course Perspective . . . 170
11.3 Childbearing and Marriage . . . 172
11.4 Birth Rates in a Cohort View . . . 175

12 Retrospective Surveys . . . 181
12.1 Introduction and Notations . . . 181
12.2 Data from the 1970 Census . . . 184
12.2.1 Sources and Limitations . . . 184
12.2.2 Age at First Childbearing . . . 187
12.2.3 Age-specific Birth Rates . . . 192
12.2.4 Number of Children . . . 195
12.2.5 Timing of Births . . . 199

13 Births in the Period 1950 – 1970 . . . 205
13.1 Age-specific Birth Rates . . . 205
13.2 Parity-specific Birth Rates . . . 212
13.3 Understanding the Baby Boom . . . 217
13.3.1 Number and Timing of Births . . . 217
13.3.2 Performing the Calculations . . . 220
13.3.3 Extending the Simulation Period . . . 223

14 Data from Non-official Surveys . . . 224
14.1 German Life History Study . . . 224
14.2 Socio-economic Panel . . . 233
14.3 Fertility and Family Survey . . . 241
14.4 DJI Family Surveys . . . 247

15 Birth Rates in East Germany . . . 250

16 In- and Out-Migration . . . 251

17 An Analytical Modeling Approach . . . 252
17.1 Conceptual Framework . . . 252
17.2 The Stable Population . . . 255
17.3 Mathematical Supplements . . . 257
17.4 Female and Male Populations . . . 262
17.5 Practical Calculations . . . 264
17.5.1 Two Calculation Methods . . . 264
17.5.2 Calculations for Germany 1999 . . . 267

18 Conditions of Population Growth . . . 273
18.1 Reproduction Rates . . . 273
18.2 Relationship with Growth Rates . . . 275
18.3 The Distance of Generations . . . 278
18.4 Growth Rates and Age Distributions . . . 279
18.5 Declining Importance of Death Rates . . . 281
18.6 Population Growth with Immigration . . . 281

A Appendix . . . 287
A.1 Data from Official Statistics . . . 287
A.2 Sets and Functions . . . 288

References . . . 293
Name Index . . . 300
Subject Index . . . 302

Chapter 1

Introduction

1. The present text is an introduction to concepts and methods of demography, exemplified with data from the demographic development of Germany. The basic idea is to think of a society as a population [Bevölkerung], a set of people. This is the common starting point of almost all demographic investigations and many definitions of demography. As an example, we cite the following definition from a dictionary published by the United Nations (1958, p. 3):[1]

"Demography is the scientific study of human populations, primarily with respect to their size, their structure and their development."

In a German adaptation of the dictionary by Winkler (1960, p. 17) this definition reads as follows:

„Die Demographie (Bevölkerungswissenschaft, Bevölkerungslehre) ist die Wissenschaft, die sich hauptsächlich in quantitativer Betrachung mit dem Studium menschlicher Bevölkerungen befaßt: Zahl (Umfang), Gliederung nach allgemeinen Merkmalen (Struktur) und Entwicklung."

Given this understanding, demography is concerned with human populations.

2. The focus on populations also provides a view of society. In this view a society simply is a population, a set of people living in some region however demarcated. It might be objected that such a view is greatly incomplete because human societies not only consist of people. It would be difficult, however, to add further characterizations to the definition of a society. All too often the result is no longer a definition but an obscure and dubious statement. The following quotation from Matras (1973, p. 57) can serve as an example:

"As a working definition, we may say that a *society* is a human population organized, or characterized, by patterns of social relationships for the purpose of collective survival in, and adaptation to, its environment."

This clearly is no longer a definition but an obscure formulation of a dubious assumption. Of course, beginning with the idea that a society is a

[1] In this text we distinguish between single and double quotation marks. Single quotation marks are used to refer to linguistic expressions; for example, to say that we are referring to the term 'social structure'. Double quotation marks are used either for citations or to indicate that an expression has no clear meaning or that it is used in a metaphorical way. Within citations, we try to reproduce quotation marks in their original form. If we add something inside a quotation this will be marked by square brackets.

human population, it is possible to describe institutional arrangements and to reflect specific purposes possibly served by such arrangements. But this can only result from an investigation and not anticipated in a definition.

3. The demographic view of society is closely linked with a statistical approach. Demography, to a large extent, is the application of statistical methods to study the development of human populations. This is the main idea which accompanied the history of demography from its beginning.[2] Conversely, demography inspired many developments in statistics. The fundamental role played by the word 'population' in the statistical literature is but one indicator. This term has often been used to define statistics; as an example, we refer to Maurice Kendall and Alan Stuart, who begin their "Advanced Theory of Statistics" (1977, p. 1) as follows:

"The fundamental notion in statistical theory is that of the group or aggregate, a concept for which statisticians use a special word – "population". This term will be generally employed to denote any collection of objects under consideration, whether animate or inanimate; for example, we shall consider populations of men, of plants, of mistakes in reading a scale, of barometric heights on different days, and even populations of ideas, such as that of the possible ways in which a hand of cards might be dealt. [...] The science of Statistics deals with the properties of populations. In considering a population of men we are not interested, statistically speaking, in whether some particular individual has brown eyes or is a forger, but rather in how many of the individuals have brown eyes or are forgers, and whether the possession of brown eyes goes with a propensity to forgery in the population. We are, so to speak, concerned with the properties of the population itself. Such a standpoint can occur in physics as well as in demographic sciences."

As far as demography applies a statistical view to human populations these remarks also contribute to an understanding of demography. The concern is with properties of populations, not with their individual members.

4. Since populations do not have properties in an empirical sense of the word, one also needs to understand how demographers construct such properties by using statistical concepts. This will be discussed at length in subsequent chapters. Here we only mention that statistically construed properties of populations are always conceptually derived from properties of their individual members. For example, referring to a human population, each of its members can be assigned a sex and the population can be characterized then by two figures reporting the proportion of male and female members. This also provides a simple example of a statistical distribution: to every individual property is assigned the relative frequency (proportion) of its occurrence in a population.

5. Almost always this is also meant when statisticians, including demographers, speak of the "structure" of a population: an account of the frequencies of some individual properties in a population. Here are some examples from the demographic literature:

"Demography is the discipline that seeks a statistical description of human populations with respect to (1) their demographic structure (the number of the population; its composition by sex, age and marital status; statistics of families, and so on) at a given date, and (2) the demographic events (births, deaths, marriages and terminations of marriages) that take place in them." (Pressat 1972, p. 1) „Unter der demographischen Struktur einer Bevölkerung versteht man ihre Aufgliederung nach demographischen Merkmalen." (Feichtinger 1973, p. 26) „Die Struktur einer bestimmten Bevölkerung wird beschrieben durch die absolute Zahl der Einheiten sowie die Verteilung der jeweils interessierenden Merkmalsausprägungen bei den Einheiten dieser Bevölkerung zu einem bestimmten Zeitpunkt t." (Mueller 1993, p. 2)

We mention that sociologists use the word 'structure' often in different meanings. A frequent connotation is that "structure" in some way determines conditions for the behavior of the individual members of a society. It is important, therefore, that this can not be said of a statistical distribution.

6. In order to sensibly speak of conditions one would need to think of the individual members of a society as being actors whose possible actions depend in some way on a given environment. The statistical view is quite different. Not only has statistics no conceptual framework for a reference to actors; as shown by the above quotation from Kendall and Stuart, there also is no reference to individuals. Instead, the focus is on populations. This was clearly recognized, for example, by Wilhelm Lexis:

„Bei der Bildung von Massen für die statistische Beobachtung verschwindet das Individuum als solches, und es erscheint nur noch als eine Einheit in einer Zahl von gleichartigen Gliedern, die gewisse Merkmale gemein haben und von deren sonstigen individuellen Unterschieden abstrahiert wird." (Lexis 1875, p. 1)

The same idea was expressed by another author in the following way:

„Innerhalb der Demographie interessiert eine individuelle Biographie nur als Element der kollektiven Geschichte der Gruppe, zu welcher das Individuum gehört." (Feichtinger 1979, p. 13)

7. The method to characterize populations by statistical distributions (of individual properties) is obviously quite general. Almost all properties which can sensibly be used to characterize individuals can also be used to derive statistical distributions characterizing populations. Statistical methods are therefore used not only in demography but more or less extensively in almost all empirical social research. In fact, there is no clear demarcation between demography and other branches of social research. Some authors have therefore proposed to distinguish between demographic analysis in a narrow sense, also called *formal demography*, and a wider

[2] For an informative overview see Lorimer (1959).

scope, often called *population studies*.[3] Given this distinction, the current text is only concerned with formal demography.[4] The following explanation is taken from a widely known textbook by Shryock and Siegel (1976, p. 1):

"Formal demography is concerned with the size, distribution, structure, and change of populations. *Size* is simply the number of units (persons) in the population. *Distribution* refers to the arrangement of the population in space at a given time, that is, geographically or among various types of residential areas. *Structure*, in its narrowest sense, is the distribution of the population among its sex and age groupings. *Change* is the growth or decline of the total population or of one of its structural units. The components of change in total population are births, deaths, and migrations."

This explanation of formal demography is quite similar to the understanding of *Bevölkerungsstatistik* in the older German literature.[5] It is also similar to the definition of demography cited at the beginning of this chapter.[6] The quotation also shows once more that the term 'structure' is used synonymously with 'statistical distribution'. On the other hand, the word 'distribution' is here not used to refer to a statistical distribution but to "the arrangement of the population in space". — This topic, including internal migration, will not be systematically discussed in the present text. On the other hand, demographic data as provided by official statistics, are always limited to bounded regions, historically defined as "nation states". One therefore cannot avoid to take into account in- and out-migration. This is true, in particular, when dealing with the demographic development in Germany that is the empirical concern of the present text.

[3] See Hauser and Duncan (1959, pp. 2-3), and Shryock and Siegel (1976, p. 1). In the older German literature a similar distinction was made between *Bevölkerungsstatistik* and *Bevölkerungslehre*, see v. Bortkiewicz (1919).

[4] This is not to deny the importance of many questions discussed under the heading of population studies. However, we will not try to make this a special sub-discipline of social science but consider a reflection of demographic developments as being an essential part of almost all investigations of social structure.

[5] As an example, we cite L. v. Bortkiewicz (1919, p. 3): „Soll aber eine besondere wissenschaftliche Betrachtung über die Bevölkerung angestellt werden, so kann es sich dabei unmöglich um eine Erörterung alles dessen handeln, was ihr Wohl und Wehe irgendwie angeht. Es gilt hier vielmehr, zunächst die Bevölkerung als unterschiedslose Menschenmasse ins Auge zu fassen, ihre räumliche Verteilung und die zeitlichen Änderungen ihrer Größe zur Darstellung zu bringen, sodann aber auch ihre Gliederung nach gewissen natürlichen Merkmalen, vor allem nach dem Geschlecht und nach dem Alter, klarzulegen und im Anschluß hieran auf die unmittelbaren Ursachen ihres jeweiligen Standes zurückzugehen, als welche sich in erster Linie die Geburten und die Todesfälle und in zweiter Linie die Wanderungen darstellen. Damit ist der Gegenstand der *Bevölkerungsstatistik* im althergebrachten Sinne dieses Wortes angedeutet."

[6] Since there is a common conceptual framework, it seems not necessary, as proposed by the cited dictionary, to distinguish explicitly between formal demography and population statistics.

Part I

Conceptual Framework

Chapter 2

Temporal References

The chapters in Part I of this text briefly introduce the conceptual framework used to develop a demographic view of society. The main conceptual tool is the notion of a 'demographic process'. An explicit definition will be given in the next chapter. The present chapter deals with a preliminary question that concerns a suitable temporal framework. Technically, one uses a *time axis* that allows to temporally locate events; but how to represent a time axis? There are two general approaches:

a) One approach treats time as a sequence of temporal locations (e.g., minutes or days) and represents time by integral numbers with an arbitrarily fixed origin. This is called a *discrete time axis*.

b) Another approach treats time as a continuum (a "continuous flow of time") and represents a time axis by the set of real numbers. This is called a *continuous time axis*.

Since a time axis is used to provide a conceptual framework for the representation of phenomena which occur "in time", the decision for one or the other of the two approaches should depend on the kind of phenomena that one wants to describe and analyze. In demographic and, more general, social research, the primary phenomena are events, for example, birth and death events. Thinking in terms of a continuous time axis would require to conceive of events as "instantaneous changes". While this approach is quite widespread in the demographic literature,[1] it conflicts with the simple fact that events always need some time to occur. As we will try to show in the present chapter, this suggests to represent a time axis by real numbers but to think of temporal locations not as "time points" but as temporal intervals. Within such a framework a discrete time axis arises as a special case from an assumption of intervals of equal length. This assumption will be sufficient for most practical purposes and also greatly simplifies the mathematics. Therefore, in later chapters, we most often use a discrete time axis with temporal locations to be understood as temporal intervals having an equal length. In the present chapter we first discuss our notion of events and how thinking in terms of events allows temporal references. We then deal with possibilities of quantifying temporal references.

[1] Examples of textbooks that use a continuous time axis for temporal references are, e.g., Keyfitz (1977), and Dinkel (1989).

2.1 Events and Temporal Locations

1. We all have learned to make temporal references by using clocks and calendars and to think of time as a linearly ordered time axis. But leaving aside for the moment clocks and calendars, what enables us to speak about time? One possible approach begins with events. This notion is extremely general and therefore quite difficult to make precise. However, for the present purpose, it seems possible to neglect philosophical discussions and simply take a common sense view of events.[2] The following four points seem to be essential.

- The occurrence of an event always involves one or more objects.
- Each event has some finite temporal duration.
- For many events one can say that one event occurred earlier than another event.
- Events can be characterized, and classified, by using the linguistic construct of kinds of events.

2. Using these assumptions it seems, first of all, important to distinguish between *events* and *kinds of events*. An event is unique; it occurs exactly once. On the other hand, several events can be of the same kind, for example, marriages. Therefore, characterizing an event as being of a certain kind does not give a unique description. Furthermore, an event does not necessarily belong to only a single kind of event. Most often one can characterize an event as an example of several different kinds of events. For example, an event that is a marriage can also be a first marriage.

3. While common language clearly distinguishes between objects and events, one might well think of a certain correspondence between, on the one hand, objects and their properties, and on the other hand, events and kinds of events. This has led some authors (e.g., Brand 1982) to think of objects and events as being ontologically similar. Even without defending this position, we will assume that talking of events always implies a reference to objects. The idea is that it should be possible to associate, with each event, *some* objects that are involved in the event. Of course, these objects need not be individuals in the sense of behavioral units.

4. Following the common sense view of events it also seems obvious that events occur "in time". The notion of event therefore provides a way to think about time. We assume that one can associate with each event a temporal location. In the following, we will use the letter e to refer to an event and $t(e)$ to denote its temporal location. $t(e)$ will be called the

[2]For related philosophical discussion see Hacker (1982) and Lombard (1986).

t-location of the event e. While a strict definition cannot be given it seems important to think of t-locations *not* as being "time points". Quite to the contrary, one of the most basic facts about events is that each event has a certain temporal duration. This is not only obvious when we think of standard examples of events, but seems logically implied if we think of events in terms of change. Change always needs some amount of time. This also has an important further implication: only when an event *has occurred* and, consequently, when it has become a fact belonging to past history, can we say that the event has, in fact, occurred. We cannot say this *while* the event is occurring.[3]

5. That one thinks of events in terms of change is quite essential for the common sense view of events that we try to follow here. Without a change nothing occurs. Fortunately, one need not be very specific about what kinds of changes occur. Also, whether these changes occur "continuously" or "instantaneously" is quite unimportant as long as we require that the event has some temporal duration. The event is defined by what happened during its occurrence and must therefore be taken as a whole. Of course, one might be able to give a description of the event in terms of smaller sub-events; but these will then simply be different events. An event is semantically indivisible. In particular, the beginning of an event is not itself an event, and consequently has no t-location.

6. Finally, it is important that one can often say of two events that one occurred earlier than the other. Of course, this cannot always be said. One event may occur while another is occurring. However, there are many clear examples where we have no difficulties to say that one event occurred earlier than another one. We therefore assume that the following partial order relations are available when talking about events (e and e' are used to denote events):

$e \preccurlyeq e'$ meaning: e' begins not earlier than e

$e \lhd e'$ meaning: e' begins not before e is finished

$e \sqsubseteq e'$ meaning: e occurs while e' occurs

We also write $e \sqsubset e'$ if $e \sqsubseteq e'$ and not $e' \sqsubseteq e$. All relations are only partial order relations. Nevertheless, they can be used to define corresponding

[3]Thinking of human actions as particular types of events, this implication has been described by Danto (1985, p. 284) as follows: "Not knowing how our actions will be seen from the vantage point of history, we to that degree lack control over the present. If there is such a thing as inevitability in history, it is not so much due to social processes moving forward under their own steam and in accordance with their own natures, as it is to the fact that by the time it is clear what we have done, it is too late to do anything about it."

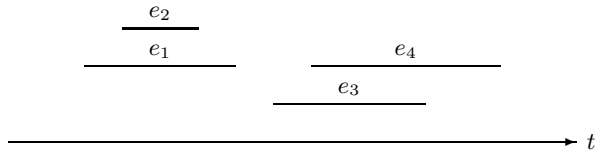


Fig. 2.1-1 Illustration of order relations between four events on a qualitatively ordered time axis.

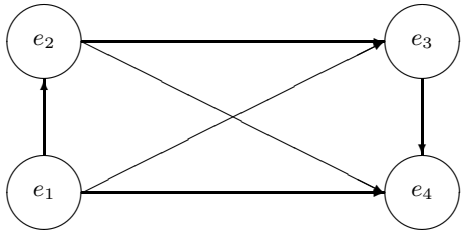


Fig. 2.1-2 Graph illustration of '$\preccurlyeq$' relation between the four events shown in Figure 2.1-1.

relations between the t-locations of events. We use the same symbols:

$$t(e) \preccurlyeq t(e') \iff e \preccurlyeq e'$$
$$t(e) \lhd t(e') \iff e \lhd e'$$
$$t(e) \sqsubseteq t(e') \iff e \sqsubseteq e'$$

We will say that a set of events is equipped with a *qualitatively ordered time axis* if these three relations are available.

7. As an illustration consider the four events in Figure 2.1-1 where one can find the following order relations:

$$e_1 \preccurlyeq e_2,\ e_1 \preccurlyeq e_3,\ e_1 \preccurlyeq e_4,\ e_2 \preccurlyeq e_3,\ e_2 \preccurlyeq e_4,\ e_3 \preccurlyeq e_4$$
$$e_1 \lhd e_3,\ e_1 \lhd e_4,\ e_2 \lhd e_3,\ e_2 \lhd e_4$$
$$e_2 \sqsubseteq e_1$$

Of course, on a qualitatively ordered time axis, the lengths of the line segments used in Figure 2.1-1 to represent events do not have a quantitative meaning in terms of duration. This becomes clear if one represents the order relations between events by means of a directed graph. This is illustrated in Figure 2.1-2 where the arcs represent the $\preccurlyeq$ relation between the events.

Composing Events

8. Our language is quite flexible to compose two (or more) events into larger events. As an example one can think of clock ticks as elementary events. It seems quite possible to think also of two or more successive clock ticks as events. To capture this idea formally, one can introduce a binary operator, $\sqcup$, that allows to create (linguistically) new events. The rule is: If e and e' are two events then also $e \sqcup e'$ is an event. Events created by using the operator $\sqcup$ will be called *composed events*. When classes of events are considered, one can assume that these are closed with respect to $\sqcup$ by extending the time order relations defined above for composed events in the following way:

$$e \sqcup e' \preccurlyeq e'' \iff e \preccurlyeq e'' \text{ or } e' \preccurlyeq e''$$
$$e \sqcup e' \lhd e'' \iff e \lhd e'' \text{ and } e' \lhd e''$$
$$e \sqcup e' \sqsubseteq e'' \iff e \sqsubseteq e'' \text{ and } e' \sqsubseteq e''$$

This also allows to introduce the notion of an elementary event. A possible definition would be that an event, say e, is an *elementary event* if there is no other event, e', such that $e' \sqsubset e$. Using this definition, one conceives of elementary events as not being divisible into smaller events with respect to a class of events.

9. It might seem questionable whether elementary events do exist. When describing an event it often seems possible to give a description in terms of smaller and smaller sub-events, without definitive limit. However, we are not concerned here with the ontological status of events. Regardless of whether it is possible to give *descriptions* of events in terms of smaller sub-events, when talking about events one cannot avoid to assume *some* "universe of discourse" that provides the necessary linguistic tools. This justifies the assumption that one can single out a finite number of elementary events from any finite collection of events.

10. Interestingly, it seems not possible to define a converse operation, $\sqcap$, by using the interpretation that $e \sqcap e'$ occurs *while* both events, e and e', are occurring. The reason is that we should be able to say that an event has, in fact, occurred as soon as the event no longer occurs. But this condition will in general not hold for $e \sqcap e'$ because one can only say that e *and* e' occurred when both are over. There is, therefore, no obvious way to define an algebra of events.

2.2 Duration and Calendar Time

1. Having introduced the idea of a qualitatively ordered time axis, one can think about possibilities to quantify temporal relations. We begin with an elementary notion of duration. If an event, e, occurs while another event,

e', is occurring ($e \sqsubseteq e'$), one can say that the duration of e is not longer than the duration of e'. This introduces a partial ordering of events with respect to duration and can be used as a starting point for a quantitative concept of duration.

a) In order to measure the duration of an event e we count the number of pairwise non-overlapping events e' such that $e' \sqsubseteq e$.[4] The maximal number of those events can be used as a discrete measure for the duration of e having t-locations as units. As an implication, all elementary events will have a unit duration.

b) In the same way one can measure the duration between two events, say e and e'. Again, simply determine the maximal number of pairwise not overlapping events, e'', such that $e \lhd e'' \lhd e'$. If such an event cannot be found we say that e' *immediately follows* e.[5]

2. These definitions make duration dependent on the number of events that can be identified in a given context. An obvious way to cope with this dependency is to enlarge the number of events that can be used to measure duration. This is done by using clocks. Defined in abstract terms, a clock is simply a device that creates sequences of (short) events. Then, if a clock is available when an event occurs, its duration can be measured by counting the clock ticks that occur while the event is occurring. Let e be the event whose duration is to be measured and let c_n denote an event composed of n clock ticks. One might then be able to find a number, n, such that

$$t(c_n) \sqsubseteq t(e) \sqsubseteq t(c_{n+1})$$

This will allow to say that the duration of event e is between n and $n+1$ clock ticks.

3. Many different kinds of clocks have been invented,[6] and this has led to the difficult question how to compare different clocks with respect to accuracy. Fortunately, we are not concerned here with the problem of how to construct good clocks. We can simply use the clocks that are commonly used in daily life to characterize, and coordinate, events. We are, however, concerned with the problem how to numerically represent durations, independent of the device actually used for measurement. Since

[4] It will be said that two events, e' and e'', do not overlap if $e' \lhd e''$ or $e'' \lhd e'$.

[5] In fact, we then do not have any reason to believe in a duration between e and e'. Leibniz (1985, p. 7) made this point by saying: "Ein grosser Unterschied zwischen Zeit und Linie: der Zwischenraum zwischen zwei Augenblicken, zwischen denen sich nichts befindet, kann auf keine Weise bestimmt werden und es kann nicht gesagt werden, wieviele Dinge dazwischen gesetzt werden können; [...] In der Zeit berühren sich daher die Momente zwischen denen sich nichts ereignet."

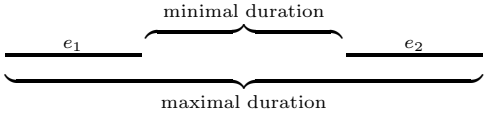
[6] See, e.g., Borst (1990).

clocks with different accuracies do exist we should find a numerical representation that is independent of any specific clock. This suggests to use intervals of real numbers to represent durations. Since duration is always positive a sensible choice is

$$\mathbf{R}_{]+]} := \{\,]\,a, b\,]\,|\,0 \leq a < b, a, b \in \mathbf{R}\}$$

This representation is intended to capture both conceptual and empirical indeterminacy.[7]

4. Thinking of events one needs to distinguish between t-locations and durations. The duration of an event tells us how long the event lasted while the t-location of an event provides information about the location of the event in a set of events equipped with the partial orders, $\preccurlyeq$, $\lhd$, and $\sqsubseteq$. The basic tool for the introduction of quantitative statements about t-locations is a *calendar*. Calendars can be defined by specifying a base event and using the concept of duration between events. This allows to locate every event by providing information about the (positive or negative) duration between the event and the base event of the calendar. To make this idea precise one only needs a definition of duration between events. In principle, one can follow the approach already mentioned above. Then, having available a clock, the duration between two events, say e and e', can be measured by counting the number of non-overlapping clock events having a t-location between e and e'. However, this definition of duration between events is not fully satisfactory because the events also have a duration. This fact obviously creates some conceptual indeterminacy and it seems therefore preferable to proceed in terms of a minimal and maximal duration as follows:



This suggests to use again the set of positive real intervals, $\mathbf{R}_{]+]}$, now for the numerical representation of duration between events.

5. The main conclusion is that each event refers to time in two different ways.

a) First, events have an inherent duration. This qualitative notion can be represented numerically by positive real intervals. It will be assumed, therefore, that one can associate with each event, e, a positive duration

$$\mathrm{dur}(e) \in \mathbf{R}_{]+]}$$

[7] A fuller exposition of the idea to use intervals for the representation of data having both empirical and conceptual indeterminacies, including a discussion of statistical methods based on this kind of data representation, has been given elsewhere, see Rohwer and Pötter (2001, Part V).

Of course, the interpretation of $\mathrm{dur}(e)$ requires information about the kind of elementary events that have been used to measure duration. If all elementary events are of the same kind, as is normally the case when using clocks, one of these events (or a suitably defined composed event) provides a sensible unit of duration. In any case, it will most often be possible to assume that duration can be measured in some standard units like seconds, days, months, or years.

b) Second, one can associate with each event a t-location that provides information about the place of the event in the order of time. Again, this is a purely qualitative notion defined with respect to three partial order relations between events. However, one can introduce a quantitative representation of the duration between events, by using real intervals. Then, for each pair of events, e and e', one can use

$$\mathrm{dur}(e, e') \in \mathbf{R}_{]+]}$$

to represent the duration between the two events.

Finally, one can introduce a calendar as a quantitative representation of t-locations. Having specified a base event, $e^\dagger$, one can represent the t-location of any other event, say e, by the duration between e and $e^\dagger$. Then, if $e^\dagger \preccurlyeq e$, $\mathrm{dur}(e^\dagger, e)$ provides a quantitative representation of the t-location of e with respect to the calendar defined by $e^\dagger$.[8] So one finally can use a single numerical representation, $\mathbf{R}_{]+]}$, both for the durations and t-locations of events.

2.3 Calculations with Calendar Time

1. Calendars, like methods of measuring time, changed considerably in the course of history. The choice of a suitable base event and the use of different clocks signify the main differences between the historical calendars used. The idea that nature provides the human experience with many periodic phenomena that, in some sense, should be accommodated by a calendar often provided reasons for calendar reforms.[9] Today, in European countries, the most often used calendar is the *Gregorian calendar* that was introduced by Gregor XII in 1582. A German encyclopedia (Brockhaus, 20th ed. 2001, vol. 11, p. 367) provides the following explanations:

„Der heutige *bürgerliche Kalender* basiert auf dem gregorian. K. Er ist demnach ein Schalt-K. mit einem Gemeinjahr von 365 Tagen. Ein Schalt-Zyklus von 400 K.-Jahren hat 146097 K.-Tage. Ein mittleres K.-Jahr hat somit 365,2425 Tage, ist also um 26 s länger als das trop. Jahr.

[8] If $e \preccurlyeq e^\dagger$, one can use the same approach by allowing for negative real intervals.

[9] The history of calendars is described in several books, see, e.g., Borst (1990) and Richards (1998).

Die K.-Jahre werden ab Christi Geburt gezählt, beginnend mit dem Jahr 1 nach Christus (Abk. n. Chr.). Die K.-Jahre vor dem K.-Jahr 1 werden mit 1 beginnend in die Vergangenheit nummeriert und durch den Zusatz >vor Christus< (Abk. v. Chr.) gekennzeichnet. Ein K.-Jahr 0 gibt es nicht (außer für den Bereich der Astronomie).

Ein K.-Jahr wird in 12 Monate unterteilt, von denen die Monate Januar, März, Mai, Juli, August, Oktober, Dezember 31 Tage haben, die Monate April, Juni, September, November 30 Tage und der Monat Februar 28 oder in einem Schaltjahr 29 Tage. Unabhängig hiervon wird das K.-Jahr in K.-Wochen zu je 7 Wochentagen unterteilt, von denen es 52 oder 53 hat. Als erste K.-Woche eines Jahres zählt diejenige Woche, in die mindestens 4 der ersten 7 Januartage fallen (dabei gilt der Montag als erster Tag der K.-Woche). Ist das nicht der Fall, so zählt diese Woche als letzte K.-Woche des vorausgehenden K.-Jahres."

Many readers of this text will be familiar with this calender and know how it can be used for temporal references. Some difficulties only arise in the calculation of durations for longer periods. For example, how long is the period beginning June 13, 1911, and ending February 7, 2001, in days, weeks, months?

2. To answer this kind of question, an often used method consists in transforming Gregorian dates into numbers defined by an algorithm that simply counts days.[10] The idea is to first fix some day in the Gregorian calendar to become day 0 in the algorithmic calendar, and then to develop an algorithm that allows, for any other day in the Gregorian calendar, to calculate its temporal distance from day 0. As an example, we describe an algorithm proposed by Fliegel and van Flandern (1968) that uses the Gregorian Date November 24, in the year 4714 B.C., as day 0.

3. The algorithm consists of two parts. Given a Gregorian date by d (day), m (month) and y (year), one algorithm is used to calculate a corresponding Julian day which we denote by k. In a first step, one calculates two auxiliary quantities:

$$a = (m - 14)/12 \quad \text{und} \quad b = y + a + 4800$$

Then the following formula provides the Julian day k:

$$k = d - 32075 + 1461\,\frac{b}{4} + 367\,\frac{m - 2 - 12\,a}{12} - 3\,\frac{\frac{b+100}{100}}{4}$$

It should be noticed that all calculations must be done in integer arithmetic. This means that all (intermediate) floating point results must be truncated to the next integer. For example, $25/9 = 2$.

[10] Such an algorithm is often called a *Julian calendar*. The name goes back to Joseph Scaliger who, in the year 1583, first proposed this kind of algorithmical calendar. In fact, it has nothing to do with the calendar, also often called a Julian calendar, that was introduced by Julius Caesar in 46 B.C. [v. Chr.].

4. Conversely, a second algorithm is used to calculate the Gregorian day d, month m, and year y, that correspond to a given Julian day k. The calculations consist of the following steps:

$$
\begin{aligned}
p &= k + 68569 \\
q &= (4\,p)/146097 \\
r &= p - (146097\,q + 3)/4 \\
s &= 4000\,(r + 1)/1461001 \\
t &= r + 31 - (1461\,s)/4 \\
u &= (80\,t)/2447 \\
v &= u/11 \\
d &= t - (2447\,u)/80 \\
m &= u + 2 - 12\,v \\
j &= 100\,(q - 49) + v + s
\end{aligned}
$$

The following table shows a few examples.[11]

d	m	j	k
1	1	1	1721426
31	12	0	1721425

d	m	j	k
1	1	2001	2451911
31	12	2000	2451910

The table also shows that the first year B.C. is given by $y = 0$, not by $y = -1$ as the explanation of the Gregorian calendar cited above might suggest.

2.4 Limitations of Accuracy

1. Depending on the purpose, temporal references use different units of time: days, weeks, months, years, also smaller units like minutes and seconds. When recording statistical data, a suitable choice of temporal units depends on the kinds of phenomena to be captured by the data. For example, to record the age of a person one can use age in completed years, and there are rarely occasions to use a finer time scale. One exception is the analysis of mortality of newborn children. On the other hand, years are not well suited to record the length of unemployment spells. We would like to distinguish between persons who are unemployed, for example, less than 3 or longer than 6 or 12 months. This suggests to measure unemployment durations not in years, but at least in months. A finer time scale seems

[11] Most statistical packages provide some means to convert between Gregorian dates and Julian days. TDA, for example, provides operators that directly use the algorithms of Fliegel and van Flandern as described above. SPSS uses a similar algorithm but a different base day (October 14, 1582).

to introduce but irrelevant information, since most jobs end at the end of calendar months and start at the beginning of calendar months.

2. There are thus no natural temporal units, neither to locate events in historical time nor to measure durations. Moreover, the precision of data recording might be limited. While an observer might be able to measure the duration of a football game in terms of minutes, a demographer can not determine the age of a person by using a clock. He sometimes can rely on records, like birth certificates, but most often needs to ask persons for their age and the dates of other potentially interesting events. The accuracy of demographic data then also depends on person's memory and the temporal framework that is used by them to temporally locate events. While these are empirical limits to the accuracy of demographic data, there also are theoretical limits. One of these limits, already mentioned, derives from the fact that demographic events always have some intrinsic duration. Even if it would be possible to provide a birth date exactly to the hour, or to measure marriage duration in days, the accuracy of the data would be useless because there is no theoretical argument that might justify a distinction. Why should one want to distinguish between two marriages, one of them lasting 5734 and the other one 5735 days? Even if true, it would be misleading to say that the second marriage lasted longer than the first one. As another example suppose that one has a job just in February while someone else has a job just in July. Then the length of employment of the first person is three days shorter than that of the second person, but both get the same renumeration, social security insurances, etc. The point is simply that data should serve to report relevant differences, not just any differences.

Chapter 3

Demographic Processes

Since demography is concerned with describing and modeling the development of human populations it is dealing with *Gesamtheiten* embracing many individuals. Their size may vary depending on the spatial or temporal demarcation. However, in most cases already its sheer size makes a direct and complete observation impossible. While it might be possible, at least in principle, to empirically approach each individual member of a population, the same is not true for the population as a whole. For example, we might want to talk about the totality of people who are currently living in Germany. While it is possible to empirically approach any number of individual persons, no one is able to observe the population as a whole. Put somewhat differently, the population as a whole is not an empirical object but a conceptual construction. This is not to deny that all of its members, and consequently also the population, really exists. However, the statement says that one needs some kind of representation of the population in order to have an object that one can think of and talk about. This chapter begins with the introduction of a rudimentary conceptual framework and some notations that allow to make the required representations explicit.

3.1 A Rudimentary Framework

1. In order to think of a human population one first needs a spatial and temporal context. To specify a temporal context we assume a discrete time axis as discussed in Chapter 2. Such a time axis can be thought of as a sequence of temporal locations which may be days, months, or years. To provide a symbolic representation we use the notation[1]

$$\boldsymbol{\mathcal{T}} := \{\ldots, -3, -2, -1, 0, 1, 2, 3, \ldots\}$$

The elements $t \in \boldsymbol{\mathcal{T}}$ are not just numbers but represent temporal locations. For example, 0 represents a 'day 0', 1 represents a 'day 1', and so on. Since we want to develop a general conceptual framework that can serve both for descriptions and models, the duration of the temporal locations will be left unspecified. We only assume that all temporal locations have the same duration, and the existence of a temporal ordering in the following sense:

[1] In this text we distinguish between '=' and ':='. Preceeding the equality sign by a colon shall mean that the expression on the left-hand side will be defined by the expression on the right-hand side. In contrast, the equality sign without a colon states an equality that requires both sides to be defined beforehand.

temporal location t precedes, and is followed by, the temporal location $t+1$ (for any $t \in \boldsymbol{\mathcal{T}}$). For the moment, we do not require any specific link with historical (calendar) time.

2. In a similar way one can introduce a set of spatial locations, in the following denoted by the symbol $\boldsymbol{\mathcal{S}}$. The idea is that the elements of $\boldsymbol{\mathcal{S}}$ provide a spatial context for human individuals. The spatial locations can be defined in many different ways, for example, by referring to geographical or political demarcations. But like temporal locations, spatial locations only need to be specified when it is required by the specific empirical purpose. For the moment, we also do not introduce any kind of topology or metric. Furthermore, we do not make any assumptions about the number of spatial locations in $\boldsymbol{\mathcal{S}}$. In particular, we allow for the limiting case that $\boldsymbol{\mathcal{S}}$ only contains a single spatial location. We only require that our space is complete, in the sense that spatial mobility can only occur across the spatial locations given by $\boldsymbol{\mathcal{S}}$.

3. Having introduced a temporal and spatial context, one can think of people who live in this context. The symbol Ω_t will be used to represent the totality of people who live in the space $\boldsymbol{\mathcal{S}}$ during the temporal location $t \in \boldsymbol{\mathcal{T}}$.[2] The sets Ω_t are finite, and so one can sensibly speak of the number of people living during the temporal locations t. The temporal index t is necessary because the composition of the population sets Ω_t changes through time. In each temporal location, some people might die and others might be born. Also, if two sets, Ω_t and $\Omega_{t'}$, contain the same number of people, they might not be identical. Referring to a set of people implies that one is able to identify and distinguish its members. In addition, we assume that, for each individual $\omega \in \Omega_t$, there is exactly one spatial location $s \in \boldsymbol{\mathcal{S}}$ where ω is currently living.

4. One further question needs consideration. Regardless of their specification, temporal locations have some inherent duration. People are born, marry or die *during* a temporal location. One therefore needs a convention about starting and ending times for the membership in the sets Ω_t. Our convention will be as follows: If a child is born in a temporal location t, it will be considered as a member of Ω_t but not of any earlier population set; conversely, if a person dies in a temporal location t, she will be regarded as a member of Ω_t but not of any later population set. How this convention relates to the measurement of age will be discussed in Section 3.4.

5. This then is our rudimentary context: a space $\boldsymbol{\mathcal{S}}$ where people live, a time axis $\boldsymbol{\mathcal{T}}$ that allows temporal references, and population sets Ω_t that contain (fictitious) names of people living in the space $\boldsymbol{\mathcal{S}}$ during the

[2] More precisely, the elements of Ω_t are not human individuals but (fictitious) names. However, having understood the distinction it should be possible to refer to the elements of Ω_t as individuals without creating confusion.

temporal locations defined by $\mathcal{T}$. While this context is quite abstract and certainly requires a lot of specifications to become empirically useful, it already allows to formulate the two basic demographic questions: How are the population sets Ω_t changing across time, and how do these changes depend on births, deaths, and migrations?

A Fictitious Illustration

6. A small fictitious example can serve to illustrate the conceptual framework. Imagine a small island with only a few inhabitants.[3] Sometimes a new child is born or one of the inhabitants dies, and sometimes someone leaves the island or comes from outside as a new member of the island community. How to get more information? This is the task of a chronicler who, more or less systematically, writes down what is happening on the island. His chronicle may contain entries for any kinds of event, but here we are only interested in elementary demographic events. So we assume that the chronicle gets an entry whenever a child is born, one of the inhabitants dies, a person enters the island from outside and becomes a new inhabitant, or one of the inhabitants leaves the island.

7. Obviously, the chronicle must begin at some point in time. We assume that the records begin in 1960 and are continued until 1990. In the first year, the chronicler makes a list of all people who are currently living on the island and also records their age and sex. This list might look as follows:[4]

Name	ω_1	ω_2	ω_3	ω_4	ω_5	ω_6	ω_7	ω_8	ω_9	ω_{10}
Age	40	38	4	16	63	70	25	8	63	11
Sex	0	1	1	0	1	0	1	0	1	0

This is the stocktaking in the first year, 1960, when the chronicle begins. In the following years the chronicler adds entries whenever a demographic event occurs. The complete chronicle, up to the year 1990, might then look as shown in Table 3.1-1.

8. It is quite possible that the chronicler not only records demographic events but adds a lot more information about the life of the people on the island and their living conditions. Since, in this example, the number of people is very small one also can imagine that the chronicler creates his chronicle not simply as a list of records, but uses some literary form and

[3] For example, one may think of Hallig Gröde, a small island at the west coast of Schleswig-Holstein in northern Germany. With currently 16 people living on this island, it is the smallest municipality [Gemeinde] in Germany.

[4] Age is recorded as usual in completed years; sex is represented by numbers, 0 representing 'male' and 1 representing 'female' individuals.

Table 3.1-1 Chronicle of our fictitious island.

Year	Name	Age	Sex	Kind of event
1961	ω_4	17	0	leaves the island
1963	ω_6	73	0	dies
1964	ω_{11}	30	0	becomes new inhabitant
1966	ω_{12}	0	1	is born
1970	ω_{13}	0	0	is born
1971	ω_9	74	1	dies
1975	ω_8	23	0	leaves the island
1975	ω_{14}	26	1	becomes new inhabitant
1980	ω_{15}	0	0	is born
1982	ω_{16}	0	1	is born
1985	ω_5	88	1	dies

really tells a story about the life on the island. It is evident, however, that this is not possible if the number of people becomes very large. But then also the simple list of records becomes larger and larger and difficult to survey; and so it becomes necessary to condense the list into comprehensible information. This is the task of statistical methods. The basic ideas will be discussed in the next chapter.

3.2 Representation of Processes

1. It is often said that demography, like other social sciences, is concerned with "processes". Taken literally, this only expresses an interest in sequences of events that are assumed to be related in some way. But how does one delineate the events that are part of the process? Observations will not provide an answer because the possibilities to consider objects and events as being part of a process are virtually unlimited. We therefore understand 'process', not as an ontological category (something that exists in addition to objects and events), but as belonging to the ideas and imaginations of humans aiming at an understanding of the occurrences they are observing. Put somewhat differently, we suggest to understand processes as conceptual constructions. This is not do deny that processes can meaningfully be linked to observations of objects and events; but this will then be an indirect link: one can observe objects and events, but not processes. The fictitious chronicle of the previous section can serve as an example. The chronicle can meaningfully be understood as the characterization of a process and, as we have construed the example, it derives from observations. However, what the chronicler actually observes is not a process but the people on the island and a variety of events involving these people. The process only comes into existence by creating the chronicle.

This example also illustrates the abstractions that cannot be avoided in the construction of processes. Only a small number of events can be given an explicit representation. In the example, the chronicler only records some basic demographic events and consequently abstracts from most of what is actually happening on the island.

2. In order to explicitly define processes it seems natural to begin with events. For demographic processes, the basic events are births, deaths, and migrations. An explicit representation of these events can be avoided, however, by using the conceptual framework introduced in the previous section.[5] This allows to think of a demographic process simply as a sequence of population sets, Ω_t. Birth and death events are then taken into account by corresponding updates of these population sets; each birth adds a person and each death removes one. This motivates the following notation to represent a *demographic process without external migration*:

$$(\boldsymbol{\mathcal{S}}, \boldsymbol{\mathcal{T}}^*, \Omega_t)$$

to be understood as a sequence of population sets, Ω_t, which are defined for all temporal locations $t \in \boldsymbol{\mathcal{T}}^*$. In this formulation, $\boldsymbol{\mathcal{T}}^*$ denotes a contiguous subset of the time axis $\boldsymbol{\mathcal{T}}$ that covers the period for which the process shall be considered, and $\boldsymbol{\mathcal{S}}$ provides a representation of the spatial context.[6]

3. The assumption on $\boldsymbol{\mathcal{S}}$ introduced in the previous section implies that migration can only occur inside this space. People can move between the spatial locations defined by $\boldsymbol{\mathcal{S}}$, but such events will not change the size of the population and need not be taken into account for a general definition of demographic process. The situation is somewhat different when a demographic process is restricted to a subset of $\boldsymbol{\mathcal{S}}$, say $\boldsymbol{\mathcal{S}}^* \subset \boldsymbol{\mathcal{S}}$, which is often the case in empirical applications, for example, when considering the demographic development in a specific country. People can then migrate between $\boldsymbol{\mathcal{S}}^*$ and $\boldsymbol{\mathcal{S}} \setminus \boldsymbol{\mathcal{S}}^*$. However, if a definition of population sets is restricted to the subspace $\boldsymbol{\mathcal{S}}^*$, such events can formally be treated like births and deaths; in-migration adds a person and out-migration removes a person. One therefore can use an analogous notation,

$$(\boldsymbol{\mathcal{S}}^*, \boldsymbol{\mathcal{T}}^*, \Omega_t)$$

in order to represent a *demographic process with external migration*. As already explained, the notation is meant to imply that $\boldsymbol{\mathcal{S}}^*$ is a proper subset of $\boldsymbol{\mathcal{S}}$ and the population sets Ω_t are restricted to $\boldsymbol{\mathcal{S}}^*$.

4. All further concepts to be introduced in this text, including statistical

[5] An alternative approach that explicitly begins with events is taken, e.g., by Wunsch and Termote (1978, ch. 1).

[6] A fully explicit notation would therefore be: $(\boldsymbol{\mathcal{S}}, \boldsymbol{\mathcal{T}}^*, \{\Omega_t \mid t \in \boldsymbol{\mathcal{T}}^*\})$.

variables, will be derived from the notion of a demographic process (with or without external migration). As a first step, one can simply refer to the number of people who are members of the population sets Ω_t. We will use the following notations:

$$\begin{aligned} n_t &:= \text{number of people in temporal location } t \ (n_t = |\Omega_t|) \\ b_t &:= \text{number of children born in temporal location } t \\ d_t &:= \text{number of people dying in temporal location } t \end{aligned}$$

For a demographic process without external migration the relation between population size and birth and death events can then be written as follows:

$$n_{t+1} = n_t + b_{t+1} - d_t \tag{3.2.1}$$

For a demographic process with external migration we use, in addition, the notations:

$$\begin{aligned} m_t^i &:= \text{number of people who enter } \boldsymbol{\mathcal{S}}^* \text{ in temporal location } t \\ m_t^o &:= \text{number of people who leave } \boldsymbol{\mathcal{S}}^* \text{ in temporal location } t \end{aligned}$$

The basic equation then becomes

$$n_{t+1} = n_t + b_{t+1} - d_t + m_{t+1}^i - m_t^o \tag{3.2.2}$$

These equations will be called *accounting equations* of a demographic process (with or without external migration). One should notice that these accounting equations are true by definition. They simply are book-keeping identities about demographic processes and do not have any causal meaning. Illustrations will be given in Chapter 6 with data for the demographic development in Germany.

5. Notwithstanding the conventions introduced in the last paragraph of the preceding section, referring to the number of people who live during a temporal location t inevitably involves some conceptual indeterminacies. If temporal locations are short, e.g. days, such indeterminacies might well be ignored. On the other hand, if the temporal index t refers to years, or even longer periods, one might want to distinguish the number of people who live during this period from the number of people who live at the beginning, or end, of the period. This is done, for example, in many publications of population statistics by the *Statistisches Bundesamt*. The distinction is between the number of people at the end of a year, defined as the last day in the year, and a *midyear* population size.[7] When analyzing data

[7] The definitional apparatus of the STATIS data base (see Appendix A.1) provides the following explanations: „Der Bevölkerungsstand gibt die Zahl der Personen an, die zur Bevölkerung gehören, nachgewiesen zu verschiedenen Zeitpunkten. Der Bevöl-

from population statistics it is therefore necessary to distinguish between the different definitions used in the data construction. The notation n_t is always meant to represent some kind of mean population size in the temporal location t, most often a year. In addition, we use the following notations:

$$n_t^{\vdash} := \text{ population size at the beginning of } t$$

$$n_t^{\dashv} := \text{ population size at the end of } t$$

and assume that $n_t^{\dashv} = n_{t+1}^{\vdash}$. The exact meaning of "beginning" and "end" will be left unspecified because possible meanings depend on the application context and availability of data.

6. If the beginning and end of a temporal location are explicitly distinguished, the formulation of the accounting equations has to be changed accordingly:

$$n_t^{\dashv} = n_t^{\vdash} + b_t - d_t \tag{3.2.3}$$

for a demographic process without external migration, and

$$n_t^{\dashv} = n_t^{\vdash} + b_t - d_t + m_t^i - m_t^o \tag{3.2.4}$$

for a demographic process with external migration. These versions of the accounting equations will be used in Section 6.4.

3.3 Stocks, Flows, and Rates

1. Demographers have invented a large number of measures to characterize demographic processes.[8] Some of these measures will be introduced in Part II of this text when dealing with real data. In the present section we briefly discuss a general idea that has motivated many of these measures and is derived from a distinction between stock and flow quantities. As an example, we refer to equation (3.2.1) in the previous section. The equation connects two kinds of quantity: n_t and n_{t+1} are *stock quantities* [Bestandsgrößen] which record the number of people who live in the respective temporal locations; on the other hand, b_{t+1} and d_t are called *flow quantities* [Stromgrößen] because they record changes (events) which occur during the respective temporal locations. The general idea is: a stock quantity records some state of affairs that is (assumed to be) fixed in a given temporal location, and a flow quantity records changes that occur during some time interval. A flow quantity then counts the number of events of a certain kind which occur during that time interval.

2. A further step consists in the definition of *rates* [*Raten*]. The basic idea is to relate the number of events to a number of people who can, in some sense, contribute to the occurrence of the events. A marriage rate can serve as an example:

$$\text{marriage rate} := \frac{\text{number of marriages in year } t}{\text{number of people who might become married in year } t}$$

As shown by this example, a rate is always a ratio where the numerator refers to a flow quantity. The only question is how to define a sensible denominator. In a strict sense, the denominator should refer to the number of people who might experience the events referred to in the numerator. This is possible, for example, when referring to death events. Since any living individual might die at any time, the denominator of a mortality rate can simply refer to all people still alive at a given temporal location. In other cases the definition of a sensible denominator is more difficult. How should one define the number of people who might become married in a certain year? It does not suffice to exclude people who are already married, one should also exclude children below a certain age.

3. Actually, the term 'rate' is used quite loosely in the demographic literature and other areas of social statistics. While it is most often a ratio where the numerator refers to a flow quantity in the sense of a number of events occurring during a time interval, the denominator might refer to any kind of stock quantity that is assumed to exhibit some sensible relation to the numerator. An example is the *crude birth rate* [*allgemeine Geburtenziffer*[9]] which is defined by

$$\text{crude birth rate} := \frac{\text{number of births in year } t}{\text{mean population size in year } t}$$

kerungsstand im Jahresdurchschnitt insgesamt ist das arithmetische Mittel aus zwölf Monatswerten, die wiederum Durchschnitte aus dem Bevölkerungsstand am Anfang und Ende jeden Monats sind. Zur Berechnung des durchschnittlichen Bevölkerungsstandes nach Altersjahren und Geschlecht wird ein vereinfachtes Verfahren angewendet: Es werden lediglich die arithmetischen Durchschnittswerte aus dem Bevölkerungsstand jeder Gruppe zum Jahresanfang und -ende gebildet und mit einem Korrekturfaktor multipliziert. Dieser Korrekturfaktor ist der Quotient aus dem durchschnittlichen Bevölkerungsstand insgesamt und der Summe aller vereinfacht berechneten Durchschnittswerte des Bevölkerungsstandes in den einzelnen Altersjahren." One should also note that these definitions have exceptions and have changed through time. „In den Jahren 1961, 1970 und 1987 wurden keine Durchschnittwerte gebildet, sondern die Ergebnisse der jeweiligen Volks- und Berufszählungen nachgewiesen." „Bis 1953 und von 1956 bis 1960 wurde zur Berechnung des Bevölkerungsstandes im Durchschnitt insgesamt das arithmetische Mittel aus jeweils vier Vierteljahreswerten gebildet; dagegen wurde der Bevölkerungsstand von 1953 bis 1955, von 1962 bis 1969 und wird seit 1971 – wie oben beschrieben – als Durchschnitt aus Monatswerten berechnet."

[8] For a fairly complete compilation of the many measures that are used in the demographic literature see Mueller (1993 and 2000), or Esenwein-Rothe (1982).

[9] This expression that avoids the term 'rate' is used by the *Statistisches Bundesamt*. In the literature one also finds other expressions, for example 'rohe Geburtenrate'.

(often multiplied by 1000).

4. Another example is the notion of a *rate of change* [Veränderungsrate], also called a *growth rate* [Wachstumsrate]. This notion can be applied to any sequence of stock quantities. As an example, we refer to a sequence of population sizes, n_t. The rate of change, or growth rate, of the population is then defined by[10]

$$\rho_t := \frac{n_{t+1} - n_t}{n_t} \tag{3.3.1}$$

For a demographic process without external migration this can also be written in the form

$$\rho_t = \frac{b_{t+1} - d_t}{n_t} = \frac{b_{t+1}}{n_t} - \frac{d_t}{n_t}$$

This formulation shows that the numerator is a flow quantity and the denominator a stock quantity. However, the calculation only requires a knowledge of the stock quantities. As an example, we use some figures that refer to the demographic development in Germany for the period 1990 to 1996:[11]

t	1990	1991	1992	1993	1994	1995	1996
n_t	79365	79984	80594	81179	81422	81661	81896
ρ_t	0.0078	0.0076	0.0073	0.0030	0.0029	0.0029	

Of course, growth rates can also be expressed in percent.

5. The definition of growth rates given above immediately implies the following equation:

$$n_{t+1} = n_t\,(\rho_t + 1)$$

If one considers not just two consecutive temporal locations but some longer time interval, say from t to $t + t'$, one finds the more general relationship

$$n_{t+t'} = n_t\,(1+\rho_t)\cdots(1+\rho_{t+t'-1}) = n_t \prod_{\tau=0}^{t'-1}(1+\rho_{t+\tau})$$

[10] Since a growth rate conceptually relates to two temporal locations, it is an arbitrary convention to index the rate by the first temporal location. Some authors, e.g. Rinne (1996, p. 84), use the second temporal location. We mention that growth rates can also be defined differently. For example, when it seems sensible to distinguish the beginning and end of a period t, one might define a growth rate for this period by $(n_t^{\dashv} - n_t^{\vdash})/n_t^{\vdash}$.

[11] The figures refer to the midyear number of people in 1000 and are taken from Statistisches Jahrbuch 1997 für die Bundesrepublik Deutschland (p. 46).

This equation can also be used to define a *mean growth rate* [*durchschnittliche Wachstumsrate*]. The idea is to assume a constant growth rate during the time interval from t to $t + t'$. If this constant growth rate is denoted by ρ, one gets the equation

$$n_{t+t'} = n_t\,(1+\rho)^{t'}$$

The mean growth rate for a period from t to $t + t'$, in this text denoted by $\rho_{t,t+t'}$, is defined as the solution of this equation and can be calculated with the following formula:

$$\rho_{t,t+t'} = \left(\frac{n_{t+t'}}{n_t}\right)^{1/t'} - 1$$

As an illustration, using the figures from the above example, one finds

$$\rho_{1990,1996} = \left(\frac{81896}{79365}\right)^{1/6} - 1 \approx 0.00525$$

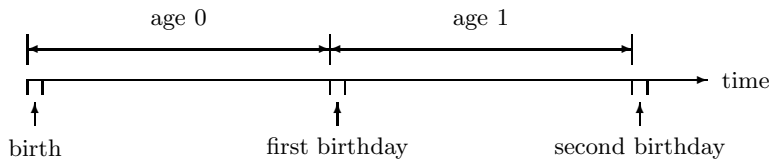
3.4 Age and Cohorts

1. A substantial part of the demographic literature is concerned with the "structure" of the population sets Ω_t, where 'structure' refers to statistical distributions of individual properties. Two of these properties are of particular importance in demography: sex and age. This is due to the fact that both are important preconditions of many demographic events.[12] For example, only women, during a certain period of their lifes, can give birth to children; and also death events depend in some way on age. So it is often sensible to distinguish people with respect to their sex and age. To distinguish numbers of male and female individuals we use superscripts: n_t^m and n_t^f will denote, respectively, the number of men and women living in temporal location t; of course, $n_t = n_t^m + n_t^f$.

2. Age refers to the duration between a current temporal location and the date of birth of a person. A commonly used measure is *completed years*. Demographers also use another measure often called *exact age*. The meaning of this term depends on the time axis used to provide a temporal framework. As an example, we assume a discrete time axis, $\boldsymbol{\mathcal{T}}$, with temporal locations defined as days. The exact age of a person is then simply the number of days that passed away since the person was born.

[12] We speak of conditions in order to avoid causal connotations. Both, sex and age, are clearly not "factors" which in some way "produce" demographic events. Thinking of age as a "causal variable" has been called "fallacy of age reification" (Riley 1986, p. 158).

The following graphic illustrates the connection between exact age and age in completed years:



In this example, the exact age of a person is 0 during the day the person is born, it is 1 during the next day, and so on. We will avoid, however, the term 'exact age' and speak of age in completed days, or month, or years, whatever unit of time is used for measurement. Furthermore, we simply speak of age if the time unit is identical with the temporal locations of the time axis that provides the temporal framework.

3. Given these conventions for the measurement of age, the members of the population sets Ω_t can be distinguished by their age. We will use the notation $\Omega_{t,\tau}$ to refer to the subset of members of Ω_t being of age τ ($\tau = 0, 1, 2, \ldots$). This results in a partition

$$\Omega_t \;=\; \Omega_{t,0} \cup \Omega_{t,1} \cup \Omega_{t,2} \cup \cdots \;=\; \bigcup_{\tau=0}^{\infty} \Omega_{t,\tau}$$

Using the notation $n_{t,\tau}$ to refer to the number of members of $\Omega_{t,\tau}$, a corresponding equation is

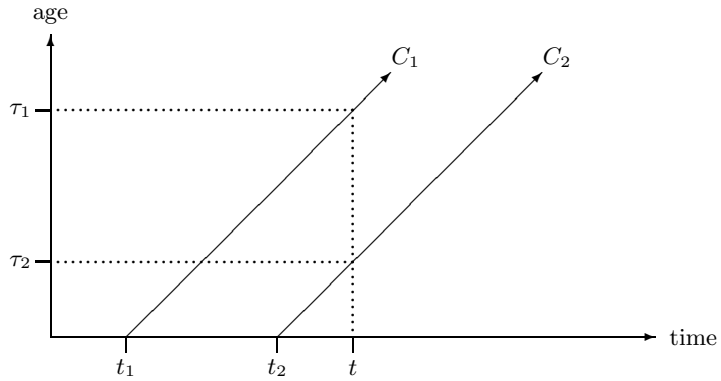
$$n_t \;=\; n_{t,0} + n_{t,1} + n_{t,2} + \cdots \;=\; \sum_{\tau=0}^{\infty} n_{t,\tau}$$

Of course, there is an upper limit to the length of human life; summation to ∞ simply avoids the specification of a definite limit.

4. If age is measured in the units of a time axis $\boldsymbol{\mathcal{T}}$, the relationship between age and time is quite simple: whenever a person survives a temporal location $t \in \boldsymbol{\mathcal{T}}$ this adds one unit to the person's age.[13] This relationship can be graphically illustrated by an *age-period diagram*, also called a *Lexis diagram*, as follows:[14]

[13] This statement assumes that age is measured in the same units as used for the definition of $\boldsymbol{\mathcal{T}}$; this also implies that, if an individual is of age τ in temporal location t, then it was born in temporal location $t - \tau$.

[14] Beginning with G. F. Knapp and W. Lexis, demographers have developed many variations of this basic age-period diagram; for a discussion see Esenwein-Rothe (1992, pp. 16-30).



The horizontal axis represents time, the vertical axis represents age. The diagonal arrows depict the life courses of individuals born in the same temporal location. For example, the arrow denoted by C_1 refers to individuals born in temporal location t_1. When time goes on they grow older and their age can be read from the vertical scale. A vertical line that begins at any temporal location, say t, intersects the diagonal life course lines at the corresponding ages.

5. We use the notation $\mathcal{C}_t$ to refer to the set of people born in the temporal location t, and $\mathcal{C}_{[t,t']}$ to refer to the set of people born in the time interval from t to t'. Such sets are called *birth cohorts*.[15] As shown by the Lexis diagram, a demographic process can be considered as a temporal sequence of birth cohorts, and this is one reason why this concept plays a prominent role in demography. It is also a basic concept for much of the research that deals with human life courses.[16] The approach bases an understanding of long-term changes in the development of societies on a comparison of the life courses of members of successive birth cohorts.[17] This research has also led to a more general definition of the term 'cohort':

"A cohort is an aggregate of individual elements, each of which experienced a significant event in its life history during the same chronological interval." (Ryder 1968, p. 546)

A similar definition was given by Glenn (1977, p. 8):

[15] Some demographers also use the word 'generation' or use both terms synonymously. However, except when referring to relationships between parents and children, we will avoid to speak of "generations" because this word has many different and often unclear meanings; see, e.g., the discussion by Mannheim (1952), Pfeil (1967), and Kertzer (1983).

[16] For an overview, see Wagner (2001).

[17] An early exposition of this view was given by Ryder (1965).

"a cohort is defined as those people within a geographically or otherwise delineated population who experienced the same significant life event within a given period of time."

Not just birth events, also most other kinds of event can then be used to define cohorts; for example, one can speak of a marriage cohort that comprises all people who married in the same time period.

6. In the present text cohorts will always be birth cohorts for which we have introduced the notation $\mathcal{C}_t$. Similar to the population sets Ω_t, we think of cohorts as *sets* of people, not as some kind of social group.[18] We shall also avoid any kind of analogy with individuals. A cohort is a conceptual construction, not some object that exists apart and independent of its members. In particular, we shall not think of cohorts as some kind of "agents" that "drive" social change.[19] This is not to deny that one may find some similarities among the members of the same cohort. However, whatever similarities one may find, they result from the life courses of the individual cohort members.[20] It is, therefore, conceptually senseless to think of such similarities as resulting from being members of the same cohort, that is, from being born in the same year. The argument becomes not better if one refers, not just to the fact of being born in the same year, but to events and social conditions that were experienced by members of the same cohort at the same age. Such considerations might well be used for a retrospective interpretation of similarities among members of the same cohort. It would be a mistake, however, to use such considerations for implicitly changing the meaning of the term 'cohort'. The term is defined by referring to people born in the same year, or historical period, possibly adding some spatial demarcation. So whatever happens to be the case afterwards is irrelevant for the meaning of the term 'cohort'.[21] The only fact derivable from the definition is that members of the same cohort are always of (approximately) the same age during their life courses. But being of the same age can not be used to explain facts or events. In our view, therefore, cohort is not an explanatory concept, but a conceptual

[18] This distinctions has already been stressed by Mannheim (1952, pp. 288-9). Unfortunately, Mannheim's notions of a "generation as an actuality" and a "generation unit" eventually obscure this distinction.

[19] This view has been suggested, more or less explicitly, by Ryder (1965). In another paper, he wrote: "Some reservations to this discussion are necessary to obviate the implication that cohorts are the exclusive agents of social change." (Ryder 1968, p. 548) The point, however, is not that there are also other agents, but that cohorts never are agents. Cohorts do not bring anything about.

[20] This has been explicitly recognized by Mayer and Huinink (1990, p. 213): "the characteristics of a cohort are aggregated outcomes of the individual behavior of cohort members in the social context, indicated crudely by calender time."

[21] An additional argument is simply that the members of a cohort experience quite different events, and live under quite different social conditions, during their life courses; see, e.g., Rosow (1978).

tool that allows to think in terms of life courses and their development. As we have mentioned, this also might help in retrospective interpretations. But the explanatory value of such interpretations derives from locating individual life courses within the historical periods in which they develop.

7. It should also be stressed that 'cohort' is essentially a retrospective concept. The definition given above suggests that cohorts, like Ω_t, are sets of people. While this is formally correct, there is an important ontological distinction. The population sets Ω_t consist of people who live in the historical time t. Therefore, if we know that a person is a member of Ω_t, we can infer that this person is alive in t. But now think of a cohort of people born in some year t_0. Knowing that a person is member of the cohort $\mathcal{C}_{t_0}$ only allows to infer that this person lived during t_0. For all later periods, nothing definite can be inferred. Of course, most members of $\mathcal{C}_{t_0}$ will live for some period following t_0. But life beyond t_0 is a property of an individual member of the cohort, not of the cohort itself. It is thus dubious how to speak of the temporal existence of a cohort. One might say that $\mathcal{C}_{t_0}$ appears in the year t_0 and remains existent until the death of its last survivor. But this implies that the cohort is no longer a definite population set but part of a demographic process, formally

$$\mathcal{C}_{t_0} \equiv (\mathcal{C}_{t_0,0}, \mathcal{C}_{t_0,1}, \mathcal{C}_{t_0,2}, \ldots)$$

where $\mathcal{C}_{t_0,\tau}$ denotes the set of members of $\mathcal{C}_{t_0}$ still alive at age τ. In the framework of a demographic process without migration one can then formally identify the sets $\mathcal{C}_{t_0,\tau}$ with the population sets $\Omega_{t_0+\tau,\tau}$.

8. This temporal view is quite sensible and is used, for example, in the construction of cohort life tables (Chapter 8). However, it is no longer possible, then, to identify a cohort with a definite set of people. The problem is somewhat obscured by the fact that most empirical cohort studies actually condition on survivorship. They are concerned with people born in t_0 and having survived until some temporal location $t > t_0$. So one can speak of a definite set of people, formally identical with $\Omega_{t,t-t_0}$; but clearly, this set is not identical with $\mathcal{C}_{t_0}$. Of course, there is nothing wrong in referring to a population set $\Omega_{t,t-t_0}$. It implies, however, a retrospective point of view. The population set $\Omega_{t,t-t_0}$ only comes into existence when history has passed the temporal location t. Therefore, thinking of cohorts as definite population sets presupposes a retrospective point of view.

Chapter 4

Variables and Distributions

The last chapter introduced the notion of a demographic process, formally denoted by $(\boldsymbol{\mathcal{S}}, \boldsymbol{\mathcal{T}}^*, \Omega_t)$. This suffices to represent the population size, that is, the number of people in the population sets Ω_t, and to record its development through time. Additional questions concern properties of the members of Ω_t. Two such properties, sex and age, were already part of the example discussed in Section 3.1, but many other properties can also be considered. If the size of Ω_t is large, how can one sensibly represent the properties of all its members? This is the task of statistical methods as has been expressed by a famous statistician, Ronald A. Fisher, in the following way:

"Briefly, and in its most concrete form, the object of statistical methods is the reduction of data. A quantity of data, which usually by its mere bulk is incapable of entering the mind, is to be replaced by relatively few quantities which shall adequately represent the whole, or which, in other words, shall contain as much as possible, ideally the whole, of the relevant information contained in the original data." (Fisher 1922, p. 311)

The present chapter introduces two basic notions, statistical variables and statistical distributions (additional concepts will be added in later chapters). Definitions and notations mainly follow the author's "Grundzüge der sozialwissenschaftlichen Statistik" (2001). Some notational simplifications will be discussed in Section 4.3.

4.1 Statistical Variables

1. Unfortunately, the word 'variable' is easily misleading because it suggests something that "varies" or being a "variable quantity". In order to get an appropriate understanding it is first of all necessary to distinguish statistical from logical variables. Consider the expression '$x \leq 5$'. In this expression, x is a *logical variable* that can be replaced by a name. Obviously, without substituting a specific name, the expression '$x \leq 5$' has no definite meaning and, in particular, is neither a true nor a false statement. The expression is actually no statement at all but a *sentential function* [*Aussageform*]. A statement that is true or false or meaningless only results when a name is substituted for x. For example, if the symbol 1 is substituted for x, the result is a true statement $(1 \leq 5)$; if the symbol 9 is substituted for x, the result is a false statement $(9 \leq 5)$; and if some name not referring to a number is substituted for x, the result is neither true nor false but meaningless. As the reader will remember from his or her mathematical education such logical variables are heavily used in mathematics, often to formulate general statements, for example:

For all numbers x: if $0 \leq x \leq 5$, then $0 \leq x^2 \leq 25$

This example also shows that logical variables are in no way "variable quantities".[1]

2. Statistical variables serve a quite different purpose. They are used to represent the data for statistical calculations which refer to properties of objects. The basic idea is that one can characterize objects by properties. Since this is essentially an assignment of properties to objects, statistical variables are defined as functions:[2]

$$X : \Omega \longrightarrow \tilde{\mathcal{X}}$$

X is the name of the function, Ω is its domain, and $\tilde{\mathcal{X}}$ is a set of possible values. To each element $\omega \in \Omega$, the statistical variable X assigns exactly one element of $\tilde{\mathcal{X}}$ denoted by $X(\omega)$. In this sense, a statistical variable is simply a function.[3] What distinguishes statistical variables from other functions is a specific purpose: statistical variables serve to characterize objects. Therefore, in order to call X a statistical variable (and not just a function), its domain, Ω, should be a set of objects and the set of its possible values, $\tilde{\mathcal{X}}$, should be a set of properties that can be meaningfully used to characterize the elements of Ω. To remind of this purpose, the set of possible values of a statistical variable will be called its *property space* [*Merkmalsraum*] and its elements will be called *property values* [*Merkmalswerte*].[4]

3. As was mentioned in the Introduction, in the statistical literature domains of statistical variables are often called populations. This is unfortunate because a statistical variable can refer to any kind of object. We therefore use the term 'population' only if one is actually referring to sets

[1] This has been stressed by many logicians, see, e.g., Frege (1990, p. 142); and already in 1903, B. Russell (1996, p. 90) wrote: "Originally, no doubt, the variable was conceived dynamically as something which changed with the lapse of time, or, as is said, as something which successively assumed all values of a certain class. This view cannot be too soon dismissed."

[2] Since the notion of a 'function' is used throughout the whole text we have added a section in Appendix A.2 providing basic definitions.

[3] It follows that logical and statistical variables are completely different things. Moreover, the term 'variable' is misleading in both cases. For a more extensive discussion that also shows how both notions, logical and statistical variables, can be linked by using sentential functions, see Rohwer and Pötter (2002b, ch. 9). — When there is no danger of confusion, we will drop the attribute 'statistical' and simply speak of variables.

[4] We generally denote statistical variables by upper case letters $(A, B, C, \ldots, X, Y, Z)$ and their property spaces by corresponding calligraphic letters that are marked by a tilde $(\tilde{\mathcal{A}}, \tilde{\mathcal{B}}, \tilde{\mathcal{C}}, \ldots, \tilde{\mathcal{X}}, \tilde{\mathcal{Y}}, \tilde{\mathcal{Z}})$.

of people. In the general case we speak of the *domain* or, equivalently, of the *reference set* of a statistical variable.

4. As an illustration we use the chronicle introduced in Section 3.1. Referring to the year 1960, the reference set consists of the names of all individuals who, in 1960, were inhabitants of the island:

$$\Omega_{1960} := \{\omega_1, \omega_2, \omega_3, \omega_4, \omega_5, \omega_6, \omega_7, \omega_8, \omega_9, \omega_{10}\}$$

Given this reference set, one can think of characterizing its elements by properties. Two property spaces have been used in the example, age and sex. The latter property space consists of two elements, 'male' and 'female', and may be written explicitly as follows:

$$\tilde{\mathcal{S}} := \{\text{male}, \text{female}\}$$

This then allows to define a statistical variable, say S, that assigns to each individual $\omega \in \Omega$ a property value $S(\omega) \in \tilde{\mathcal{S}}$. Of course, if the statistical variable is intended to represent data, the assignment should not be made arbitrarily but reflect actual properties of the individuals. In our example, the assignment should be made in the following way:

ω	$S(\omega)$
ω_1	male
ω_2	female
ω_3	female
ω_4	male
ω_5	female
ω_6	male
ω_7	female
ω_8	male
ω_9	female
ω_{10}	male

This example also demonstrates that, in contrast to most functions that are used in mathematics, statistical variables cannot be defined by referring to some kind of rule. There is no rule that would allow to infer the sex, or any other property, of an individual by knowing its name. In order to make a statistical variable explicitly known one almost always needs a tabulation of its values.

5. As the example also shows, the elements of a property space are not numbers but properties that can be used to characterize objects. However, it is general practice in statistics to *represent* properties by numbers. This was already done in Section 3.1 where we have represented the properties 'male' and 'female' by the numbers 0 and 1, respectively. One reason for doing so is the resulting simplification in the tabulation of statistical data.

The main reason is, however, another one: numerical representations allow to perform statistical calculations. As an example, we introduce the *mean value* of a statistical variable, say X, denoted by $\mathrm{M}(X)$. The definition is

$$\mathrm{M}(X) := \frac{1}{|\Omega|} \sum_{\omega \in \Omega} X(\omega)$$

The calculation consists in summing up the values of the variable for all elements in the reference set and then dividing by the number of elements. Obviously, the calculation requires a numerical representation for the values of the variable, that is, for the elements of its property space. But as soon as one has introduced a numerical representation one can do anything that can be done with numbers also with the values of a variable. To be sure, this does not guarantee a result with an immediate and sensible interpretation. This might, or might not, be the case and can never be guaranteed from a statistical calculation alone.[5] However, in our example we get a sensible result. Performing the calculations of a mean value for the variable S, we get the value

$$\mathrm{M}(S) = \frac{1}{10}\,(0+0+0+1+0+1+0+1+0+1) = 0.5$$

providing the proportion of female individuals in the set of inhabitants of our fictitious island.

6. The chronicle also provides information about the age of the inhabitants of the island. Referring again to the set of people who lived on the island in 1960, denoted by Ω_{1960}, we can define another statistical variable that assigns to each individual $\omega \in \Omega_{1960}$ its age in 1960. We will call this variable A, and denote its property space by $\tilde{\mathcal{A}}$, defined by

$$\tilde{\mathcal{A}} := \{0, 1, 2, 3, \ldots\}$$

In this case we do not need to explicitly introduce a numerical representation because age, given its usual meaning in terms of completed years, already has a numerical expression. Of course, an age of 40, say, is not identical with the number 40. It is a number which is given a specific meaning. Consequently, $\tilde{\mathcal{A}}$, while formally identical with the set of natural numbers, has an additional meaning which is not a part of the definition of natural numbers, namely that its elements are agreed upon to denote ages in completed years. Many other methods to provide information about age could equally well be used, for example, measuring age in months or days, or simply distinguishing between children and older people. These

[5] One cannot rely on any general rules but needs to consider each statistical calculation in its specific context. As an example, think of household income and rent. Subtracting rent from household income provides a meaningful result, but simply to add both quantities does not.

are considerations that precede the definition of a property space and, consequently, a statistical variable. Here we follow the chronicler who has used completed years to record ages allowing to define a statistical variable

$$A : \Omega_{1960} \longrightarrow \tilde{\mathcal{A}}$$

that provides for each inhabitant of the island his or her age in 1960. Of course, the definition does not suffice to record ages. As in the first example one needs to distinguish between merely assuming the existence of a variable and actually knowing its values. To provide such knowledge the values of a statistical variable must be explicitly recorded in some way. In this example we can use again a simple table as follows:

ω	$A(\omega)$
ω_1	40
ω_2	38
ω_3	4
ω_4	16
ω_5	63
ω_6	70
ω_7	25
ω_8	8
ω_9	63
ω_{10}	11

Such a table, often called a *data matrix*, provides the values of a variable and can be used as a starting point for further calculations. For example, we can calculate the mean value of A which is

$$\mathrm{M}(A) \,=\, \frac{1}{10}\,(40+38+4+16+60+70+25+8+65+11) \,=\, 33.7$$

In contrast to the first example, this is not a proportion but the value of the mean age of the inhabitants of the island in 1960.

7. Our second example also shows that, in general, one needs to distinguish between a property space as it is used to define a statistical variable and the set of property values that are actually realized in some given reference set Ω. The former will be called a *conceptual property space* and the latter a *realized property space*.[6] In our example, the realized property space is

$$A(\Omega) \,=\, \{A(\omega)\,|\,\omega \in \Omega\} \,=\, \{4, 8, 11, 16, 25, 38, 40, 63, 70\} \,\subset\, \tilde{\mathcal{A}}$$

and is obviously not identical with $\tilde{\mathcal{A}}$.

[6]The realized property space of a statistical variable can also be called its *range*. This term is commonly used to denote, for an arbitrary function $f : B \longrightarrow C$, the image $f(B) \subseteq C$; see also Appendix A.2.

8. A further point is worth attention. The same property value can have several realizations in a reference set. In our example, there are two individuals, ω_5 and ω_9, having the same age in 1960 (and, of course, during their whole lifes). Also in the first example, several people share the properties 'male' and 'female', respectively. Using terminology from Appendix A.2, one can say that statistical variables are, in general, not injective functions. Inverse functions must therefore be defined in terms of sets. For example,

$$A^{-1}(\{4\}) \,=\, \{\omega_3\},\;\; A^{-1}(\{5\}) \,=\, \emptyset,\;\; A^{-1}(\{63\}) \,=\, \{\omega_5, \omega_9\}$$

The interpretation is straightforward: If $\tilde{A}$ is a subset of the property space $\tilde{\mathcal{A}}$, then $A^{-1}(\tilde{A})$ is the subset of members of Ω having a property value in $\tilde{A}$. The same notation is used with any other statistical variable. For example,

$$S^{-1}(\{1\}) \,=\, \{\omega_2, \omega_3, \omega_5, \omega_7, \omega_9\}$$

is the set of female members of Ω_{1960}.

9. A final consideration concerns the reference sets that are used as domains to define statistical variables. In both previous examples, Ω_{1960} was taken to be a set of people, the inhabitants living on our fictitious island in 1960. In general, Ω can be any set of objects. The formal notion of a statistical variable only requires that the elements of Ω can be identified and distinguished, and to which values of a property space can be meaningfully assigned. This generality of statistical variables should be taken with some caution, however, depending on the purpose to be served. In this text, statistical variables will be used as means for demographic descriptions and models. The basic conceptual framework is a demographic process that consists of a space $\boldsymbol{\mathcal{S}}$, a time axis $\boldsymbol{\mathcal{T}}$, and population sets Ω_t comprising the people who are living in $\boldsymbol{\mathcal{S}}$ during the temporal location t. As our examples have shown, statistical variables can be used to represent information about the members of the sets Ω_t. It also seems possible to use the space, $\boldsymbol{\mathcal{S}}$, as a domain for statistical variables which then take the form

$$L : \boldsymbol{\mathcal{S}} \longrightarrow \tilde{\mathcal{L}}$$

Such variables will be called *spatial variables*. They are always statistical variables. Examples would be the characterization of spatial locations by their size (e.g., in square kilometers), or by the number of people who currently live in these locations. These examples show that spatial locations, as understood in this text, are similar to objects. Both have some kind of physical existence and can sensibly be characterized by properties. This ontological status is not shared, however, by temporal locations. Temporal

locations are in no way similar to objects and do not have a physical existence. So it seems not possible to sensibly characterize temporal locations by properties, and we therefore shall avoid to use a time axis as a domain for the definition of statistical variables in a proper sense.

4.2 Statistical Distributions

1. Statistical variables provide the starting point for all further statistical concepts. These concepts, directly or indirectly, always relate to reference sets of statistical variables and not to their individual members,[7] more specifically: they relate to *distributions* of properties in a reference set. In order to introduce this notion explicitly, consider a statistical variable

$$X : \Omega \longrightarrow \tilde{\mathcal{X}}$$

If all values of this variable were known it would be possible to use that knowledge to characterize all individual members of Ω. However, statistical concepts and methods have a quite different purpose. Statistical questions do not concern individual members of Ω but frequencies of property values in the reference set Ω. This was stated in a *Declaration of Professional Ethics*, published by the *International Statistical Institute* (1986, p. 238), as follows:[8]

"Statistical data are unconcerned with individual identities. They are collected to answer questions such as 'how many?' or 'what proportions?', not 'who?'. The identities and records of co-operating (or non-cooperating) subjects should therefore be kept confidential, whether or not confidentiality has been explicitly pledged."

Accordingly, the basic idea is that statistical concepts and methods are concerned, not with individuals, but with frequencies of properties.[9]

[7] See the quotations from Lexis and Feichtinger cited in the Introduction.

[8] See also Bürgin and Schnorr-Bäcker (1986).

[9] It should be mentioned, however, that also the complementary idea, to use statistical data for the characterization of individuals, accompanies the history of statistics. The following quotation from one of its founders, Francis Galton (1889, p. 35–37), provides an example. Galton begins: "We require no more than a fairly just and comprehensive method of expressing the way in which each measurable quality is distributed among the members of any group, whether the group consists of brothers or of members of any particular social, local, or other body of persons, or whether it is co-extensive with an entire nation or race." Then follows, however, a quite different reasoning: "A knowledge of the distribution of any quality enables us to ascertain the Rank that each man holds among his fellows, in respect to that quality. This is a valuable piece of knowledge in this struggling and competitive world, where success is to the foremost, and failure to the hindmost, irrespective of absolute efficiency. [...] When the distribution of any faculty has been ascertained, we can tell from the measurement, say of our child, how he ranks among other children in respect to that faculty, whether it be a physical gift, or one of health, or of intellect, or of morals. As the years go by, we may learn by the same means whether he is making his way towards the front, whether he just holds his place, or whether he is falling back towards the rear. Similarly as regards the position of our class, or of our nation, among other classes and other nations."

2. Following this idea, one no longer refers to individual members of Ω but to elements, or subsets, of a variable's property space. So let $\tilde{X}$ be any subset of $\tilde{\mathcal{X}}$; such subsets will be called *property sets*. The question concerns the proportion of members in Ω who were assigned a value in the property set $\tilde{X}$ via the function X. A general answer is provided by the *frequency function* of X, that is, a function

$$\mathrm{P}[X] : \mathcal{P}(\tilde{\mathcal{X}}) \longrightarrow \mathbf{R}$$

In this formulation, $\mathcal{P}(\tilde{\mathcal{X}})$ is the power set of $\tilde{\mathcal{X}}$, that is, the set of all subsets of $\tilde{\mathcal{X}}$. So the domain of the frequency function $\mathrm{P}[X]$ consists of all property sets that can be created from the property space $\tilde{\mathcal{X}}$. The assignment is defined by

$$\mathrm{P}[X](\tilde{X}) := \frac{1}{|\Omega|}\left|\{\omega \in \Omega \,|\, X(\omega) \in \tilde{X}\}\right|$$

Thus, for every property set $\tilde{X} \in \mathcal{P}(\tilde{\mathcal{X}})$, $\mathrm{P}[X](\tilde{X})$ is the relative frequency of $\tilde{X}$ in Ω.

3. Frequency functions always refer to *relative* frequencies (proportions). We therefore adopt the terminological convention that the word 'frequency', without a qualifying attribute, also always means relative frequency. Since also absolute frequencies are often used to characterize populations, we introduce the complementary notion of an absolute frequency function defined by

$$\mathrm{P}^*[X](\tilde{X}) := \left|\{\omega \in \Omega \,|\, X(\omega) \in \tilde{X}\}\right| = \mathrm{P}[X](\tilde{X})\,|\Omega|$$

4. It is fairly obvious how to derive a frequency function from the values of a statistical variable. Given a property set, say $\tilde{X}$, one simply counts the number of elements of Ω having a property value in $\tilde{X}$, and then divides the resulting count by the number of elements of Ω. Less obvious is that, from a statistical or demographic point of view, all relevant information about a statistical variable is contained in its frequency distribution. In fact, all proper statistical concepts are derived from frequency distributions. To illustrate this, we refer to the first example, variable S, discussed in the previous section. The property space is $\tilde{\mathcal{S}} = \{0, 1\}$, and so it suffices to consider the property sets $\{0\}$ and $\{1\}$.[10] Using the data which are tabulated on page 40, one immediately finds:

$$\mathrm{P}[S](\{0\}) = \mathrm{P}[S](\{1\}) = 0.5$$

[10] The power set of a property space $\tilde{\mathcal{X}}$ also contains $\tilde{\mathcal{X}}$ and the empty set, $\emptyset$. However, since $\mathrm{P}[X](\tilde{\mathcal{X}}) = 1$ and $\mathrm{P}[X](\emptyset) = 0$ for any variable X, these property sets can be neglected.

Now, this information also suffices to calculate the mean value of S. This is possible because, for any statistical variable, say X, its mean value can also be expressed by the formula

$$\mathrm{M}(X) \;=\; \sum_{\tilde{x}\in\tilde{\mathcal{X}}} \tilde{x}\,\mathrm{P}[X](\{\tilde{x}\})$$

Therefore, in our example, knowing the frequencies of $\{0\}$ and $\{1\}$, one immediately finds $\mathrm{M}(S) = 0.5$.

5. The fact that all relevant information about a statistical variable is contained in its distribution can be used to stress again the specific statistical abstraction that derives from the consideration of frequency distributions. In general, knowing the frequency distribution of a statistical variable, it is no longer possible to infer property values for the individual members of the reference set that was used to define the variable. In this sense, as said by Lexis, "verschwindet das Individuum als solches" (see the quotation in the Introduction).

6. Although the domain of the frequency function of a statistical variable, say X, is defined as the power set of the variable's property space, $\tilde{\mathcal{X}}$, it is not necessary to explicitly tabulate the frequencies of all possible property sets. This is due to the fact that frequency functions are additive: if $\tilde{X}$ and $\tilde{X}'$ are any two *disjoint* property sets, then

$$\mathrm{P}[X](\tilde{X}\cup\tilde{X}') \;=\; \mathrm{P}[X](\tilde{X}) + \mathrm{P}[X](\tilde{X}')$$

One can express, therefore, the frequency of any property set in the following way:

$$\mathrm{P}[X](\tilde{X}) \;=\; \sum_{\tilde{x}\in\tilde{X}} \mathrm{P}[X](\{\tilde{x}\})$$

This shows that it suffices to know the frequencies of the one-element property sets $\{\tilde{x}\}$, corresponding to the property values $\tilde{x} \in \tilde{\mathcal{X}}$, in order to have complete knowledge of the frequency distribution of X. This also makes clear how the consideration of frequency distributions serves the main goal of statistical methods, namely to make an often large number of values of a statistical variable comprehensible. Instead of a separate entry for each individual member of the reference set Ω, the representation of a frequency distribution only requires a separate entry for each property value in the realized property space of a statistical variable. Of course, many further statistical concepts can then be used to describe, analyze, and compare frequency distributions of one or more statistical variables. We will introduce some of these concepts in later chapters when they can help in a discussion of substantial questions.

4.3 Remarks about Notations

1. The notations introduced in the foregoing sections are somewhat more involved than those often found in introductory textbooks. This is done in order to make as clear as possible the logical structure of the corresponding concepts, in particular, two basic ideas:

- A statistical variable is not any kind of "variable quantity", but an assignment of properties to objects. So it is formally a function in the mathematical sense of this term. This also implies that statistical variables can not sensibly be thought of as "factors" which, in any dubious sense, can "influence", or "cause", the behavior of objects.
- Statistical notions refer, not to individual objects, but to frequency distributions of properties in sets of objects. These frequency distributions which contain all statistically relevant information are, again, functions in the mathematical sense of the word.

2. However, having recognized these conceptual foundations, we will reduce the notational burden and introduce the following abbreviations:

a) If $X : \Omega \longrightarrow \tilde{\mathcal{X}}$ is a statistical variable and $\tilde{x} \in \tilde{\mathcal{X}}$ a property value, its frequency must correctly be written as $\mathrm{P}[X](\{\tilde{x}\})$ because the domain of the frequency function, $\mathrm{P}[X]$, is the power set of $\tilde{\mathcal{X}}$. However, it will save notational overhead to omit, in this case, the curly brackets around $\tilde{x}$ and simply write $\mathrm{P}[X](\tilde{x})$. For example, to refer to the proportion of male individuals in Ω_{1960} we might simply write $\mathrm{P}[S](0)$.

b) One often refers to the frequency, not of a single property values $\tilde{x} \in \tilde{\mathcal{X}}$, but of a set of property values, which we have called a property set, $\tilde{X} \subset \tilde{\mathcal{X}}$. The correct formulation is then $\mathrm{P}[X](\tilde{X})$, because the function is $\mathrm{P}[X]$ and its argument is $\tilde{X}$. While formally not correct, an often used alternative formulation is $\mathrm{P}(X \in \tilde{X})$. However, this alternative formulation is sometimes practical. For example, we might want to refer to the frequency of people being of age 65 or above. The property set is then $\{\tilde{a} \in \tilde{\mathcal{A}} \,|\, \tilde{a} \geq 65\}$, and its frequency would need to be written as $\mathrm{P}[A](\{\tilde{a} \in \tilde{\mathcal{A}} \,|\, \tilde{a} \geq 65\})$. But obviously, it saves notational overhead to simply write $\mathrm{P}(A \geq 65)$.

Chapter 5

Modal Questions and Models

1. We conclude the discussion of the conceptual framework with a few remarks concerning the term 'model'. This will also make clear why we do not make a sharp distinction between population statistics and the construction of demographic models. — The basic idea is *not* to follow a widespread conception that thinks of models as being "simplified descriptions" of some part of reality. For example:

"A *scientific model* is an abstract and simplified description of a given phenomena." (Olkin, Gleser, and Derman 1980, p. 2) "A model of any set of phenomena is a formal representation thereof in which certain features are abstracted while others are ignored with the intent of providing a simpler description of the salient aspects of the chosen phenomena." (Hendry and Richard 1982, p. 4)

Quite similar is the view that models are in some way "mappings" [Abbildungen] of parts of reality. For example:

„Modelle können wir uns in erster Näherung denken als begriffliche Konstrukte zur 'Abbildung' realer Systeme oder zum Umgang mit solchen." (Balzer 1997, p. 16) „Ein Modell ist wohl immer aufzufassen als eine Abbildung. Die Frage ist nur, was abgebildet wird, und wie die Abbildungsfunktion aussieht." (Frey 1961, p. 89)

The main objection is that models as used in scientific discourse almost never serve the purpose of *describing* something. While descriptions certainly play an important role in scientific work, this is done by documenting observations. In contrast, most models serve a quite different purpose, namely to provide a framework for thinking about *modal* questions. For example, What *might* have caused the decline of birth rates in Germany following the baby boom of the 1960s? or, To which extend *might* the proportion of old people increase during the next 20 years?

2. This is a basic distinction: statements may relate to facts or to possibilities. Descriptions are intended to provide facts, but most human reasoning concerns possibilities. This is also true of most scientific reasoning.[1] Reasoning concerned with possibilities will be called *modal reasoning*. There is a wide variety of different forms.[2] Often modal reasoning concerns

[1] An opposite view was expressed, e.g., by Samuelson (1952, p. 61): "All sciences have the common task of describing and summarizing empirical reality." However, if the task really consists in describing something one would not need a model but could simply report observations. Therefore, given that models do not have the task to describe something, it would also be misleading to say that models can only provide "simplified", or even "distorted descriptions" (see, e.g., Baumol 1966, p. 90). After all, why should somebody be interested in "distorted descriptions" of reality?

[2] For a good introduction see White (1975).

future possibilities, for example, the future demographic development in Germany. However, also with respect to the past one often is not able to simply state facts. As a consequence one needs to think about a modal question: What *might* have been the case? The question indicates that one can only speculate about possible facts. Of course, how this can be done depends on the available knowledge. For example, there are no reliable recordings of the number of births in Germany during World War II. Nevertheless, some information is available and can be used to provide reasons for the belief that birth rates declined. A researcher might then say: for these reasons it seems highly probable that birth rates declined during the years of war.

3. We propose to use the term 'model' in the following way: *Models are explicitly formulated means intended to serve modal reasoning.* Since modal reasoning comes in many different forms, the same is true of models. Some distinctions will be suggested below. However, one should also recognize that the construction and use of models is not automatically implied by modal reasoning. In fact, most modal reasoning goes without employing a model. A model only comes into existence when it is explicitly formulated as a means intended to provide a conceptual framework for reasoning about specific questions. For example, using information from a weather report to support speculations about tomorrow's weather is not using a model; but possibly the people preparing the forecast have used a model. As a condition of its existence, a model needs some kind of representation independent of its actual use. This is not to require any specific conceptual tools for the formulation of a model. There is again a wide variety of possibilities. The formulation of a model can be purely verbal or, in addition, employ symbols, graphs, figures, even physical devices. But in whatever form a model is presented, it must be possible to think about the model in its own right.

4. Models do not provide answers to modal questions; they serve to think about, and evaluate, possible answers.[3] The main service consists in providing a framework for explicit reasoning. One has to state explicitly the available knowledge, additional assumptions, and how both are used to draw inferences. This is particularly important with regard to assumptions because possible answers to modal questions often heavily depend on assumptions. One might also say that assumptions are required by the very nature of modal questions because, by definition, the available

[3] We therefore do not agree with Baumol (1966, p. 90-91) who conceived of "predictive models" in the following way: "A predictive model need require relatively little comprehension on the part of its users or even its designers. It is a machine which grinds out its forecasts more or less mechanically, and for such tasks, unreasoning, purely extrapolative techniques frequently still turn out the best results." Like oracles, such machines should not be called models because, as Baumol rightly says, they do not serve any kind of reasoning.

evidence is not sufficient for an answer. However, this statement needs a qualification. Modal reasoning does not, by itself, require assumptions. For example, being interested in tomorrow's weather, one can ask a weather forecast. In order to believe in the information one does not need the assumption that the forecaster actually knows the weather of tomorrow. In fact, one can simply use the information without making any assumptions whatsoever. Assumptions are no prerequisite for reasoning, nor for the formation of beliefs. It is easily misleading to say that assumptions are required to allow reasoning in situations where the available evidence is incomplete. Assumptions are only required if one is interested in making reasoning explicit, that is, in making reasoning an object of critique and evaluation. This also is the main task of models. Their job is to show explicitly how one might, or might not, arrive at certain conclusions with regard to a modal question that motivates the reasoning.

5. This also allows to explain the affinity between thinking in terms of models and what might be called rule-based reasoning. The idea is: given certain assumptions one can draw some inferences while others are ruled out because they would violate established rules of reasoning. Of course, not only possible mistakes in applying rules, but the rules themselves, can become a matter of dispute. Furthermore, human reasoning cannot be reduced to a mechanical application of given rules. As a limiting case, one can think of mathematical proofs; but mathematics is not concerned with modal questions and, consequently, not with the construction of models. At least in the dominating understanding, mathematics is basically interested in the *formal* implications that can be derived from assumptions according to given rules. This allows to make use of mathematical results in many areas of rule-based reasoning. However, when thinking about modal questions, the interest is not in the formal implications of assumptions and rules but concerns possible answers. It is, therefore, not only important that the reasoning is formally correct, but of even greater importance is that assumptions are reasonable. We therefore avoid to speak of 'formal models'. Irrespective of the conceptual tools used to formulate a model, which often are borrowed from mathematics, its task is not to allow formal inferences but to support modal reasoning.[4]

6. Since there is a great variety in modal questions and conceptual tools, also many different kinds of models do exist. Thinking of models used in the social sciences, the following aspects provide hints to introduce some broad distinctions: the conceptual framework that provides the model's ontology, the kind of modal question that the model is intended to serve, and the linguistic and technical tools used to formulate the model and derive possible implications.

[4]One should notice, however, that the word 'formal' is often used in two different meanings. As the word is used above, it refers to arguments which are true only because of their form. In a different meaning, 'formal' is often understood as the opposite of 'informal'. Its meaning then becomes similar to what we tried to express with the word 'explicit'.

7. We begin with the first aspect and broadly distinguish two types of model:

a) *statistical models* which conceptually relate to distributions of statistical variables, and

b) *behavioral models* which explicitly refer to the behavior of individuals.

Almost all demographic models belong to the first type. Assumptions concern, for example, the development of birth and death rates, or the number and age distribution of immigrants. Despite the possibility to metaphorically link such assumptions to the behavior of people, they conceptually relate to demographic processes formulated in terms of population sets. All further concepts used for the model formulation are derived thereof and do not relate to individual behavior. Such models are therefore concerned, not with individual behavior, but with the development, and relations between, quantities derived from statistical distributions. In this sense, all models discussed in subsequent chapters are statistical models. In contrast, we propose to speak of behavioral models only if a model explicitly refers to individuals and allows to reason about individual behavior.

8. The second aspect concerns the modal reasoning that a model is intended to serve. We broadly distinguish three groups of models:

a) *representational models* whose purpose is to provide a view of something,

b) *analytical models* which are used to provide a conceptual framework for reasoning about relationships and rules, and

c) *technical and political models* that have the purpose to support people in the design and implementation of technical artefacts and institutions.

9. There is a great variety of representational models. For example, a map can be called a representational model as it is intended to provide a specific view of some area. Another example would be the model of a building that an architect plans to build. The model is then intended to provide a view of a building that might come into existence in the future. Of course, the model is not a description because there is no "future building" which could be described. The model is rather used to support reasoning about modal questions concerning the possible features of a building that might become realized in the future. The examples discussed in the present text mainly relate to statistical distributions. One of the techniques widely used in statistics to construct representational models is smoothing. An

example would be the construction of trends by smoothing a time series. As the purpose is to provide a specific view of a process one can rightly speak of a representational model. More involved examples concern the construction of representational models in situations where the available information is incomplete. One can think, e.g., of the construction of world maps in early times when substantial parts of the earth were not known by the map makers. A similar situation often occurs in the construction of statistical models. Examples which will be discussed in later chapters concern the estimation of statistical distributions when part of the available data is incomplete. Estimation procedures are then based on assumptions which might be wrong and cannot be tested with the available data. So one is actually concerned with a modal question concerning an unknown distribution. A further and somewhat more complicated example of this type will be discussed in Chapter 9 where we deal with data from surveys in which respondents provide information about birth and, possibly, death dates of their parents and the question concerns whether such data can be used to construct cohort life tables. As will be seen, this requires several assumptions which should be considered explicitly. We therefore continue, in Section 9.2, with the discussion of a simulation model to find out in which way conclusions depend on alternative assumptions.

10. Since every model requires in some way a representation of its subject matter there is no sharp distinction between representational and analytical models. The distinction is mainly a question of emphasis. Nevertheless, there is a specific concern, not normally present in the construction of representational models, that justifies a distinction. Analytical models, as we propose to understand this term, are intended to support speculations about relationships and rules. How this can be done depends on the conceptual framework. In the construction of a behavioral model one would need to think about relationships between individuals and rules of their behavior. This will not be further discussed because, in the present text, we only deal with statistical models. Relationships then concern statistical distributions or quantities derived thereof. Furthermore, because statistical models do not explicitly refer to individuals, it is not necessary to speculate about "behavioral rules" for the model's objects. Instead, rules only concern the argumentation used to establish the model. As an example, we discuss in Section 13.3 a rudimentary model of the baby boom that occurred in Germany in the period 1955–1965. The modal question motivating the model concerns "timing effects" on the development of the number of newborn children. The model tries to add to an understanding of the baby boom by showing that, without certain "timing effects", a quite different development might have occurred. This will not be a causal explanation. In fact, we use a statistical model without any reference to individuals who can bring about changes by their activities. Consequently, also the rules used in the argumentation do not refer to the behavior of

individuals. Instead, they solely concern logical implications of hypothetical assumptions which, in turn, relate to the distribution of birth events as represented by cumulated cohort birth rates. — More abstract versions of analytical models will be discussed in later chapters. The model introduced in Chapter 17 is not related to historical events, like the baby boom of the 1960s, but at the beginning only provides a general conceptual framework for reasoning about possible demographic processes. As will be seen, this framework can nevertheless be used to gain insights into how such processes "work". Moreover, as we try to show in another chapter, the model also provides a starting point for a discussion of modal questions concerning the effects of immigration on the demographic development in Germany.

11. A third group of models will be called technical and political models. Again, the distinction is to some extent a question of emphasis. As an example, one can think of the model created by the architect mentioned above. The model can be understood as representational because its immediate purpose is to provide a view of the building planned by the architect. However, given that the plan becomes realized, new modal questions arise: How can/should the work be done? As a consequence, also the model, or variants derived thereof, has to serve reasoning about these additional questions. It must be transformed into a technical model that can actually be used as a guide to realize the initial idea. Of course, depending on the kind of artefacts, or systems, in the original sense of this word, which are planned and possibly realized, there is a great variety in the details of corresponding models. An important distinction concerns whether such systems also contain human individuals who can act in their own right. If this is not the case, we propose to speak of *technical models*, otherwise of *political models*. However, this distinction is mainly important only for behavioral models. Statistical models and, in particular, the demographic models discussed in the present text are only concerned with assumptions about statistical distributions or quantities derived thereof. Distinctions concerning the behavior of objects, whether they should be considered as building materials or as actors, are therefore not directly relevant. Political questions only come into play when models are also used in political discussions and decision-making. Prominent examples would be models used for population projections.

12. Finally, models can be distinguished with regard to the linguistic tools used in their formulation. While most models use symbolic, mainly mathematical, notations, this is not an essential feature. As an example, one can think of Keynes' "General Theory" that was originally developed without any usage of symbolic notation. However, the same example also shows that using symbolic notations can help in the understanding of a model and its potential use for reasoning about modal questions. Furthermore, using symbolic notations often allows an easier understanding of the assump-

tions built into a model, and supports the discussion of their implications. In particular, almost all statistical models employ symbolic notations as these are already available by the initial introduction of the conceptual framework. A further distinction concerns the technical means used to derive implications of the assumptions put into a model. The classical way is reasoning, supported by paper and pencil and, if available, further instruments. New methods became available by the modern computer. In particular, the computer allows to implement so-called simulation models. An example will be discussed in Section 9.2.1.

Part II

Data and Methods

Chapter 6

Basic Demographic Data

Based on the conceptual framework introduced in Part I, we now begin with a description and analysis of the demographic development in Germany. The present chapter provides a brief presentation of some basic figures concerning the number of people and then discusses age and sex distributions.

6.1 Data Sources

1. We begin with a few remarks about data sources.[1] Most of the basic data are provided by official statistics [amtliche Statistik], its central office in Germany being the *Statistisches Bundesamt*.[2] In this and the following chapters we mainly rely on such data from official statistics. Supplementary data from retrospective surveys will be used in later chapters.

2. Most demographic data published by official statistics are based on two sources, censuses and population registers, corresponding loosely to the distinction between stock and flow quantities (see Section 3.3). A census [Volkszählung] is intended to provide information about the number of people who live in a certain region at a specific date, so it is a kind of stock-taking.[3] In contrast, population registers record events, in particular, births, deaths, marriages and migrations. Official statistics uses both data sources. Since censuses only take place at greater temporal intervals, data from population registers are used to provide estimates of the population size in years between censuses.

3. Like the political history of Germany, also its history of censuses is quite irregular. A publication of the *Statistisches Bundesamt* that deals with the historical development of official statistics in Germany provides the following information:

„Nach der territorialen Neuordnung der Nachfolgestaaten des Heiligen Römischen Reichs Deutscher Nation auf dem Wiener Kongreß wurde 1816 erstmals in Preußen innerhalb der neuen Grenzen eine Volkszählung durchgeführt. Die anderen Länder des Deutschen Bundes führten in der Folgezeit Volkszählungen durch,

[1] For an extensive survey of sources of demographic data see the reports by Carola Schmid (1993 and 2000).

[2] For references to publications see Appendix A.1.

[3] Most often, a census not only counts people but also records some of their properties, like age, sex, marital status and citizenship. For information about the questionnaire that was used in the latest census of 1987 see Würzberger, Störtzbach and Stürmer (1986).

deren Ergebnisse jedoch wegen der unterschiedlichen Erhebungszeitpunkte und der unterschiedlichen Abgrenzung der Merkmale kaum untereinander vergleichbar sind. Erst mit der Schaffung des Norddeutschen Zollvereins 1834 wurde im größten Teil des späteren Deutschen Reichs eine größere Einheitlichkeit des Vorgehens erreicht. Von da an fand bis 1867 alle drei Jahre Anfang Dezember eine Volkszählung in den Mitgliedsländern des Zollvereins statt. Die übrigen deutschen Länder schlossen sich diesem Verfahren erst 1867 an, so daß am 3. Dezember dieses Jahres erstmals in allen deutschen Ländern zum gleichen Zeitpunkt gezählt wurde. Die nächste Volkszählung erfolgte dann nach der Reichsgründung, am 1. Dezember 1871. Vom 1. Dezember 1875 an wurden Volkszählungen im Fünf-Jahres-Turnus durchgeführt. Die letzte Zählung vor dem Ersten Weltkrieg war am 1. Dezember 1910. Danach vergingen fast 15 Jahre, bis am 16. Juni 1925 wieder eine das gesamte damalige Reichsgebiet umfassende Volkszählung stattfinden konnte. Eine vorher – im Oktober 1919 – durchgeführte Zählung hatte, da die Verhältnisse noch nicht wieder konsolidiert waren, nur behelfsmäßigen Charakter. Der mit der Zählung 1925 wieder angestrebte Fünf-Jahres-Rhythmus konnte infolge der Weltwirtschaftskrise nicht eingehalten werden. So fand die nächste Zählung erst acht Jahre später am 16. Juni 1933 statt, der im Abstand von sechs Jahren am 19. Mai 1939 die letzte Zählung vor dem Ausbruch des Zweiten Weltkrieges folgte. Die nächste Volkszählung, die am 29. Oktober 1946 auf Anordnung der Besatzungsmächte durchgeführt wurde, konnte aus den gleichen Gründen wie die von 1919 die normalerweise geforderten Ansprüche nicht erfüllen, war aber für die Bewältigung der damaligen Notsituation von großer Bedeutung. Es war die letzte Zählung, die mit einem einheitlichen Erhebungsprogramm in den vier Besatzungszonen gleichzeitig stattfand. Ihr folgte am 13. September 1950 die erste Volkszählung im Bundesgebiet. Weitere Volkszählungen im Abstand von etwa zehn Jahren fanden am 6. Juni 1961 und am 27. Mai 1970 statt.“ (Statistisches Bundesamt 1972, p. 89)

Since then, a further census in the territory of the former FRG took place on May 25, 1987. Censuses in the territory of the former GDR were perfomed in 1950 (August 31), 1964 (December 31), and 1981 (December 31).[4]

4. A further question concerns the demarcation of people who are counted in a census. The just cited document provides the following information:

„Die Zählungen vor dem 3. Dezember 1867 hatten nicht immer einen einheitlichen Bevölkerungsbegriff. In den durch Zollverträge miteinander verbundenen Ländern wurde zwischen 1834 und 1867 die sog. *Zollabrechnungsbevölkerung* festgestellt. Es handelt sich hierbei im wesentlichen um die dauerhaft wohnhafte Bevölkerung. Dieser Bevölkerungsbegriff wurde 1863 dahingehend präzisiert, daß Personen, die länger als ein Jahr abwesend waren, nicht zur Zollabrechnungsbevölkerung gezählt wurden. Bei der Zählung 1867 wurde daneben erstmals auch die *ortsanwesende Bevölkerung* festgestellt, d.h. alle Personen, die sich zum Stichtag der Zählung im Zählungsgebiet aufhielten. Dieser Bevölkerungsbegriff stand in der Folgezeit im Vordergrund. Im Kaiserreich wurde die ortsanwesende Bevölkerung allein als maßgeblich nachgewiesen. Bei der Zählung 1925 wurde

[4] For additional information see Schmid (1993, pp. 55-57).

erstmals der Begriff der *Wohnbevölkerung* verwendet, der in etwa an den Bevölkerungsbegriff zwischen 1834 und 1867 anschließt. Zur Wohnbevölkerung zählten alle Personen, die am Zählungsstichtag im Zählungsgebiet ihren ständigen Wohnsitz hatten, einschl. der vorübergehend Abwesenden sowie ausschließlich der vorübergehend Anwesenden. Personen mit mehreren Wohnsitzen wurden an dem Ort zur Bevölkerung gezählt, an dem sie sich am Stichtag der Zählung befanden. Davon abweichend wurden Untermieter (einschl. Hausangestellte, Schüler und Studierende mit zweitem Wohnsitz) stets an ihrem Arbeits- bzw. Studienort zur Wohnbevölkerung gerechnet. Dieser Bevölkerungsbegriff liegt, mit nur unwesentlichen Abweichungen, allen seitherigen Volkszählungen sowie der Bevölkerungsentwicklung zugrunde [...].“ (Statistisches Bundesamt 1972, p. 89)

It might be added that the concept of population which is used by official statistics in Germany has again slightly changed with the introduction of a new registration law [Meldegesetz] in 1983.

5. The second main source of demographic data are population registers. In Germany, different kinds of such registers exist. To provide basic demographic data, the *Statistisches Bundesamt* mainly uses information from two such registers:

a) Registers of births, deaths, and marriages, which are kept by offices of local authorities, called *Standesamt*.[5]

b) Registers of residences, also kept by offices of local authorities, called *Einwohnermeldeamt*. In addition, there is a central register for persons without a German citizenship, called *Ausländerzentralregister*. Data from these registers are used by the *Statistisches Bundesamt* for its statistics about internal and external migration.[6]

6.2 Number of People

1. Our first question concerns the number of people who lived in Germany during its history. Data from official statistics begin with the first census in Preußen in 1816. A difficulty results from the fact that the political boundaries of Germany have often changed during its history; the latest change occurred in October 1990 through unification with the former GDR (Deutsche Demokratische Republik). Since we are mainly interested in the development after World War II, it suffices to distinguish two territories: (a) the *territory of the former FRG* (Bundesrepublik Deutschland),[7] and

[5] These registers were introduced in 1875. For a history of corresponding laws and institutions see Schütz (1977). Registration forms as used by the *Statistisches Bundesamt* have been published in Fachserie 1, Reihe 1, 1990 (pp. 312-323).

[6] Fachserie 1, Reihe 1, 1999 (pp. 13-14).

[7] The *Saarland* became part of the former FRG only in 1957. However, many time series from official statistics include the *Saarland* also for the period 1950 – 1956.

Table 6.2-1 Number of people (in 1000) in the territory of the former FRG. Source: Statistisches Jahrbuch 2001 (p. 44).

t	n_t	t	n_t	t	n_t	t	n_t
1816	13720	1925	39017	1954	51180	1977	61419
1819	14150	1926	39351	1955	52382	1978	61350
1822	14580	1927	39592	1956	53008	1979	61382
1825	15130	1928	39861	1957	53656	1980	61538
1828	15270	1929	40107	1958	54292	1981	61663
1831	15860	1930	40334	1959	54876	1982	61596
1834	16170	1931	40527	1960	55433	1983	61383
1837	16570	1932	40737	1961	56175	1984	61126
1840	17010	1933	40956	1962	56837	1985	60975
1843	17440	1934	41168	1963	57389	1986	61010
1846	17780	1935	41457	1964	57971	1987	61077
1849	17970	1936	41781	1965	58619	1988	61450
1852	18230	1937	42118	1966	59148	1989	62063
1855	18230	1938	42576	1967	59286	1990	63254
1858	18600	1939	43008	1968	59500	1991	64074
1861	19050	1946	46190	1969	60067	1992	64865
1864	19600	1947	46992	1970	60651	1993	65534
1867	19950	1948	48251	1971	61280	1994	65858
1871	20410	1949	49198	1972	61697	1995	66156
1880	22820	1950	49989	1973	61987	1996	66444
1890	25433	1951	50528	1974	62071	1997	66647
1900	29838	1952	50859	1975	61847	1998	66697
1910	35590	1953	51350	1976	61574	1999	66834

(b) the *territory of the former GDR* (including the eastern part of Berlin). We simply speak of *Germany* when referring to both territories.

2. The data in Table 6.2-1 are taken from the Statistisches Jahrbuch 2001 (p. 44) and refer to the territory of the former FRG. The yearbook provides the following hints about sources.

a) The figures for 1961, 1970, and 1987 are based on census data and relate to their target dates (June 6, 1961, May 27, 1970, and May 25, 1987). The remaining figures for the period since 1946 are estimates of the midyear population size and are derived from register data in connection with census data and data from the Wohnungsstatistik.[8]

[8] Actually, the figures result from backward projections. The Statistisches Jahrbuch 2001 (p. 41) provides the following remarks: „Bei den [...] für die Jahre 1950 bis 1970 nachgewiesenen Fortschreibungszahlen handelt es sich um rückgerechnete Einwohnerzahlen aufgrund der Ergebnisse der Wohnungsstatistik vom 25.9.1956 (1950 bis 1955), der Volkszählung vom 6.6.1961 (1957 bis 1960) und der Volkszählung vom 27.5.1970 (1962 bis 1969). Die für die Jahre ab 1970 bis einschl. 1986 nachgewiesenen Bevölkerungszahlen sind Fortschreibungsdaten, die von den Ergebnissen der Volkszählung 1970 ausgehen. Die ab 30.6.1987 nachgewiesenen Bevölkerungszahlen beruhen auf den Ergebnissen der Volkszählung 1987."

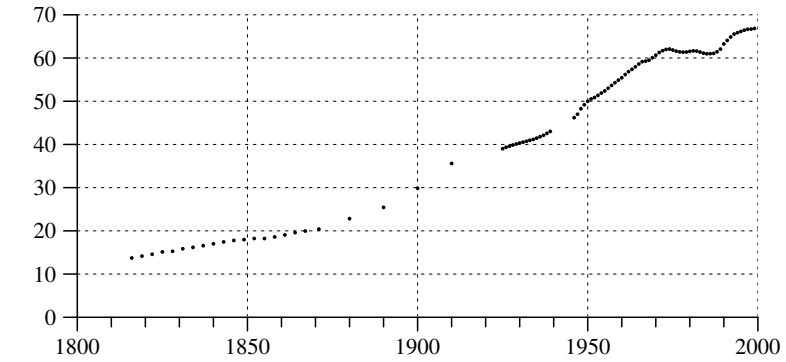


Fig. 6.2-1 Graphical presentation of the data from Table 6.2-1. The scale of the ordinate is in million.

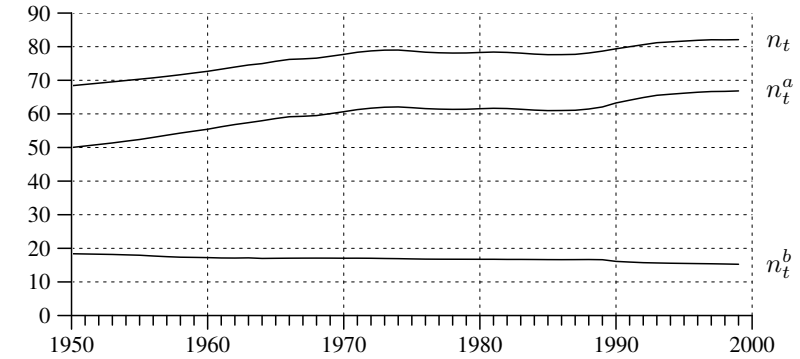


Fig. 6.2-2 Graphical presentation of the data from Table 6.2-2. The scale of the ordinate is in million.

b) The sources of the figures for earlier periods are not explicitly documented. It can be supposed that the primary sources for the period since 1871 are censuses that have taken place in the years 1871, 1880, 1890, 1900, 1910, 1925, 1933, and 1939, and that the figures for years in between are estimates, possibly also based on additional register data.

c) It might further be supposed that the figures for the period before 1871 are based on censuses that began 1816 in Preußen and were then periodically continued in 3-year intervals, with some delay also in other parts of the Zollverein. It is not clear, however, in which way the figures were adjusted to the territory of the former FRG.

3. In order to get a first impression of the long-term development of the number of people in Germany the data of Table 6.2-1 are plotted in Figure 6.2-1. Since the data are unevenly spaced, we have represented each number

Table 6.2-2 Number of people (in 1000) on the territory of the former FRG (n_t^a) and the former GDR (n_t^b). Source: Statistisches Jahrbuch 2001 (p. 44).

t	n_t^a	n_t^b	t	n_t^a	n_t^b	t	n_t^a	n_t^b
1950	49989	18388	1967	59286	17082	1984	61126	16671
1951	50528		1968	59500	17084	1985	60975	16644
1952	50859		1969	60067	17076	1986	61010	16624
1953	51350	18178	1970	60651	17058	1987	61077	16641
1954	51180	18059	1971	61280	17061	1988	61450	16666
1955	52382	17944	1972	61697	17043	1989	62063	16614
1956	53008	17716	1973	61987	16980	1990	63254	16111
1957	53656	17517	1974	62071	16925	1991	64074	15910
1958	54292	17355	1975	61847	16850	1992	64865	15730
1959	54876	17298	1976	61574	16786	1993	65534	15645
1960	55433	17241	1977	61419	16765	1994	65858	15564
1961	56175	17125	1978	61350	16756	1995	66156	15505
1962	56837	17102	1979	61382	16745	1996	66444	15451
1963	57389	17155	1980	61538	16737	1997	66647	15405
1964	57971	16992	1981	61663	16736	1998	66697	15332
1965	58619	17028	1982	61596	16697	1999	66834	15253
1966	59148	17066	1983	61383	16699			

from Table 6.2-1 by a separate dot. Of course, this is just a first impression and we need to analyze more carefully the components, births, deaths, and migrations, that contributed to the overall picture. Here we only add some information about the development in the two parts of Germany after World War II. Table 6.2-2 presents the basic figures taken again from Statistisches Jahrbuch 2001 (p. 44), Figure 6.2-2 gives a graphical presentation. n_t, the number of people in both territories, is calculated by adding n_t^a and n_t^b. Notice that the demarcation of the two territories has not been changed after October 1990, the eastern part of Berlin is considered a part of the former territory of the GDR.

6.3 Births and Deaths

1. The number of people living in some territory changes with births, deaths, and migration. We therefore should consider these components in order to get a better understanding of the demographic development in Germany. We begin with a consideration of births and deaths in the post-World War II period. The basic figures as published by the *Statistisches Bundesamt* are shown in Table 6.3-1. Following our general convention, we denote the number of births and deaths that occurred during a year t by b_t and d_t, respectively. Additional indices are used to distinguish between (a) the territory of the former FRG and (b) the territory of the former GDR. Figure 6.3-1 provides a graphical view of these data.

2. Comparing Figures 6.2-2 and 6.3-1, one observes that the turning points in the development of the number of people roughly corresponds to peri-

Table 6.3-1 Births (b_t) and deaths (d_t) in the territory of the former FRG (first four columns) and in the territory of the former GDR (last four columns); all counts in 1000. Source: Fachserie 1. Reihe 1, 1999 (pp. 43-44).

t	b_t^a	d_t^a	$b_t^a - d_t^a$	t	b_t^b	d_t^b	$b_t^b - d_t^b$
1950	812.8	528.7	284.1	1950	303.9	219.6	84.3
1951	795.6	543.9	251.7	1951	310.8	208.8	102.0
1952	799.1	546.0	253.1	1952	306.0	221.7	84.3
1953	796.1	578.0	218.1	1953	298.9	212.6	86.3
1954	816.0	555.5	260.6	1954	293.7	219.8	73.9
1955	820.1	581.9	238.3	1955	293.3	214.1	79.2
1956	855.9	599.4	256.5	1956	281.3	212.7	68.6
1957	892.2	615.0	277.2	1957	273.3	225.2	48.1
1958	904.5	597.3	307.2	1958	271.4	221.1	50.3
1959	951.9	605.5	346.4	1959	292.0	229.9	62.1
1960	968.6	643.0	325.7	1960	293.0	233.8	59.2
1961	1012.7	627.6	385.1	1961	300.8	222.7	78.1
1962	1018.6	644.8	373.7	1962	298.0	234.0	64.0
1963	1054.1	673.1	381.1	1963	301.5	222.0	79.5
1964	1065.4	644.1	421.3	1964	291.9	226.2	65.7
1965	1044.3	677.6	366.7	1965	281.1	230.3	50.8
1966	1050.3	686.3	364.0	1966	268.0	225.7	42.3
1967	1019.5	687.3	332.1	1967	252.8	227.1	25.7
1968	969.8	734.0	235.8	1968	245.1	242.5	2.7
1969	903.5	744.4	159.1	1969	238.9	243.7	-4.8
1970	810.8	734.8	76.0	1970	236.9	240.8	-3.9
1971	778.5	730.7	47.9	1971	234.9	235.0	-0.1
1972	701.2	731.3	-30.0	1972	200.4	234.4	-34.0
1973	635.6	731.0	-95.4	1973	180.3	232.0	-51.6
1974	626.4	727.5	-101.1	1974	179.1	229.1	-49.9
1975	600.5	749.3	-148.7	1975	181.8	240.4	-58.6
1976	602.9	733.1	-130.3	1976	195.5	233.7	-38.2
1977	582.3	704.9	-122.6	1977	223.2	226.2	-3.1
1978	576.5	723.2	-146.8	1978	232.2	232.3	-0.2
1979	582.0	711.7	-129.7	1979	235.2	232.7	2.5
1980	620.7	714.1	-93.5	1980	245.1	238.3	6.9
1981	624.6	722.2	-97.6	1981	237.5	232.2	5.3
1982	621.2	715.9	-94.7	1982	240.1	228.0	12.1
1983	594.2	718.3	-124.2	1983	233.8	222.7	11.1
1984	584.2	696.1	-112.0	1984	228.1	221.2	7.0
1985	586.2	704.3	-118.1	1985	227.6	225.4	2.3
1986	626.0	701.9	-75.9	1986	222.3	223.5	-1.3
1987	642.0	687.4	-45.4	1987	226.0	213.9	12.1
1988	677.3	687.5	-10.3	1988	215.7	213.1	2.6
1989	681.5	697.7	-16.2	1989	198.9	205.7	-6.8
1990	727.2	713.3	13.9	1990	178.5	208.1	-29.6
1991	722.2	708.8	13.4	1991	107.8	202.4	-94.7
1992	720.8	695.3	25.5	1992	88.3	190.2	-101.9
1993	717.9	711.6	6.3	1993	80.5	185.6	-105.1
1994	690.9	703.3	-12.4	1994	78.7	181.4	-102.7
1995	681.4	706.5	-25.1	1995	83.8	178.1	-94.2
1996	702.7	708.3	-5.6	1996	93.3	174.5	-81.2
1997	711.9	692.8	19.1	1997	100.3	167.5	-67.3
1998	682.2	688.1	-5.9	1998	102.9	164.3	-61.4
1999	664.0	685.0	-21.0	1999	106.7	161.3	-54.6

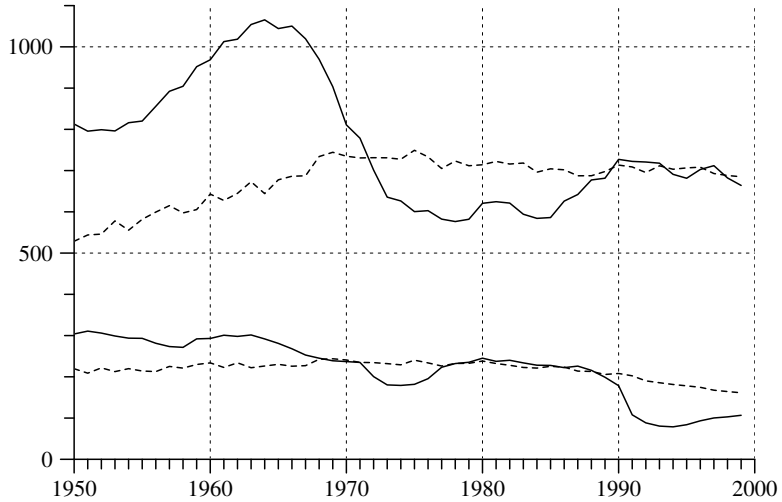


Fig. 6.3-1 Births (solid line) and deaths (dotted line) in the territories of the former FRG (upper part) and the former GDR (lower part). The scale of the ordinate is in 1000. The data are taken from Table 6.3-1

ods where the number of births is above, or below, the number of deaths (differences are due to migration). Most remarkable is the high amount of variation in the number of births. In the territory of the former FRG the "baby boom" of the sixties is followed by a substantial decline in number of births. In the territory of the former GDR occurred a huge decline in the number of births during the years following the unification in 1989.

3. A closer analysis will be given in later chapters. In fact, since simple time series data do not take into account changes in the age distribution of the population, possible conclusions are quite limited. For example, it is not possible to derive any safe conclusions about changes in the length of life and conditions of mortality from the time series shown in Figure 6.3-1. It might well be that a growing number of deaths as shown in this figure for the first two decades is accompanied by an increase in the mean life length. This will be further discussed in Chapter 7.

4. The development of birth and death rates in the recent German history should also be related to a broader historical and international context. While we are not able to provide an adequate discussion in the present text, we only present some data that roughly indicate some long-term changes.[9]

[9]There are several studies which provide extensive discussions of the long-term demographic development in Germany. For an introduction, see Marschalck (1984). A thorough discussion of the fertility decline in the period 1871–1939 was given by Knodel (1974).

Table 6.3-2 Crude birth rates (CBR) and crude death rates (CDR) in Germany. Data for the period 1841 – 1943 refer to the territory of the *Deutsches Reich* with varying boundaries (see footnote 11); data for the period 1946 – 1999 refer to the territory of the former FRG. Sources: Statistisches Bundesamt, Bevölkerung und Wirtschaft 1872 – 1972 (pp. 101-103), and Fachserie 1, Reihe 1, 1999 (p. 50).

Year	CBR	CDR	Year	CBR	CDR	Year	CBR	CDR	Year	CBR	CDR
1841	36.4	26.2	1881	37.0	25.5	1921	25.3	13.9	1961	18.0	11.2
1842	37.6	27.1	1882	37.2	25.7	1922	23.0	14.4	1962	17.9	11.3
1843	36.0	26.9	1883	36.6	25.9	1923	21.1	13.9	1963	18.3	11.7
1844	35.9	24.5	1884	37.2	26.0	1924	20.5	12.3	1964	18.2	11.0
1845	37.3	25.3	1885	37.0	25.7	1925	20.7	11.9	1965	17.7	11.5
1846	36.0	27.1	1886	37.1	26.2	1926	19.5	11.7	1966	17.6	11.5
1847	33.3	28.3	1887	36.9	24.2	1927	18.4	12.0	1967	17.0	11.5
1848	33.3	29.0	1888	36.6	23.7	1928	18.6	11.6	1968	16.1	12.2
1849	38.1	27.1	1889	36.4	23.7	1929	17.9	12.6	1969	14.8	12.2
1850	37.2	25.6	1890	35.7	24.4	1930	17.5	11.1	1970	13.4	12.1
1851	36.7	25.0	1891	37.0	23.4	1931	16.0	11.2	1971	12.7	11.9
1852	35.5	28.4	1892	35.7	24.1	1932	15.1	10.8	1972	11.3	11.8
1853	34.6	27.2	1893	36.8	24.6	1933	14.7	11.2	1973	10.3	11.8
1854	34.0	27.0	1894	35.9	22.3	1934	18.0	10.9	1974	10.1	11.7
1855	32.2	28.1	1895	36.1	22.1	1935	18.9	11.8	1975	9.7	12.1
1856	33.3	25.2	1896	36.3	20.8	1936	19.0	11.8	1976	9.8	11.9
1857	36.0	27.2	1897	36.1	21.3	1937	18.8	11.7	1977	9.5	11.5
1858	36.8	26.8	1898	36.1	20.5	1938	19.6	11.6	1978	9.4	11.8
1859	37.5	25.7	1899	35.9	21.5	1939	20.4	12.3	1979	9.5	11.6
1860	36.3	23.2	1900	35.6	22.1	1940	20.0	12.7	1980	10.1	11.6
1861	35.7	25.6	1901	35.7	20.7	1941	18.6	12.0	1981	10.1	11.7
1862	35.4	24.6	1902	35.1	19.4	1942	14.9	12.0	1982	10.1	11.6
1863	37.5	25.7	1903	33.8	20.0	1943	16.0	12.1	1983	9.7	11.7
1864	37.8	26.2	1904	34.0	19.6	1944			1984	9.5	11.4
1865	37.6	27.6	1905	33.0	19.8	1945			1985	9.6	11.6
1866	37.8	30.6	1906	33.1	18.2	1946	16.1	13.0	1986	10.3	11.5
1867	36.8	26.1	1907	32.3	18.0	1947	16.4	12.1	1987	10.5	11.3
1868	36.8	27.6	1908	32.1	18.1	1948	16.5	10.5	1988	11.0	11.2
1869	37.8	26.9	1909	31.0	17.2	1949	16.8	10.4	1989	11.0	11.2
1870	38.5	27.4	1910	29.8	16.2	1950	16.2	10.5	1990	11.5	11.3
1871	34.5	24.6	1911	28.6	17.3	1951	15.7	10.8	1991	11.3	11.1
1872	39.5	29.0	1912	28.3	15.6	1952	15.7	10.7	1992	11.1	10.7
1873	39.7	28.3	1913	27.5	15.0	1953	15.5	11.3	1993	11.0	10.9
1874	40.1	26.7	1914	26.8	19.0	1954	15.7	10.7	1994	10.5	10.7
1875	40.6	27.6	1915	20.4	21.4	1955	15.7	11.1	1995	10.3	10.7
1876	40.9	26.3	1916	15.2	19.2	1956	16.1	11.3	1996	10.5	10.6
1877	40.0	26.4	1917	13.9	20.6	1957	16.6	11.5	1997	10.7	10.4
1878	38.9	26.2	1918	14.3	24.8	1958	16.7	11.0	1998	10.2	10.3
1879	38.9	25.6	1919	20.0	15.6	1959	17.3	11.0	1999	9.9	10.3
1880	37.6	26.0	1920	25.9	15.1	1960	17.4	11.6			

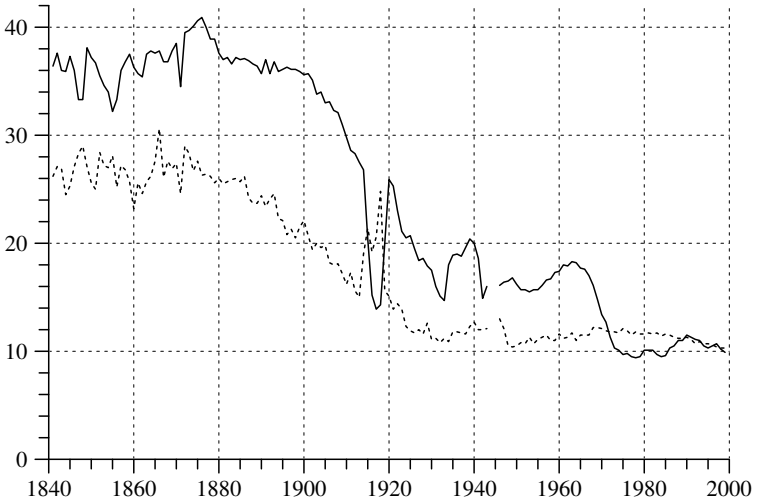


Fig. 6.3-2 Crude birth rates (solid line) and crude death rates (dotted line) for the period 1841–1999 in Germany, based on the data shown in Table 6.3-2

We simply use crude birth and death rates which have been published by the *Statistisches Bundesamt* for most years since 1841.[10] Table 6.3-2 shows the data.[11] The crude birth rates and the crude death rates are calculated per 1000 of the midyear population. Figure 6.3-2 provides a visual impression. The plot impressively shows the long-term decline of both, the crude birth rates and the crude death rates. The plot also shows that, until about 1970, birth rates were most often quite higher than death rates (a dramatic exception is only during the years of World War I).

6.4 Accounting Equations

1. Changes in the size of a population are a result of births, deaths, and migration. The basic relationships can be expressed by accounting equations. As was discussed in Section 3.3, there are two variants. Since the *Statistisches Bundesamt* has also published population size data which

[10]The crude birth and death rates are defined, respectively, as b_t/n_t and d_t/n_t, multiplied by 1000.

[11]For the period 1841 – 1943, the source uses the term 'Reichsgebiet' and, for the years 1938 to 1943, provides the remark: "Gebietsstand 31.12.1937." (Statistisches Bundesamt 1972, p. 103) For the years 1871–1918 (and presumably also for previous years, see Statistisches Jahrbuch für das Deutsche Reich 1919, p. 2), the data refer to the territory of the *Deutsches Reich*. Notice that, for the years before 1871, other sources sometimes provide different figures which refer to the territory of the *Deutscher Zollverein*.

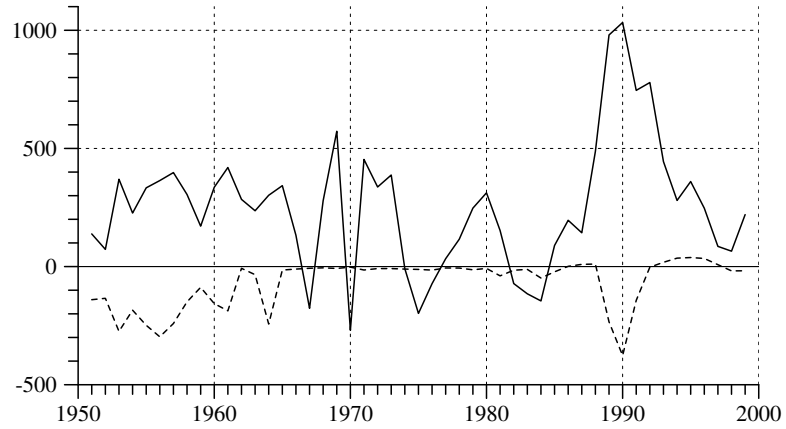


Fig. 6.4-1 Balance of migration in the territory of the former FRG (solid line) and the territory of the former GDR (dotted line). The scale of the ordinate is in 1000. Data are taken from Tables 6.4-1 and 6.4-2.

refer to the end of each year, we can use the second variant:

$$n^{\vdash}_{t+1} = n^{\dashv}_t = n^{\vdash}_t + b_t - d_t + m^i_t - m^o_t \tag{6.4.1}$$

In this equation, t refers to calendar years, and $n^{\vdash}_t$ and $n^{\dashv}_t$ denote, respectively, the population size at the beginning and end of the year t. These are the stock quantities. The other symbols represent flow quantities, that is, number of events which occurred during the year: births (b_t), deaths (d_t), in-migration (m^i_t), and out-migration (m^o_t).

2. Values for $n^{\vdash}_t$ are shown in the second column of Tables 6.4-1 and 6.4-1; the first table refers to the territory of the former FRG, the second table to the territory of the former GDR.[12] Both tables also show the number of births (b_t) and deaths (d_t) which are identical with the entries in Table 6.3-1. These data are already sufficient to calculate the balance of migration. As implied by the accounting equation (6.4.1), one gets

$$(m^i_t - m^o_t) = (n^{\dashv}_t - n^{\vdash}_t) - (b_t - d_t) \tag{6.4.2}$$

This equation has been used to calculate the entries in the last column of Tables 6.4-1 and 6.4-2.

3. Figure 6.4-1 shows the development of the balance of migration as given in the last column of Tables 6.4-1 and 6.4-2, respectively. For the territory of the former FRG, the in-migration exceeded the out-migration for most years. Until 1961 when the GDR closed its borders, the excess

[12]These data are published in Fachserie 1, Reihe 1, 1999 (p. 30).

Table 6.4-1 Population changes in the territory of the former FRG. All counts in 1000. Source: Fachserie 1, Reihe 1, 1999 (p. 30 and p. 43).

t	$n_t^{\vdash}$	b_t	d_t	$b_t - d_t$	$m_t^i - m_t^o$
1951	50336.1	795.6	543.9	251.7	138.2
1952	50726.0	799.1	546.0	253.1	72.8
1953	51051.9	796.1	578.0	218.1	369.6
1954	51639.6	816.0	555.5	260.6	226.6
1955	52126.8	820.1	581.9	238.3	333.2
1956	52698.3	855.9	599.4	256.5	364.0
1957	53318.8	892.2	615.0	277.2	397.8
1958	53993.8	904.5	597.3	307.2	305.0
1959	54606.0	951.9	605.5	346.4	171.0
1960	55123.4	968.6	643.0	325.7	335.7
1961	55784.8	1012.7	627.6	385.1	419.2
1962	56589.1	1018.6	644.8	373.7	284.4
1963	57247.2	1054.1	673.1	381.1	236.2
1964	57864.5	1065.4	644.1	421.3	301.7
1965	58587.5	1044.3	677.6	366.7	342.4
1966	59296.6	1050.3	686.3	364.0	132.3
1967	59792.9	1019.5	687.3	332.1	-176.5
1968	59948.5	969.8	734.0	235.8	278.7
1969	60463.0	903.5	744.4	159.1	572.5
1970	61194.6	810.8	734.8	76.0	-269.4
1971	61001.2	778.5	730.7	47.9	453.4
1972	61502.5	701.2	731.3	-30.0	336.9
1973	61809.4	635.6	731.0	-95.4	387.4
1974	62101.4	626.4	727.5	-101.1	-8.8
1975	61991.5	600.5	749.3	-148.7	-198.2
1976	61644.6	602.9	733.1	-130.3	-72.3
1977	61442.0	582.3	704.9	-122.6	33.3
1978	61352.7	576.5	723.2	-146.8	115.8
1979	61321.7	582.0	711.7	-129.7	247.3
1980	61439.3	620.7	714.1	-93.5	312.1
1981	61657.9	624.6	722.2	-97.6	152.4
1982	61712.7	621.2	715.9	-94.7	-71.9
1983	61546.1	594.2	718.3	-124.2	-115.2
1984	61306.7	584.2	696.1	-112.0	-145.4
1985	61049.3	586.2	704.3	-118.1	89.3
1986	61020.5	626.0	701.9	-75.9	195.9
1987	61140.5	642.0	687.4	-45.4	143.0
1988	61238.1	677.3	687.5	-10.3	487.3
1989	61715.1	681.5	697.7	-16.2	980.1
1990	62679.0	727.2	713.3	13.9	1032.8
1991	63725.7	722.2	708.8	13.4	745.7
1992	64484.8	720.8	695.3	25.5	778.9
1993	65289.2	717.9	711.6	6.3	444.2
1994	65739.7	690.9	703.3	-12.4	279.9
1995	66007.2	681.4	706.5	-25.1	359.9
1996	66342.0	702.7	708.3	-5.6	247.0
1997	66583.4	711.9	692.8	19.1	85.5
1998	66688.0	682.2	688.1	-5.9	65.2
1999	66747.3	664.0	685.0	-21.0	219.9

Table 6.4-2 Population changes in the territory of the former GDR. All counts in 1000. Source: Fachserie 1, Reihe 1, 1999 (p. 30 and p. 44).

t	$n_t^{\vdash}$	b_t	d_t	$b_t - d_t$	$m_t^i - m_t^o$
1951	18388.2	310.8	208.8	102.0	-140.1
1952	18350.1	306.0	221.7	84.3	-134.3
1953	18300.1	298.9	212.6	86.3	-274.3
1954	18112.1	293.7	219.8	73.9	-184.5
1955	18001.5	293.3	214.1	79.2	-248.5
1956	17832.2	281.3	212.7	68.6	-297.2
1957	17603.6	273.3	225.2	48.1	-241.0
1958	17410.7	271.4	221.1	50.3	-149.3
1959	17311.7	292.0	229.9	62.1	-87.9
1960	17285.9	293.0	233.8	59.2	-156.6
1961	17188.5	300.8	222.7	78.1	-187.3
1962	17079.3	298.0	234.0	64.0	-7.4
1963	17135.9	301.5	222.0	79.5	-34.3
1964	17181.1	291.9	226.2	65.7	-243.2
1965	17003.6	281.1	230.3	50.8	-14.7
1966	17039.7	268.0	225.7	42.3	-10.6
1967	17071.4	252.8	227.1	25.7	-7.2
1968	17089.9	245.1	242.5	2.7	-5.4
1969	17087.2	238.9	243.7	-4.8	-7.9
1970	17074.5	236.9	240.8	-3.9	-2.3
1971	17068.3	234.9	235.0	-0.1	-14.5
1972	17053.7	200.4	234.4	-34.0	-8.4
1973	17011.3	180.3	232.0	-51.6	-8.4
1974	16951.3	179.1	229.1	-49.9	-10.6
1975	16890.8	181.8	240.4	-58.6	-12.0
1976	16820.2	195.5	233.7	-38.2	-14.9
1977	16767.0	223.2	226.2	-3.1	-6.0
1978	16757.9	232.2	232.3	-0.2	-6.3
1979	16751.4	235.2	232.7	2.5	-13.6
1980	16740.3	245.1	238.3	6.9	-7.7
1981	16739.5	237.5	232.2	5.3	-39.2
1982	16705.6	240.1	228.0	12.1	-15.4
1983	16702.3	233.8	222.7	11.1	-11.9
1984	16701.5	228.1	221.2	7.0	-48.5
1985	16660.0	227.6	225.4	2.3	-22.2
1986	16640.1	222.3	223.5	-1.3	1.1
1987	16639.9	226.0	213.9	12.1	9.4
1988	16661.4	215.7	213.1	2.6	10.6
1989	16674.6	198.9	205.7	-6.8	-234.0
1990	16433.8	178.5	208.1	-29.6	-376.6
1991	16027.6	107.8	202.4	-94.7	-143.1
1992	15789.8	88.3	190.2	-101.9	-2.5
1993	15685.4	80.5	185.6	-105.1	18.1
1994	15598.4	78.7	181.4	-102.7	35.7
1995	15531.4	83.8	178.1	-94.2	38.3
1996	15475.5	93.3	174.5	-81.2	34.4
1997	15428.7	100.3	167.5	-67.3	8.0
1998	15369.4	102.9	164.3	-61.4	-18.3
1999	15289.7	106.7	161.3	-54.6	-17.8

of in-migration mainly resulted from people who came from the GDR into the FRG. A similar movement has taken place in the years immediately following the unification in 1989. One should note that our data refer separately to the territories of the former FRG and GDR and also after 1989 include migrations between both territories.

4. Table 6.4-1 shows that, beginning in 1972, in most of the following years the number of deaths exceeded the number of births. Thus, without an excess of in-migration, the population size would have declined in this period. It is difficult, however, to answer the modal question, Which development of population sizes would have taken place in the absence of migration? Simply subtracting $(m_t^i - m_t^o)$ from n_{t+1} will not give a convincing answer because, in the absence of migration, the development of births and deaths would also have been different. So we will postpone a discussion of such modal questions to a later chapter.

6.5 Age and Sex Distributions

From a demographic point of view, the two most important characteristics of people are their age and their sex. We therefore discuss in the remaining sections of this chapter how to construct, and graphically present, statistical distributions of these characteristics in a population.

6.5.1 Age Distributions

1. Both, age and sex, can be represented by statistical variables. We begin with age. Referring to a population Ω_t, one can define a statistical variable

$$A_t : \Omega_t \longrightarrow \tilde{\mathcal{A}} := \{0, 1, 2, 3, \ldots\}$$

that provides, for each person $\omega \in \Omega_t$, a value $A_t(\omega)$ which is the age of the person in the temporal location t. We will assume that age is measured in completed years, so the elements of the property space $\tilde{\mathcal{A}}$ are to be interpreted as completed years. Given this conceptual approach, corresponding data could be provided in a table as follows:

ω	$A_t(\omega)$
ω_1	$A_t(\omega_1)$
$\vdots$	$\vdots$
ω_{n_t}	$A_t(\omega_{n_t})$

(6.5.1)

where n_t denotes the number of persons in Ω_t. Each person is identified by a (fictitious) name, often some arbitrary identification number, given in the first column. The second column contains the corresponding value of the variable A_t, in this example, the person's age.

2. Since the number of persons is often very large it would be senseless to print the full table. So the next step is to extract relevant information. The statistical approach, as discussed in Section 4.2, always begins with a calculation of frequencies. The first step is to find the realized property space

$$\tilde{\mathcal{A}}_t^* := A_t(\Omega_t) = \{A_t(\omega) \,|\, \omega \in \Omega_t\}$$

that is, the set of all elements of $\tilde{\mathcal{A}}$ which occur at least once in the population Ω_t. This already provides a first piece of information about the range of the variable. In a second step, one can calculate for each element of $\tilde{\mathcal{A}}_t^*$ the frequency of its occurrence in the population Ω_t. Since we are concerned here with ages, we will refer to the elements of $\tilde{\mathcal{A}}_t^*$ by the letter τ, corresponding to our convention to generally denote ages by τ. For the calculation of frequencies one needs to distinguish between absolute and relative frequencies. The absolute frequency of some age value $\tau \in \tilde{\mathcal{A}}_t^*$ is simply the number of persons in Ω_t of age τ. Using the notation introduced in Section 4.2, they can be written as

$$\mathrm{P}^*[A_t](\tau) = |\,\{\omega \in \Omega_t \,|\, A_t(\omega) = \tau\}\,|$$

The corresponding relative frequencies are

$$\mathrm{P}[A_t](\tau) = \frac{\mathrm{P}^*[A_t](\tau)}{n_t}$$

Of course, it will always be true by definition that

$$\sum_{\tau \in \tilde{\mathcal{A}}_t^*} \mathrm{P}^*[A_t](\tau) = n_t \quad \text{and} \quad \sum_{\tau \in \tilde{\mathcal{A}}_t^*} \mathrm{P}[A_t](\tau) = 1$$

Having performed the calculations for all values in $\tilde{\mathcal{A}}_t^*$, one gets a statistical distribution, in this example, an *age distribution* for the population Ω_t. This distribution provides the required statistical information and can be tabulated or graphically presented.

3. Actually, most data from official statistics are already in the form of statistical distributions. To continue with our example, the latest data currently available for the age distribution in Germany are published by the *Statistisches Bundesamt* in Fachserie 1, Reihe 1, 1999 (pp. 64-65).[13] These data refer to the midyear population size in the year 1999 and

[13] After having written this section, an update was published in the STATIS database of the *Statistisches Bundesamt*. Some of these data will be used in a later chapter for the construction of life tables.

Table 6.5-1 Midyear population size (in 1000) in the year 1999 in Germany by age and sex; age in completed years. Source: Fachserie 1, Reihe 1, 1999 (pp. 64-65).

τ	$n_{t,\tau}$	$n^m_{t,\tau}$	$n^f_{t,\tau}$	τ	$n_{t,\tau}$	$n^m_{t,\tau}$	$n^f_{t,\tau}$
0	777.9	399.6	378.3	46	1132.0	570.3	561.7
1	800.2	410.8	389.4	47	1124.4	566.1	558.4
2	805.7	413.8	391.9	48	1120.0	563.9	556.0
3	785.1	403.1	382.0	49	1107.1	558.6	548.5
4	776.6	398.8	377.7	50	1047.1	529.9	517.2
5	797.6	409.8	387.9	51	977.2	494.2	483.0
6	823.0	422.1	400.9	52	892.9	450.6	442.2
7	848.6	435.2	413.4	53	790.2	397.3	393.0
8	908.6	466.4	442.1	54	867.9	434.9	433.0
9	947.0	486.0	461.0	55	1000.4	502.2	498.2
10	954.9	490.1	464.8	56	997.3	500.9	496.4
11	957.9	492.5	465.4	57	1089.7	545.7	544.1
12	939.3	482.6	456.7	58	1228.5	612.5	616.0
13	915.4	469.6	445.8	59	1252.0	621.7	630.3
14	898.5	461.2	437.3	60	1199.8	593.3	606.6
15	901.6	463.2	438.4	61	1121.1	551.2	569.9
16	919.5	472.8	446.7	62	1069.6	522.7	546.9
17	933.2	479.9	453.2	63	1037.5	502.8	534.7
18	938.6	481.4	457.2	64	983.4	472.3	511.1
19	924.6	473.3	451.3	65	854.9	409.8	445.1
20	903.8	462.2	441.6	66	760.9	361.2	399.7
21	902.7	461.0	441.7	67	764.5	359.3	405.2
22	902.2	460.3	442.0	68	789.4	365.7	423.6
23	893.1	456.3	436.7	69	793.7	362.4	431.2
24	897.5	458.8	438.6	70	773.4	348.0	425.4
25	918.5	469.2	449.3	71	736.0	319.3	416.7
26	977.7	500.6	477.1	72	694.2	283.8	410.4
27	1085.3	557.1	528.2	73	674.7	258.7	416.0
28	1172.2	603.4	568.8	74	635.6	228.3	407.4
29	1248.5	644.1	604.4	75	593.0	202.3	390.7
30	1328.6	686.0	642.6	76	583.6	196.3	387.4
31	1380.5	712.4	668.1	77	588.2	193.2	395.0
32	1419.5	732.7	686.8	78	571.0	180.1	391.0
33	1445.6	748.1	697.5	79	472.7	144.3	328.4
34	1464.1	758.2	705.9	80	317.8	96.6	221.2
35	1473.5	761.7	711.7	81	230.7	69.0	161.8
36	1447.0	746.6	700.4	82	221.5	65.1	156.4
37	1414.9	727.4	687.5	83	247.9	70.4	177.5
38	1386.3	711.2	675.1	84	292.7	79.5	213.2
39	1347.1	690.9	656.2	85	297.7	78.1	219.6
40	1293.6	663.6	630.1	86	265.3	67.9	197.4
41	1250.0	641.1	608.9	87	224.2	55.5	168.7
42	1225.0	627.2	597.8	88	186.3	44.3	142.0
43	1194.7	610.0	584.7	89	155.8	35.8	120.0
44	1170.0	594.4	575.7	90^*	481.4	106.6	374.8
45	1145.7	578.8	566.9	Total	82086.6	40048.0	42038.6

record age in completed years. We will use the following abbreviations:

$$n_{t,\tau} := \text{number of persons in } t \text{ being of age } \tau$$
$$n^m_{t,\tau} := \text{number of men in } t \text{ being of age } \tau$$
$$n^f_{t,\tau} := \text{number of women in } t \text{ being of age } \tau$$

We also define

$$n^m_t := \sum_{\tau=0}^{\infty} n^m_{t,\tau} \quad \text{and} \quad n^f_t := \sum_{\tau=0}^{\infty} n^f_{t,\tau}$$

to denote the total number of men and women, respectively. The total population size is then given by $n_t = n^m_t + n^f_t$.

4. Table 6.5-1 shows values (in 1000) for the year $t = 1999$. This table is actually a cross-tabulation with respect to age and sex, but for the moment we are only interested in a simple classification by age, that is, in the values of $n_{t,\tau}$. These are absolute frequencies, and the relationship with our previous notation is therefore given by $n_{t,\tau} = \mathrm{P}^*[A_t](\tau)$. Of course, one immediately also gets relative frequencies:

$$\mathrm{P}[A_t](\tau) = \frac{n_{t,\tau}}{n_t}$$

The last age category in Table 6.5-1, denoted by 90^*, comprises age 90 and all higher ages. The frequency for this age category is therefore not directly comparable with the other frequencies. However, one can safely assume that

$$n_{t,90^*} = \sum_{\tau=90}^{\infty} n_{t,\tau}$$

since this equation directly follows from the additivity of frequencies.

5. Summing up the values for $n_{t,\tau}$ shows that $n_t = 82086600$ which is the midyear number of people living in Germany in 1999. Compared with an original raw data file, Table 6.5-1 is obviously much smaller. However, even the condensed frequency table is difficult to survey. How can one extract the information in the table in a more comprehensible form? One possibility is to aggregate the property space; this will be discussed in Section 6.5.4. Here we use a graphical display, called *frequency curves*, which does not require aggregation. The basic idea is simple: One employs a two-dimensional coordinate system and uses the horizontal axis (abscissa) to represent the elements of the property space and the vertical axis (ordinate) to represent the (absolute or relative) frequencies. As an example, Figure 6.5-1 shows the age distribution, in terms of absolute frequencies

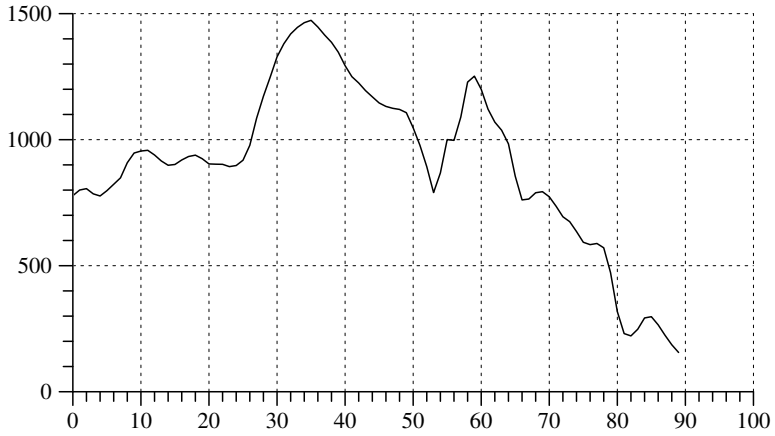


Fig. 6.5-1 Plot of a frequency curve that represents the age distribution in Germany in the year 1999. Data are taken from Table 6.5-1, omitting category 90*. The scale of the ordinate is in 1000.

$n_{t,\tau}$, in the form of a frequency curve. This plot may then be used as a starting point for further interpretation.

6. Note that the age distribution in a given year is the result of demographic events which occurred over a long period of time, beginning about 100 years ago when the oldest persons still living were born. In this sense an age distribution is to be viewed as a transitory result of a long-term demographic process. In general, the number of people being of age τ in year t results from the number born τ years before t and having survived until age τ.[14] This relates the age categories to historically earlier periods. For example, the low frequency of people of age 53 can be traced back to the year 1946 and related to the low number of births in that year.

6.5.2 Decomposition by Sex

1. Instead of age, one can use any other property space to construct a statistical distribution. As a second example, and in order to explain the idea of a two-dimensional distribution, we refer to people's sex. So we set up another statistical variable

$$S_t : \Omega_t \longrightarrow \tilde{\mathcal{S}} := \{0, 1\}$$

which assigns to each member $\omega \in \Omega_t$ a value $S_t(\omega) \in \tilde{\mathcal{S}}$ which is 0 for men and 1 for women. Assuming that data are given in the form of a data

[14] Of course, people may have been born anywhere and become members of a population set Ω_t by immigration.

matrix

ω	$S_t(\omega)$
ω_1	$S_t(\omega_1)$
$\vdots$	$\vdots$
ω_{n_t}	$S_t(\omega_{n_t})$

(6.5.2)

one can calculate absolute and relative frequencies. Using the data from Table 6.5-1, and the abbreviations introduced in the previous section, one finds for $t = 1999$ the values

$$\mathrm{P}^*[S_t](0) = n_t^m = 40048.0 \qquad \mathrm{P}[S_t](0) = \frac{n_t^m}{n_t} = 0.488$$

$$\mathrm{P}^*[S_t](1) = n_t^f = 42038.6 \qquad \mathrm{P}[S_t](1) = \frac{n_t^f}{n_t} = 0.512$$

which show that there are somewhat more female than male persons who are currently living in Germany.

2. We now have two frequency distributions, one for age and another one for sex, but this will not allow, for example, to compare the age distribution of men and women. Also knowing the data in the form of (6.5.1) and (6.5.2) will not suffice because one cannot know whether the individual members of Ω_t have been given the same names (identification numbers) in both tables. So one needs a different starting point, namely a statistical variable that provides, for each person in Ω_t, *simultaneously* both an age and a sex. This is formally expressed by a *two-dimensional variable*

$$(A, S)_t : \Omega_t \longrightarrow \tilde{\mathcal{A}} \times \tilde{\mathcal{S}}$$

This variable is called two-dimensional because it consists of two components and correspondingly has a two-dimensional property space being the cartesian product of $\tilde{\mathcal{A}}$ and $\tilde{\mathcal{S}}$. Written explicitly:

$$\tilde{\mathcal{A}} \times \tilde{\mathcal{S}} = \{(0,0), (0,1), (1,0), (1,1), (2,0), (2,1), \ldots\}$$

Each element of the property space is now a pair of values where the first value indicates the age and the second value indicates the sex. For example, $(A, S)_t(\omega) = (27, 1)$ would mean that ω is a male individual of age 27. Of course, given a two-dimensional variable one can derive two one-dimensional variables, in our example, one variable for age and another one for sex. The important point, however, is that given two one-dimensional variables, it will normally not be possible to reconstruct a two-dimensional variable.

3. This also means that the values of a two-dimensional variable must be tabulated simultaneously. Instead of two separate forms, like (6.5.1) and

(6.5.2), one needs a table that provides, for each individual $\omega \in \Omega_t$, a value of the two-dimensional variable $(A, S)_t$. Of course, the organization of the table is not important as long as one can identify for each person both its age and sex. So we might formally identify the two-dimensional variable $(A, S)_t$ with a pair of two one-dimensional variables, (A_t, S_t), and organize the table as follows:

ω	$A_t(\omega)$	$S_t(\omega)$
ω_1	$A_t(\omega_1)$	$S_t(\omega_1)$
$\vdots$	$\vdots$	$\vdots$
ω_{n_t}	$A_t(\omega_{n_t})$	$S_t(\omega_{n_t})$

(6.5.3)

This is often called a *cross-tabulation* of the variables A_t and S_t. However, the table should not be viewed as providing values for two variables separately. The important point is that we want to construct a two-dimensional distribution which provides a frequency for each element in the combined property space $\tilde{\mathcal{A}} \times \tilde{\mathcal{S}}$. Given any element $(\tau, s) \in \tilde{\mathcal{A}} \times \tilde{\mathcal{S}}$, we want to calculate the number of individuals in Ω_t who are of age τ *and* sex s, that is, the frequency

$$\mathrm{P}^*[A_t, S_t](\tau, s) := \big|\{\omega \in \Omega_t \,|\, (A, S)_t(\omega) = (\tau, s)\}\big|$$

The corresponding relative frequencies are then given by

$$\mathrm{P}[A_t, S_t](\tau, s) := \frac{\mathrm{P}^*[A_t, S_t](\tau, s)}{n_t}$$

These frequencies can finally be documented in a frequency table. For our example, such a table might be organized as follows:

τ	s	$\mathrm{P}^*[A_t, S_t](\tau, s)$	$\mathrm{P}[A_t, S_t](\tau, s)$
0	0	$\mathrm{P}^*[A_t, S_t](0, 0)$	$\mathrm{P}[A_t, S_t](0, 0)$
0	1	$\mathrm{P}^*[A_t, S_t](0, 1)$	$\mathrm{P}[A_t, S_t](0, 1)$
1	0	$\mathrm{P}^*[A_t, S_t](1, 0)$	$\mathrm{P}[A_t, S_t](1, 0)$
1	1	$\mathrm{P}^*[A_t, S_t](1, 1)$	$\mathrm{P}[A_t, S_t](1, 1)$
$\vdots$	$\vdots$	$\vdots$	$\vdots$

(6.5.4)

Each row shows the absolute and relative frequencies for one specific element in the combined property space $\tilde{\mathcal{A}} \times \tilde{\mathcal{S}}$. Notice that this way of organizing a frequency table can also be used for distributions having three or more dimensions. For two-dimensional distributions, another possibility would be to associate the elements of the two components of the property space with, respectively, the rows and columns of a frequency table. In our example, the table would then look as follows:

τ	$s = 0$	$s = 1$
0	$\mathrm{P}^*[A_t, S_t](0, 0)$	$\mathrm{P}^*[A_t, S_t](0, 1)$
1	$\mathrm{P}^*[A_t, S_t](1, 0)$	$\mathrm{P}^*[A_t, S_t](1, 1)$
2	$\mathrm{P}^*[A_t, S_t](2, 0)$	$\mathrm{P}^*[A_t, S_t](2, 1)$
$\vdots$	$\vdots$	$\vdots$

(6.5.5)

In this example we have used absolute frequencies; it should be obvious, however, that the same kind of table can also be used to represent relative frequencies.

4. It is now easily seen that Table 6.5-1 that was used in Section 6.5.1 to report the data as published by the *Statistisches Bundesamt* is actually a combination of two frequency tables. The first one, already discussed in the previous section, consists of the first two columns. This part of the table refers to a one-dimensional age distribution, that is, tabulates the values of a function

$$\tau \longrightarrow n_{t,\tau} = \mathrm{P}^*[A_t](\tau)$$

In addition, the first, third, and fourth columns document a two-dimensional frequency distribution which refers simultaneously to age and sex. Obviously, this part of the table is organized in the same way as shown schematically in (6.5.5) and may be explicitly written as a function in the following way:

$$(\tau, s) \longrightarrow \mathrm{P}^*[A_t, S_t](\tau, s) = \begin{cases} n^m_{t,\tau} & \text{if } s = 0 \\ n^f_{t,\tau} & \text{if } s = 1 \end{cases}$$

5. Again, the question arises how to represent the data in a more accessible way. A general approach is to consider *conditional distributions*. For a two-dimensional distribution, the distribution of one of its components in sub-populations defined by specific values of the other component are considered. To illustrate, in our example one can use the elements of $\tilde{\mathcal{S}}$ to define two sub-populations

$$\Omega^m_t := \{\omega \in \Omega_t \,|\, S_t(\omega) = 0\} \quad \text{and} \quad \Omega^f_t := \{\omega \in \Omega_t \,|\, S_t(\omega) = 1\}$$

the first one comprising all male individuals and the second one all female individuals in Ω_t. This then allows to define separate distributions of A_t for the two sub-populations:

$$\mathrm{P}[A_t|S_t = s](\tau) := \frac{\mathrm{P}[A_t, S_t](\tau, s)}{\mathrm{P}[S_t](s)}$$

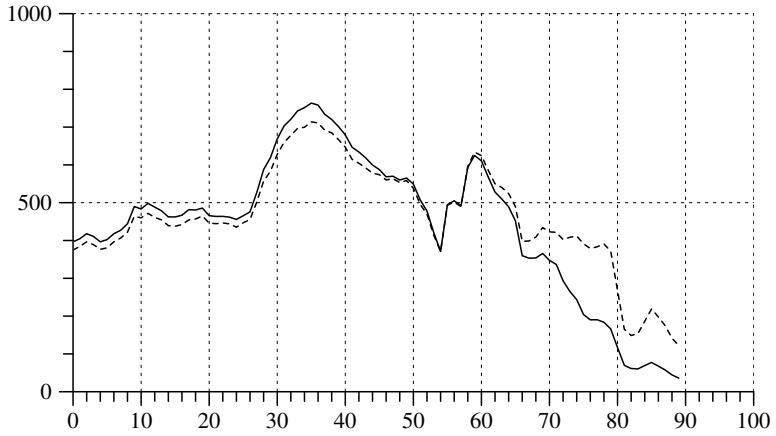


Fig. 6.5-2 Plot of two frequency curves that represent the age distribution in Germany at the end of 1999 for men (solid line) and women (dotted line). Data are taken from Table 6.5-1, omitting category 90*. The scale of the ordinate is in 1000.

Specifically, in our example, $\mathrm{P}[A_t|S_t = 0](\tau) = n^m_{t,\tau}/n^m_t$ is the age distribution in sub-population Ω^m_t, and $\mathrm{P}[A_t|S_t = 1](\tau) = n^f_{t,\tau}/n^f_t$ is the age distribution in sub-population Ω^f_t.

6. Conditional distributions are most often expressed in terms of relative frequencies. It is easy, however, to derive corresponding absolute frequencies. One simply has to multiply $\mathrm{P}[A_t|S_t = y](\tau)$ by the number of people in the sub-population defined by $S_t = y$, explicitly written:

$$\mathrm{P}^*[A_t|S_t = y](\tau) := \mathrm{P}[A_t|S_t = y](\tau)\,\mathrm{P}^*[S_t](y)$$

The third column of 6.5-1 provides values for $\mathrm{P}^*[A_t|S_t = 0](\tau) = n^m_{t,\tau}$ and the fourth column provides values for $\mathrm{P}^*[A_t|S_t = 1](\tau) = n^f_{t,\tau}$.

7. In the same way as was done in the previous section, one can use frequency curves to get a visual impression of the distributions. In order to allow for a comparison, one can plot both curves in the same coordinate system as shown by Figure 6.5-2.[15] There are obviously some remarkable differences in the age distribution of men and women, especially in the older ages.

[15] In much of the demographic literature, one often finds a slightly different graphical presentation, called a *population pyramid*, which results from drawing the age distributions of men and women in opposite directions. To allow for an easy comparison, we prefer to plot the frequency curves in the same coordinate system.

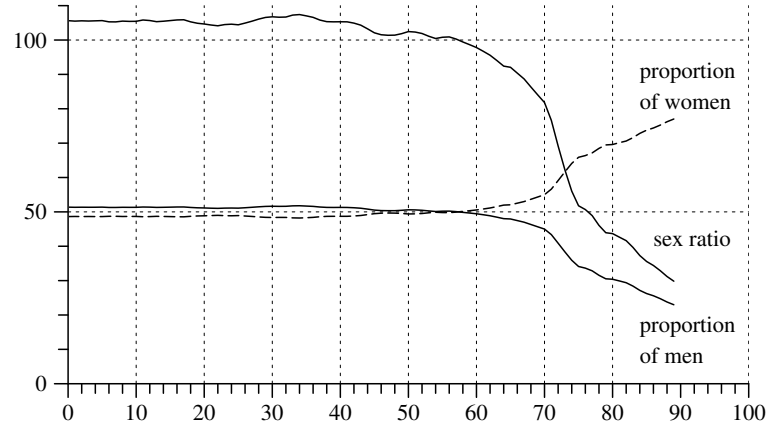


Fig. 6.5-3 Dependency of sex ratios, and male-female proportions (in percent), on age in Germany, 1999; calculated from Table 6.5-1.

6.5.3 Male-Female Proportions

1. Figure 6.5-2 shows that the proportion of male and female individuals in a society depends on age. As a natural starting point one can consider the number of male births per 100 female births. This is called the *sex ratio at birth*. For an arbitrary age the definition is:

$$\text{Sex ratio at age } \tau := \frac{\text{number of men at age } \tau}{\text{number of women at age } \tau} \quad \text{(multiplied by 100)}$$

It has often been found that the sex ratio at birth is about 105 or 106. For example, in 1999 in Germany the number of male births was 396296 and the number of female births was 374448,[16] so one finds a sex ratio of 105.8.

2. Another possibility is to use proportions. We will use the notations

$$\sigma_{t,m} := \text{proportion of male birth in year } t$$
$$\sigma_{t,f} := \text{proportion of female birth in year } t$$

Referring again to the births in Germany in 1999, one finds $\sigma_{1999,m} = 0.514$ and $\sigma_{1999,f} = 0.486$. Given the sex ratio, one can calculate the male proportion by the sex ratio divided by 100 plus the sex ratio, and correspondingly for females.

3. Male and female proportions also depend on age. This can be seen by comparing age distributions for men and women as in Figure 6.5-2.

[16] Fachserie 1, Reihe 1, 1999 (p. 42).

Alternatively, one can calculate sex ratios, or, equivalently, proportions as functions of age. Based on the data in Table 6.5-1, this is shown in Figure 6.5-3. The changes in higher ages mainly result from different mortality rates of men and women; this will be further discussed in the next chapter. In Germany, an additional source of variation is due to in-migration.

6.5.4 Aggregating Age Values

1. A statistical distribution shows, for each value in a property space, its frequency in a population. The problem of comprehensible representation of statistical distributions will therefore depend on the number of elements of a property space. If the number is small, as in the case of sex, one can simply report the frequencies in the form of a small table. If, on the other hand, the number of values is large as, for example, in the case of age, frequency tables are not easily surveyed and one needs some additional means for the presentation of a distribution. In the foregoing sections we have used frequency curves to provide graphical displays. In this section we discuss an approach that relies on the aggregation of the elements in a property space.

2. The problems which arise from a large number of different elements of a property space are solved by merging several of them into classes of properties. Formally, this means that a property space is partitioned into classes and these classes are then considered as elements of a new property space. To illustrate, we use the property space $\tilde{\mathcal{A}}$ for age in completed years as introduced in Section 6.5.1. Its values can be partitioned into classes, for example:

$$\begin{aligned} \tilde{a}_1^* &:= \{0,\ldots,5\} & \tilde{a}_4^* &:= \{31,\ldots,64\} \\ \tilde{a}_2^* &:= \{6,\ldots,18\} & \tilde{a}_5^* &:= \{65,\ldots,79\} \\ \tilde{a}_3^* &:= \{19,\ldots,30\} & \tilde{a}_6^* &:= \{80,\ldots\} \end{aligned}$$

These age classes can then be considered as elements of a new property space

$$\tilde{\mathcal{A}}^* := \{\tilde{a}_1^*, \tilde{a}_2^*, \tilde{a}_3^*, \tilde{a}_4^*, \tilde{a}_5^*, \tilde{a}_6^*\}$$

which, in turn, can be used to define a new variable $A_t^* : \Omega_t \longrightarrow \tilde{\mathcal{A}}^*$. It should be obvious how its values are derived from the values of the original variable A_t. For any $\omega \in \Omega_t$, if $A_t(\omega) = \tau$ and $\tau \in \tilde{a}_j^*$, then $A_t^*(\omega) = \tilde{a}_j^*$. Less formally, if an individual is of age τ, it is assigned the age class that contains τ.

3. The distribution of A_t^* is easily derived from the distribution of A_t because frequencies are additive. For each $\tilde{a}_j^* \in \tilde{\mathcal{A}}^*$, its absolute and relative

frequencies are given by

$$\mathrm{P}^*[A_t^*](\tilde{a}_j^*) = \sum_{\tau \in \tilde{a}_j^*} \mathrm{P}^*[A_t](\tau) \quad \text{and} \quad \mathrm{P}[A_t^*](\tilde{a}_j^*) = \sum_{\tau \in \tilde{a}_j^*} \mathrm{P}[A_t](\tau)$$

respectively. To illustrate, using the data from Table 6.5-1, we find the following frequencies:

$\tilde{a}^*$		$\mathrm{P}^*[A_t^*](\tilde{a}^*)$	$\mathrm{P}[A_t^*](\tilde{a}^*)$
$\tilde{a}_1^*$	$\{0,\ldots,5\}$	4743.1	0.0578
$\tilde{a}_2^*$	$\{6,\ldots,18\}$	11886.1	0.1448
$\tilde{a}_3^*$	$\{19,\ldots,30\}$	12154.7	0.1481
$\tilde{a}_4^*$	$\{31,\ldots,64\}$	40095.6	0.4885
$\tilde{a}_5^*$	$\{65,\ldots,79\}$	10285.8	0.1253
$\tilde{a}_6^*$	$\{80,\ldots\}$	2921.3	0.0356

(6.5.6)

This will be called an *aggregated frequency table*. Of course, the expression 'aggregated' is to be understood as referring to the original frequency table from which the aggregated table is derived.

6.5.5 Age Distributions since 1952

1. Any age distribution refers to a certain historical time t. How do age distributions change with time? We base our description of the German development through the last 50 years on data available from the STATIS data base of the *Statistisches Bundesamt* (see Appendix A.1). The data set refers to the territory of the former FRG and covers the years 1952 to 1998.[17] For each of these years, there is an age distribution (in completed years) both for men and women. Using previously introduced notations, the absolute frequencies are given as values for $n_{t,\tau}^m$ and $n_{t,\tau}^f$. In order to simplify the presentation, we disregard sex and use $n_{t,\tau} = n_{t,\tau}^m + n_{t,\tau}^f$. Schematically, the data file then looks as follows:

τ	1952	$\cdots$	1998
0	$n_{1952,0}$	$\cdots$	$n_{1998,0}$
1	$n_{1952,1}$	$\cdots$	$n_{1998,1}$
2	$n_{1952,2}$	$\cdots$	$n_{1998,2}$
$\vdots$	$\vdots$		$\vdots$
90^*	$n_{1952,90^*}$	$\cdots$	$n_{1998,90^*}$

[17] Segment 36, as updated in June 2000.

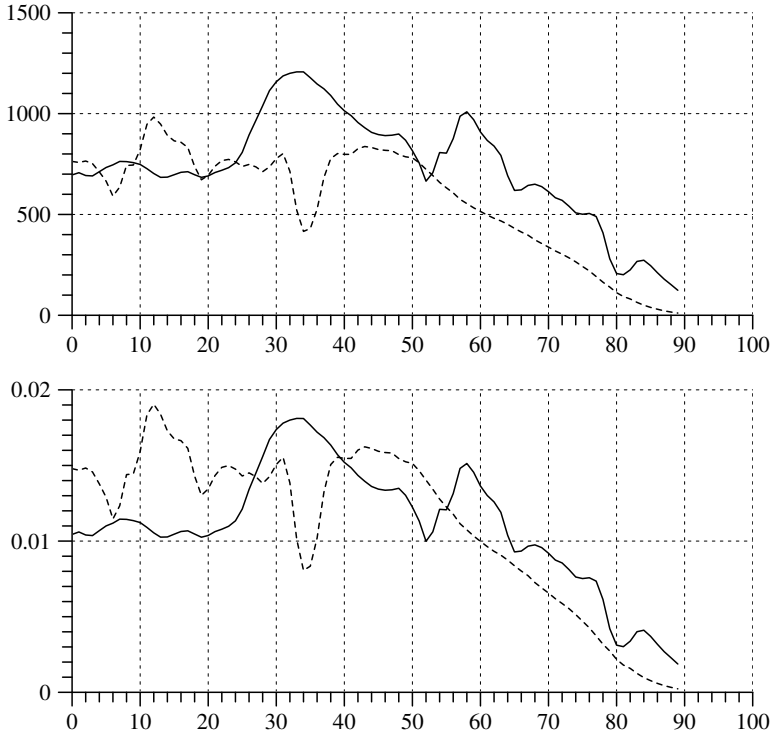


Fig. 6.5-4 Age distribution in the territory of the former FRG in 1998 (solid line) and 1952 (dotted line). In the upper plot, the frequency curves refer to absolute frequencies (in 1000), in the lower plot they refer to relative frequencies.

The property space for age is the same as in Table 6.5-1; the last value, 90^*, represents an open-ended class that comprises ages of 90 and above.

2. To begin with, we compare the age distribution in the years 1952 and 1998 with the help of frequency curves. The result is shown in Figure 6.5-4. Since population size has changed during this period,[18] the figure provides curves both for absolute frequencies (in the upper plot) and relative frequencies (in the lower plot). Obviously, there is a remarkable increase in the number of people in higher ages, both in terms of absolute and relative frequencies. The comparison also shows that the marked irregularities in the age distributions are mainly due to the development of the demographic process since World War I.

3. It remains the question of how to get an impression of the year-to-year changes in the age distribution for the whole period from 1952 to 1998. It

[18] Based on this data file, the population size (in 1000) is 51620 in 1952 and 66697 in 1998.

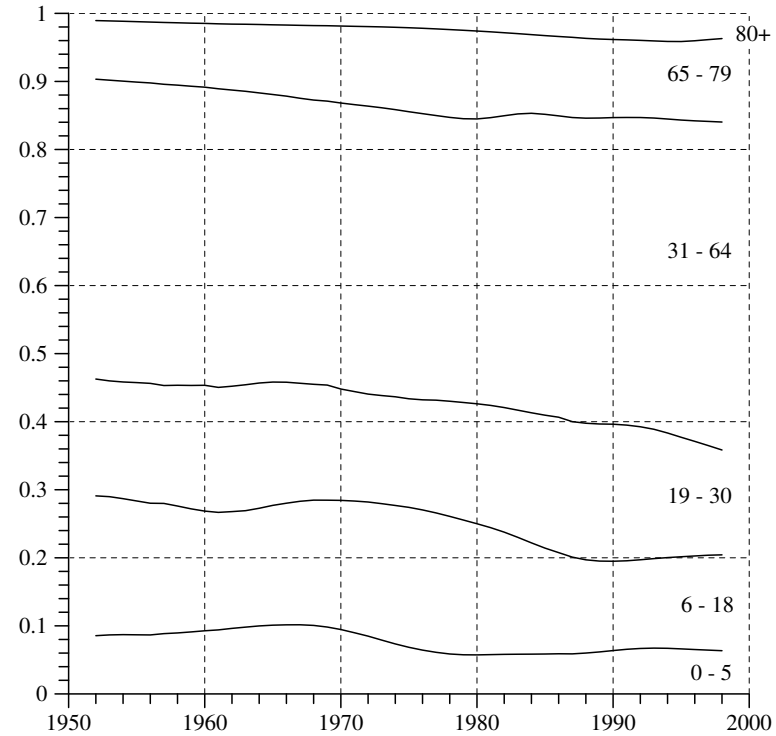


Fig. 6.5-5 Development of the age distribution in the territory of the former FRG, from 1952 to 1998. Shown are proportions in six age classes as indicated on the right-hand side of the graphic.

is obviously not sensible to provide frequency curves separately for each of these years. The general question is how to describe a time series of frequency distributions. A simple approach would be to characterize each distribution by its mean value and then to plot the development of these means. This would show how the mean age of the population has changed over the period. In our application we find that this mean age continuously increased from 38 years in 1952 to 44 years in 1998.[19]

4. However, just to report the development of mean ages provides only limited information. To provide additional information, we use the method of aggregation discussed in the previous section. To illustrate, the same partition into 6 age classes is used. Calculating relative frequencies for these age classes, results in proportions

$$\mathrm{P}[A_t^*](\tilde{a}_1^*), \ldots, \mathrm{P}[A_t^*](\tilde{a}_6^*) \qquad (t = 1952, \ldots, 1998)$$

[19] For these calculations we have assumed an age of 90 for all people in the age class 90^*. Other assumptions would result in slightly higher mean age values.

For each year, these proportions sum to unity and can be displayed in a *plot of proportions* as shown in Figure 6.5-5. The plot impressively shows the rise of the proportion of elderly people during the period from 1952 to 1998.

Chapter 7

Mortality and Life Tables

The development of a demographic process primarily depends on birth and death events. In this chapter, we discuss methods that have been proposed to quantify mortality and illustrate these methods with data from German official statistics. We begin with death events because birth events require more complicated methods. The reason is simply that each person must eventually die, and will only die once, while a women can give birth to several children.

7.1 Mortality Rates

1. A simple way to quantify mortality is to count the number of deaths which occur in a year and relate this to the midyear size of the population in that year. This is called a *crude death rate* or *crude mortality rate*.[1] Using previously introduced notations, the definition is

$$\text{Crude death rate } := \frac{d_t}{n_t} \quad \text{(multiplied by 1000)}$$

where the temporal index t most often refers to calendar years. How these crude death rates have developed in Germany has already been shown in Section 6.3.

2. An obvious problem with crude death rates is that they do not take into account changes in the age distribution of a population, or differences between the age distributions of two or more populations that are to be compared with respect to mortality. Since mortality is highly dependent on age, a better starting point is to calculate *age-specific death rates* which will be denoted by

$$\delta_{t,\tau} := \frac{d_{t,\tau}}{n_{t,\tau}}$$

In this definition, $d_{t,\tau}$ denotes the number of people who died in year t at the age of τ, and $n_{t,\tau}$ is the midyear estimate of the number of people in year t being of age τ. Furthermore, since mortality is also different for men and women, we use the notations

$$\delta^m_{t,\tau} := \frac{d^m_{t,\tau}}{n^m_{t,\tau}} \qquad \text{and} \qquad \delta^f_{t,\tau} := \frac{d^f_{t,\tau}}{n^f_{t,\tau}}$$

[1] In publications of the *Statistisches Bundesamt* this is called *allgemeine Sterbeziffer*. Some authors also use the term 'rohe Sterblichkeitsrate', or 'rohe Mortalitätsrate'.

Table 7.1-1 Midyear population and number of deaths in Germany 1999, subdivided by age (τ); 95* comprises all ages $\tau \geq 95$. Source: Segments 685 and 1124-26 of the STATIS data base of the *Statistisches Bundesamt*.

τ	$n^m_{t,\tau}$	$d^m_{t,\tau}$	$n^f_{t,\tau}$	$d^f_{t,\tau}$	τ	$n^m_{t,\tau}$	$d^m_{t,\tau}$	$n^f_{t,\tau}$	$d^f_{t,\tau}$
0	399633	1979	378251	1517	48	563942	2422	556038	1222
1	410782	173	389437	137	49	558611	2555	548502	1320
2	413836	126	391872	83	50	529900	2745	517217	1354
3	403107	90	381972	63	51	494176	2691	482985	1414
4	398813	79	377741	54	52	450618	2873	442241	1421
5	409761	52	387869	41	53	397251	2432	392979	1287
6	422128	70	400905	43	54	434885	3182	432973	1618
7	435168	66	413392	52	55	502194	4012	498201	2023
8	466447	76	442107	44	56	500889	4244	496426	2010
9	485976	56	461036	54	57	545671	5189	544075	2493
10	490076	67	464833	42	58	612495	5906	615985	2831
11	492537	71	465361	42	59	621650	6970	630333	3345
12	482637	76	456705	54	60	593275	7303	606556	3514
13	469636	79	445784	50	61	551237	7359	569910	3497
14	461216	114	437317	65	62	522738	7819	546881	3692
15	463159	145	438441	84	63	502833	8422	534670	3985
16	472798	194	446710	108	64	472336	8835	511058	4451
17	479914	314	453245	148	65	409837	8207	445060	4173
18	481413	487	457174	159	66	361225	7990	399667	4074
19	473334	454	451301	168	67	359314	8984	405178	4766
20	462189	435	441633	137	68	365748	10288	423645	5572
21	460967	468	441747	156	69	362427	11122	431229	6279
22	460272	412	441953	125	70	347956	11690	425406	6858
23	456346	401	436715	118	71	319299	11439	416670	7489
24	458828	441	438622	135	72	283797	10934	410392	8366
25	469223	377	449325	155	73	258704	11017	416006	9404
26	500605	443	477112	143	74	228253	10847	407353	10147
27	557051	473	528212	169	75	202335	10404	390714	11172
28	603444	533	568797	200	76	196282	11027	387353	12516
29	644108	528	604417	214	77	193182	12292	395011	14616
30	686013	614	642576	235	78	180053	12610	390951	16287
31	712393	627	668147	263	79	144258	12452	328396	17041
32	732651	666	686810	308	80	96563	7484	221190	10678
33	748125	740	697478	345	81	68960	6478	161774	9951
34	758218	809	705906	365	82	65068	6763	156443	11125
35	761731	872	711736	431	83	70399	7840	177521	13397
36	746559	1066	700436	433	84	79463	10704	213228	20226
37	727433	1076	687469	539	85	78125	11001	219593	22124
38	711239	1126	675052	559	86	67852	10565	197433	22470
39	690941	1300	656171	629	87	55469	9517	168730	21892
40	663561	1334	630073	667	88	44330	8191	141995	20816
41	641087	1418	608883	717	89	35770	7471	120032	19758
42	627205	1572	597762	786	90	27775	6466	97204	18053
43	610005	1719	584657	858	91	20817	5174	75582	15700
44	594357	1788	575662	892	92	15772	4072	58386	13384
45	578806	1983	566937	980	93	11724	3170	42726	10696
46	570259	2055	561714	1097	94	8658	2446	30973	8332
47	566062	2223	558353	1136	95*	21807	4871	69931	20949

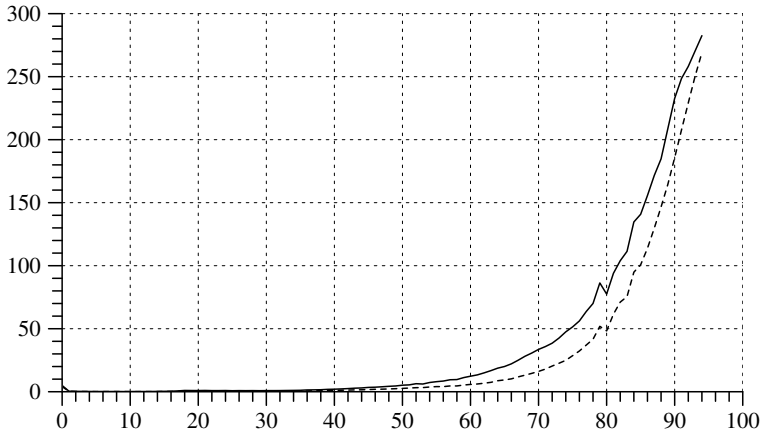


Fig. 7.1-1 Age-specific death rates (per 1000) for men (solid line) and women (dotted line) in Germany 1999, calculated from Table 7.1-1. The plot is restricted to ages less than 95.

to refer to age-specific death rates for men and women, respectively. Like crude death rates, also age-specific death rates are often multiplied by 1000, this is marked by adding a tilde:

$$\tilde{\delta}^m_{t,\tau} := 1000\,\delta^m_{t,\tau},\quad \tilde{\delta}^f_{t,\tau} := 1000\,\delta^f_{t,\tau},\quad \tilde{\delta}_{t,\tau} := 1000\,\delta_{t,\tau}$$

3. To illustrate the calculations, we use data for the year 1999 shown in Table 7.1-1.[2] For an age of 60, one finds

$$\tilde{\delta}^m_{1999,60} = \frac{7303}{593.275} = 12.31 \quad \text{and} \quad \tilde{\delta}^f_{1999,60} = \frac{3514}{606.556} = 5.79$$

Performing these calculations for all ages, the resulting death rates can be visualized as shown in Figure 7.1-1. The figure clearly shows how mortality varies with age, and also shows that, in older ages, death rates of men are higher than death rates of women. So the figure also confirms that, when investigating mortality, one should take into account age and sex.

4. The higher mortality of male individuals already begins in an early age. This is hidden in Figure 7.1-1 because death rates are generally very low until an age of about 50. The rates for the range of ages from 0 to 50 are shown in Figure 7.1-2. The figure shows that significant differences in the death rates already begin at an age of about 15. It seems plausible that at least some part of the higher mortality of male individuals is also due to different behavior and/or socio-economic conditions.

[2] Values for the midyear population correspond to those given in Table 6.5-1; of course, the seemingly exact values in Table 7.1-1 result from population projections and should be understood as estimates.

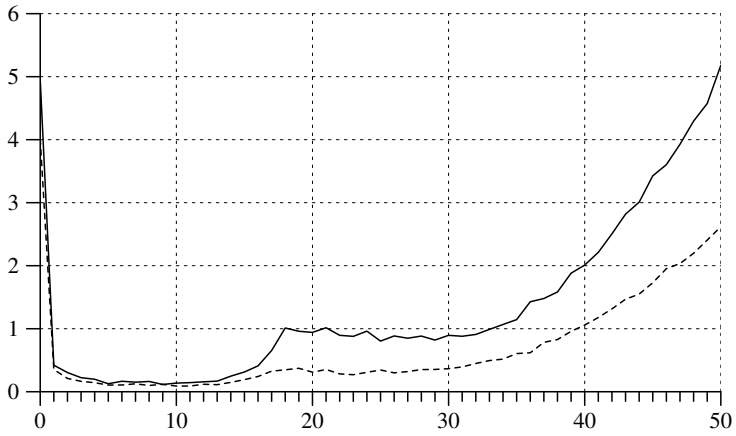


Fig. 7.1-2 Age-specific death rates (per 1000) for men (solid line) and women (dotted line) in Germany 1999, restricted to ages from 0 to 50. Calculated from Table 7.1-1.

5. A consideration of age-specific death rates also shows why crude death rates may suggest misleading conclusions. While the crude death rates, as shown in Figure 6.3-1, have increased until about 1970, the age-specific death rates actually declined during this period. This is shown by the figures in Table 7.1-2. For example, for men, the crude death rate was 12.0 in 1952 and 13.1 in 1970, but in almost all age groups the age-specific death rates were lower in 1970 than in 1952.

6. The crude death rate can be written as a weighted mean of age-specific death rates. Denoting by $a_{t,\tau} := n_{t,\tau}/n_t$ the proportion of persons of age τ, in year t, the relationship is as follows:

$$\frac{d_t}{n_t} = \frac{\sum_\tau d_{t,\tau}}{n_t} = \sum_\tau \frac{d_{t,\tau}}{n_t} = \sum_\tau \frac{d_{t,\tau}}{n_{t,\tau}} \frac{n_{t,\tau}}{n_t} = \sum_\tau \delta_{t,\tau}\, a_{t,\tau}$$

The equation shows that the crude death rate depends on both, the age-specific death rates $\delta_{t,\tau}$, and the age distribution given by $a_{t,\tau}$. This suggests that, in order to compare death rates for different years, or among different territories, one can use *standardized death rates* which refer to a common age distribution. As an example, Table 7.1-3 shows crude and standardized death rates for Germany, as calculated by the *Statistisches Bundesamt*. The standardization is based on the age distribution in 1995; the standardized death rates shown in this table are therefore calculated with the following formula:

$$\text{Standardized death rate for year } t \;=\; \sum\nolimits_\tau \delta_{t,\tau}\, a_{1995,\tau}$$

In contrast to the crude death rates, the standardized death rates declined

Table 7.1-2 Death rates for specified age groups in Germany. For all years, the figures refer to the territories of both the former FRG and the former GDR. Source: Fachserie 1, Reihe 1, 1999 (p. 230).

	Age	1952	1970	1990	1999
Men	0	59.661	25.242	8.223	4.952
	1 – 4	2.242	1.058	0.469	0.288
	5 – 9	0.818	0.600	0.243	0.144
	10 – 14	0.686	0.493	0.243	0.170
	15 – 19	1.266	1.395	0.819	0.672
	20 – 24	1.883	1.731	1.097	0.938
	25 – 29	1.862	1.616	1.133	0.848
	30 – 34	2.062	1.814	1.467	0.950
	35 – 39	2.701	2.443	2.026	1.495
	40 – 44	3.785	3.725	2.816	2.497
	45 – 49	5.951	5.736	4.797	3.960
	50 – 54	10.068	9.155	7.539	6.036
	55 – 59	15.428	15.240	12.526	9.458
	60 – 64	23.805	26.353	19.486	15.038
	65 – 69	36.701	44.226	30.838	25.068
	70 – 74	58.846	69.332	47.465	38.892
	75 – 79	96.879	102.786	80.038	64.168
	80 – 84	158.387	153.799	129.312	103.216
	85 – 89	242.165	232.039	197.655	166.030
	90 –	352.626	341.384	309.298	245.878

	Age	1952	1970	1990	1999
Women	0	47.075	19.089	6.209	4.011
	1 – 4	1.773	0.836	0.377	0.219
	5 – 9	0.533	0.389	0.196	0.111
	10 – 14	0.398	0.299	0.165	0.111
	15 – 19	0.720	0.561	0.325	0.297
	20 – 24	1.095	0.616	0.405	0.305
	25 – 29	1.282	0.703	0.434	0.335
	30 – 34	1.550	0.903	0.626	0.446
	35 – 39	2.153	1.425	1.035	0.755
	40 – 44	2.864	2.237	1.515	1.308
	45 – 49	4.225	3.606	2.440	2.062
	50 – 54	6.311	5.328	3.497	3.127
	55 – 59	9.494	7.869	5.697	4.561
	60 – 64	15.436	13.050	9.196	6.912
	65 – 69	27.302	23.033	15.301	11.813
	70 – 74	48.909	41.437	25.386	20.360
	75 – 79	86.029	73.536	48.149	37.852
	80 – 84	142.401	126.783	87.257	70.286
	85 – 89	220.005	204.513	152.491	126.282
	90 –	328.131	317.971	268.712	232.427

Table 7.1-3 Crude and standardized death rates in Germany. The standardized death rates are based on the age distribution in 1995. Source: Fachserie 1, Reihe 1, 1999 (p. 55).

	Crude death rates			Standardized death rates		
Year	Male	Female	Both	Male	Female	Both
1952	12.0	10.1	11.1	14.8	20.9	17.9
1960	13.2	11.0	12.0	15.2	20.0	17.6
1970	13.1	12.0	12.6	14.9	18.2	16.6
1980	12.2	12.1	12.1	13.3	15.1	14.2
1990	11.1	12.1	11.6	11.5	12.7	12.1
1999	9.8	10.8	10.3	9.2	10.3	9.8

over the whole period from 1952 to 1999.[3] These rates, therefore, summarize the development of the age-specific death rates.

7.2 Mean Age at Death

1. Another approach to summarize information about mortality uses either mean life length or mean age at death. In order to define these concepts one needs to refer to a population. Mean age at death refers to all people who died in a specific year, while mean life length refers to birth cohorts, that is, to sets of people born in the same year. Actually, many calculations of "life expectations" neither follow the first nor the second of these two approaches. In fact, they do not refer to any population at all but construct a fictitious distribution for the length of life with the help of a period life table. This will be discussed in Section 7.3. In the present section we briefly discuss the calculation of mean age at death. The discussion of mean life length will be postponed because most often one then needs to take into account incomplete observations.

2. We will denote the set of people who died in year t by $\Omega_t^\dagger$. Implied by the general framework introduced in Chapter 3, this is a subset of Ω_t. We can then formally define a variable

$$A_t^\dagger : \Omega_t^\dagger \longrightarrow \tilde{\mathcal{A}} := \{0, 1, 2, \ldots\}$$

which provides, for each person $\omega \in \Omega_t^\dagger$, an age at death, $A_t^\dagger(\omega)$. This then implies a statistical distribution for the variable $A_t^\dagger$, and its mean value,

$$\mathrm{M}(A_t^\dagger) \;=\; \sum_{\omega \in \Omega_t^\dagger} A_t^\dagger(\omega) \,/\, |\Omega_t^\dagger|$$

[3] One exception is male mortality in the period following World War II.

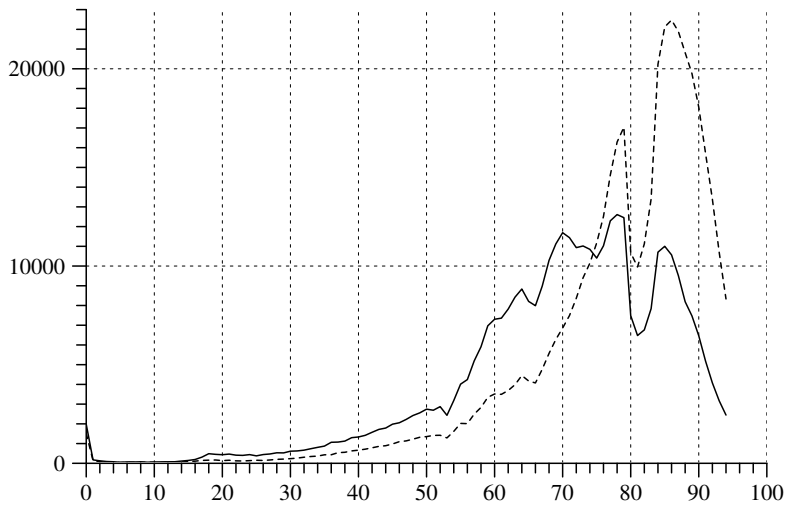


Fig. 7.2-1 Frequency curves showing the distribution of age at death for men (solid line) and women (dotted line) who died in Germany in 1999; curves are restricted to ages less than 95. Calculated from Table 7.1-1.

is the mean life length of the people in $\Omega_t^\dagger$. In the following, we use this conceptual framework but additionally distinguish men and women: $\Omega_t^\dagger = \Omega_t^{\dagger,m} \cup \Omega_t^{\dagger,f}$. The corresponding variables will be denoted by $A_t^{\dagger,m}$ and $A_t^{\dagger,f}$, respectively.

3. Table 7.1-1 provides information on $\Omega_{1999}^{\dagger,m}$ and $\Omega_{1999}^{\dagger,f}$, the sets of, respectively, men and women who died in Germany in 1999. Absolute frequencies for the variables $A_t^{\dagger,m}$ and $A_t^{\dagger,f}$ are given by the entries $d_{t,\tau}^m$ and $d_{t,\tau}^f$. Summing up these values, one finds

$$d_t^m \;:=\; |\,\Omega_t^{\dagger,m}\,| \;=\; 390742 \quad \text{and} \quad d_t^f \;:=\; |\,\Omega_t^{\dagger,f}\,| \;=\; 455588$$

and, by dividing the entries by these numbers, one immediately also finds the relative frequencies:

$$\mathrm{P}[A_t^{\dagger,m}](\tau) \;=\; \frac{d_{t,\tau}^m}{d_t^m} \quad \text{and} \quad \mathrm{P}[A_t^{\dagger,f}](\tau) \;=\; \frac{d_{t,\tau}^f}{d_t^f}$$

4. In a next step, one can visualize the distributions of $A_t^{\dagger,m}$ and $A_t^{\dagger,f}$ by frequency curves. Using absolute frequencies, the curves are shown in Figure 7.2-1. It is seen that the curves are remarkably different for men and women and also depend on the age distribution in 1999.[4] Since age is

[4] This is true, in particular, for ages around 80; see the age distributions in Figure 6.5-2.

recorded in completed years, it seems sensible to use the formula

$$\sum_{\tau=0}^{\infty} (\tau + 0.5)\, \mathrm{P}[A_t^\dagger](\tau) \;=\; \mathrm{M}(A_t^\dagger) + 0.5$$

suitably modified for men and women, to calculate the mean age at death. However, an obvious problem concerns the open-ended age class beginning at age 95 in Table 7.1-1. One needs some estimate, say a, for the mean age of the people who died at an age equal to, or greater than, 95. This would then allow to rewrite the formula as

$$\sum_{\tau=0}^{94} (\tau + 0.5)\, \mathrm{P}[A_t^\dagger](\tau) + a\, \mathrm{P}[A_t^\dagger](95^*)$$

Using $a = 95.5$ would result in a minimal mean life length. It might be more reasonable to use a somewhat higher estimate. To see the dependency on a, we calculate the first term which is 69.46 for men and 74.48 for women. Using the proportions of men and women in the 95^* age class, one gets the formulas

$$69.46 + a\, 0.0125 \quad \text{and} \quad 74.48 + a\, 0.0460$$

Assuming $a = 95.5$, the mean age at death would be 70.7 for men and 78.9 for women. However, also a much higher value of a would only slightly increase the estimates. Thus it seems safe to believe that the mean age at death in Germany in 1999 is about 71 years for men and 80 years for women.

5. We briefly mention another possibility to report some kind of mean value for a distribution which is called its *median* and refers to the distribution function of a statistical variable. We first introduce the notion of a distribution function. If $X : \Omega \longrightarrow \tilde{\mathcal{X}}$ is any statistical variable, its *distribution function* is defined as a function $F[X] : \mathbf{R} \longrightarrow \mathbf{R}$ which associates with each number $x \in \mathbf{R}$ the proportion of elements of Ω having a value of the variable X which is less than, or equal to, x. In a formal notation:

$$F[X](x) \;:=\; \frac{\big|\{\omega \in \Omega \,|\, X(\omega) \le x\}\big|}{|\,\Omega\,|}$$

which also shows that the values of a distribution function are always between 0 and 1. If the number of elements in the property space $\tilde{\mathcal{X}}$ is finite (which is always the case in the examples of this text), there is a simple relationship between a distribution function and relative frequencies:

$$F[X](x) \;=\; \sum_{\tilde{x} \le x} \mathrm{P}[X](\tilde{x})$$

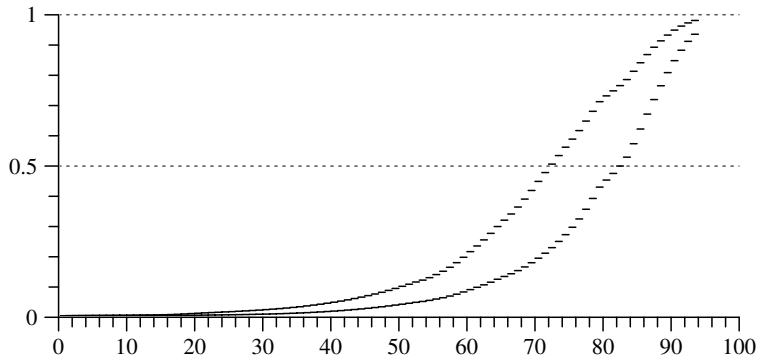


Fig. 7.2-2 Distribution functions for the variables $A_t^{\dagger,m}$ and $A_t^{\dagger,f}$ which record the age at death in Germany 1999. The upper curve refers to men, the lower curve to women, both curves are restricted to ages less than 95. Calculated from Table 7.1-1.

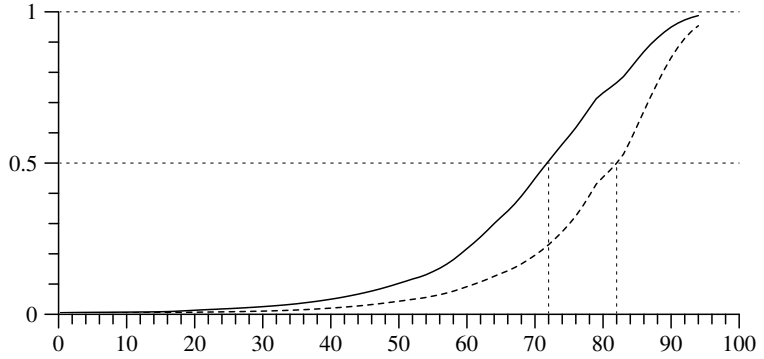


Fig. 7.2-3 Distribution functions for the variables $A_t^{\dagger,m}$ (solid line) and $A_t^{\dagger,f}$ (dotted line) which record the age at death in Germany 1999; both curves are restricted to ages less than 95. Calculated from Table 7.1-1.

Therefore, a distribution function is sometimes also called a *cumulated frequency function*.

6. Using the data from Table 7.1-1, distribution functions of the variables $A_t^{\dagger,m}$ and $A_t^{\dagger,f}$ are plotted in Figure 7.2-2. As seen from this figure, distribution functions are step functions with jumps at the elements of a variable's realized property space.[5] Of course, if the realized property space contains many values which are near together, it might be sensible, for better visibility, to connect the function values by linear line segments.

[5] The figure shows the distribution function only for age values less than 95 since, from the data in Table 7.1-1, we do not know where the function approaches unity. By the definition of a distribution function, one only knows that $F(\infty) = 1$.

For our example, this is shown in Figure 7.2-3. This figure also illustrates the notion of median: If $F[X]$ denotes the distribution function of a statistical variable X, its *median* is defined as a number, say m_x, such that $F[X](m_x) \approx 0.5$.[6] Using this definition, one finds from Figure 7.2-3 that the median life length is about 72 years for men and 82 years for women. These are somewhat higher than the mean values calculated above since most of the frequencies occur in the upper right part of the distribution.

7. The median of a distribution can be interpreted in the following way: about half of the population has property values below and another half has property values above that number. In our example, about half of the men who died in 1999 died at ages below 72 years. One might notice that the calculation of a median does not require complete knowledge about a distribution. Contrary to the calculation of mean values discussed above, the median life length is quite independent of the form of the distribution function below and above its median. In particular, in our example, one does not need any assumptions about the mean age of the people who died in ages higher than 90 years.

7.3 Life Tables

Mean age at death refers to people who died in a specific year. Another approach is to think in terms of life length of people born in the same year or period. This leads to the idea of life tables. As will be discussed later one has to distinguish cohort and period life tables. In order to prepare this discussion we first introduce the notion of duration variables.

7.3.1 Duration Variables

1. Life length is just one example of duration data. In general, duration data can refer to almost any kind of duration, for example, job durations and marriage durations. In this section, before continuing with a discussion of mortality, we introduce definitions and notations which are helpful to deal not only with life length but with other kinds of duration data as well. The starting point is a general *duration variable*

$$T : \Omega \longrightarrow \tilde{\mathcal{T}} := \{0, 1, 2, 3, \ldots\}$$

which is defined for some population Ω. For each individual $\omega \in \Omega$, the variable T records a duration $T(\omega) \in \tilde{\mathcal{T}}$. As mentioned, $\tilde{\mathcal{T}}$ can refer to life length, job duration, marriage duration, or any other kind of duration. In any case, $\tilde{\mathcal{T}}$ will be considered as a discrete time axis representing temporal locations $0, 1, 2, \ldots$ which might be days, months, or years. Therefore, if $T(\omega) = t$, this means that the event terminating ω's duration occurs somewhere in the temporal location t, and the duration amounts to t completed time units.

2. Since T is a statistical variable, it has a statistical distribution defined by a frequency function

$$\mathrm{P}[T](t) \;=\; \frac{\big|\{\omega \in \Omega \,|\, T(\omega) = t\}\big|}{|\,\Omega\,|}$$

For each $t \in \tilde{\mathcal{T}}$, $\mathrm{P}[T](t)$ is the proportion of individuals in Ω for whom the variable T has the value t. For example, if $\tilde{\mathcal{T}}$ refers to life length, $\mathrm{P}[T](t)$ would be the proportion of individuals whose life length is t.

3. As already discussed in Section 7.2, the distribution of a statistical variable can also be described by a distribution function. Applied to the duration variable T, values of the distribution function are given by

$$F[T](t) \;=\; \frac{\big|\{\omega \in \Omega \,|\, T(\omega) \le t\}\big|}{|\,\Omega\,|}$$

where now $t \in \mathbf{R}$ is any real number. One may notice that both functions, $\mathrm{P}[T]$ and $F[T]$, provide the same information because one can be derived from the other. If the frequency function is given, then

$$F[T](t) = \sum_{t' \le t} \mathrm{P}[T](t')$$

On the other hand, if t is any value in $\tilde{\mathcal{T}}$, then

$$\mathrm{P}[T](t) \;=\; F[T](t) - F[T](t-1)$$

if $t > 0$, and $\mathrm{P}[T](0) = F[T](0)$.

4. A further concept often used in a discussion of duration variables is called a *survivor function* and denoted by $G[T]$. We will use the following definition:

$$G[T](t) \;:=\; \frac{\big|\{\omega \in \Omega \,|\, T(\omega) \ge t\}\big|}{|\,\Omega\,|}$$

where t can be any real number.[7] Again, $F[T]$ and $G[T]$ provide the same

[6] Since distribution functions are step functions, there normally is no unique number m_x such that $F[X](m_x)$ exactly equals 0.5. For practical computations, an often used approach is to sort the values of a variable in ascending order and then to choose the mid-value, if the number of data is uneven, or otherwise the mean of two neighboring mid-values.

[7] In the literature one also finds a slightly different definition:

$$G[T](t) \;:=\; \frac{\big|\{\omega \in \Omega \,|\, T(\omega) > t\}\big|}{|\,\Omega\,|} \;=\; 1 - F[T](t)$$

This definition was used, for example, by Rohwer and Pötter (2001, p. 198). The definition given above is preferred for the present text because it better suits a discrete time axis.

information. $F[T](t)$ is the proportion of individuals whose duration is less than, or equal to, t; and $G[T](t)$ is the proportion of individuals whose duration is greater than, or equal to, t. For example, if $\tilde{\mathcal{T}}$ refers to life length, $G[T](70)$ would be the proportion of people still alive at age 70.

5. Finally, one can characterize the distribution of a duration variable by a *rate function*. A rate function

$$r[T] : \tilde{\mathcal{X}} \longrightarrow \mathbf{R}$$

associates to each duration $t \in \tilde{\mathcal{X}}$ a number

$$r[T](t) := \frac{\big|\{\omega \in \Omega \,|\, T(\omega) = t\}\big|}{\big|\{\omega \in \Omega \,|\, T(\omega) \geq t\}\big|}$$

The numerator is the number of individuals in Ω whose duration is t, and the denominator is the number of individuals with a duration not less than t. For example, assuming that T refers to life length, if the number of individuals still alive at age 90 is 1000 and, of these people, 100 die at age 90, then the rate for $t = 90$ would be

$$r[T](90) = 100/1000 = 0.1$$

6. Another way to interprete rates is in terms of events, in this example, in terms of death events. One can define a *risk set*

$$\mathcal{R}(t) := \{\omega \in \Omega \,|\, T(\omega) \geq t\}$$

containing all individuals who still might experience the event (which, in turn, defines the duration) in t; and also an *event set*

$$\mathcal{E}(t) := \{\omega \in \Omega \,|\, T(\omega) = t\}$$

containing the members of $\mathcal{R}(t)$ who actually experienced the event in t. The definition of a rate as given above is then equivalent to

$$r[T](t) = \frac{|\,\mathcal{E}(t)\,|}{|\,\mathcal{R}(t)\,|}$$

7. We mention that a rate function provides the same information about the distribution of T as the frequency function $\mathrm{P}[T]$, the distribution function $F[T]$, and the survivor function $G[T]$. First, since

$$|\,\mathcal{E}(t)\,| = \mathrm{P}[T](t)\,|\Omega| \quad \text{and} \quad |\,\mathcal{R}(t)\,| = G[T](t)\,|\Omega|$$

one directly finds that

$$r[T](t) = \frac{\mathrm{P}[T](t)}{G[T](t)}$$

On the other hand, assume that the rate function is given. Since always $G[T](0) = 1$, the survivor function may be written in the form

$$G[T](t) = \frac{G[T](t)}{G[T](t-1)} \frac{G[T](t-1)}{G[T](t-2)} \cdots \frac{G[T](1)}{G[T](0)}$$

However, since the factors can also be written as

$$\frac{G[T](t)}{G[T](t-1)} = \frac{G[T](t-1) - \mathrm{P}[T](t-1)}{G[T](t-1)} = 1 - r[T](t-1)$$

it follows that

$$\begin{aligned} G[T](t) &= (1 - r[T](t-1))\,(1 - r[T](t-2)) \cdots (1 - r[T](0)) \\ &= \prod_{j=0}^{t-1} (1 - r[T](j)) \end{aligned} \tag{7.3.1}$$

Therefore, given the rate function, one can derive the survivor function, and consequently also the frequency and distribution functions.

7.3.2 Cohort and Period Life Tables

1. An often used method to record mortality data is the construction of a *life table* [Sterbetafel]. There are two variants:

a) A *cohort life table* records the mortality of a birth cohort and refers to the historical period during which members of the birth cohort lived.

b) A *period life table* is derived from the age-specific mortality rates of one or more consecutive years and, consequently, reflects the mortality conditions of these years.

2. The construction of a cohort life table refers to a birth cohort, say $\mathcal{C}_{t_0}$, whose members are born in the year t_0. One can think, then, of a duration variable

$$T_{t_0} : \mathcal{C}_{t_0} \longrightarrow \tilde{\mathcal{T}} = \{0, 1, 2, 3, \ldots\}$$

that records, for each individual $\omega \in \mathcal{C}_{t_0}$, its life length $T_{t_0}(\omega)$. A life table is then simply a table that describes the distribution of T_{t_0}, most often in terms of a survivor function or a rate function.

3. Actually, most life tables, and in particular life tables published by official statistics, are period life tables. One reason is that period life tables are better suited to keep track of mortality conditions as they are changing from year to year. In contrast, a cohort life table would refer to a relatively long historical period. For example, a life table for persons

born in 1900 would be the result of all changes in mortality conditions that occurred during the whole last century. A second reason is that it is more difficult to find suitable data for cohort life tables. In the remainder of the present section we therefore concentrate on period life tables. Some approaches to construct cohort life tables will be discussed in Chapter 8.

4. A period life table refers to a population of people who live during a period t. For the moment, we will assume that t refers to a specific year and denote the population by Ω_t. Most of the members of Ω_t will be still alive in the next year, $t+1$, but some will die during the year t. This can be represented by a two-dimensional statistical variable

$$(A_t, D_t) : \Omega_t \longrightarrow \tilde{\mathcal{A}} \times \tilde{\mathcal{D}}$$

$\tilde{\mathcal{A}}$ is a property space for age in completed years, so $A_t(\omega)$ is the age of ω in the year t, measured in completed years; and $\tilde{\mathcal{D}} := \{0, 1\}$ is the property space for variable D_t which is used to record whether a person dies during the year t or survives to the next year:

$$D_t(\omega) := \begin{cases} 1 & \text{if } \omega \text{ dies during the year } t \\ 0 & \text{otherwise} \end{cases}$$

For example, $(A_t, D_t)(\omega) = (50, 1)$ would mean that ω died at age 50 during the year t; and $(A_t, D_t)(\omega) = (50, 0)$ would mean that ω is of age 50 in year t but survived to the following year. Given this two-dimensional variable, one can define age-specific death rates. If $n_{t,\tau} = |\{\omega \in \Omega_t \,|\, X_t(\omega) = \tau\}|$ is the number of persons in Ω_t who are of age τ in the year t, and $d_{t,\tau} = |\{\omega \in \Omega_t \,|\, X_t(\omega) = \tau, D_t(\omega) = 1\}|$ is the number of persons in Ω_t who died during the year t at the age τ, the age-specific death rates are given by

$$\delta_{t,\tau} = \frac{d_{t,\tau}}{n_{t,\tau}}$$

Obviously, this is identical with the definition of age-specific death rates given in Section 7.1.[8]

5. These age-specific mortality rates can now be used to construct a kind of fictitious distribution. To motivate the construction, authors often refer to a fictitious cohort in the following way: Think of a set of $l_{t,0}$ people, all born at the same time, day 0. Then assume that, for each year τ,

[8] These age-specific death rates are often called "death probabilities" [Sterbewahrscheinlichkeiten]. This is misleading because these rates refer to frequencies, not to probabilities. Unfortunately, there is a general tendency in the statistical literature to confuse probabilities and frequencies. For a discussion, and critique, see Rohwer and Pötter (2002b).

beginning in day 0, the proportion of people dying during the year τ is given by $\delta_{t,\tau}$. This implies:

$$\begin{aligned} l_{t,1} &= l_{t,0}\,(1 - \delta_{t,0}) \\ l_{t,2} &= l_{t,1}\,(1 - \delta_{t,1}) \\ l_{t,3} &= l_{t,2}\,(1 - \delta_{t,2}) \end{aligned}$$

and, in general,

$$l_{t,\tau} = l_{t,\tau-1}\,(1 - \delta_{t,\tau-1}) = l_{t,0} \prod_{j=0}^{\tau-1} (1 - \delta_{t,j})$$

until, eventually, all members of the fictitious cohort are dead.[9] The construction of a period life table basically consists in performing these calculations and presenting the results in a table where the essential columns are: the age τ, the age-specific death rates $\delta_{t,\tau}$, and the number of people still alive at age τ.

6. Alternatively, one can think in terms of a fictitious duration variable, T_t, that has a distribution defined by the rate function

$$r[T_t](\tau) := \delta_{t,\tau}$$

This rate function implies a survivor function

$$G[T_t](\tau) = \prod_{j=0}^{\tau-1} (1 - r[T_t](j)) = \prod_{j=0}^{\tau-1} (1 - \delta_{t,j})$$

and it follows that $G[T_t](\tau) = l_{t,\tau}/l_{t,0}$. The sequence $l_{t,0}, l_{t,1}, l_{t,2}, \ldots$ can therefore be interpreted as the values of a survivor function for the fictitious duration variable T_t.

7. To illustrate the calculations, we use data for Germany in 1999 as shown in Table 7.1-1. The result of the calculations, separately for men and women, is shown in Table 7.3-1. The initial size of the fictitious cohorts is $l^m_{t,0} = 100000$ and $l^f_{t,0} = 100000$. Further values of $l^m_{t,\tau}$ and $l^f_{t,\tau}$ can then be calculated recursively as described above. For example,

$$l^m_{t,1} = l^m_{t,0}\,(1 - \delta^m_{t,0}) = 100000 \cdot \left(1 - \frac{4.95}{1000}\right) = 99505$$

From the 100000 men assumed to be alive at the beginning, 99505 survive their first birth day. Figure 7.3-1 shows the corresponding survivor functions for men and women. These functions are only shown up to an age

[9] Obviously, in order to provide sensible results, it is required that all death rates are strictly less than 1 until, at the maximal age (or open-ended age class) the death rate gets the value 1.

Table 7.3-1 Period life table for Germany in 1999, calculated from the data in Table 7.1-1.

τ	$\tilde{\delta}^m_{t,\tau}$	$l^m_{t,\tau}$	$\tilde{\delta}^f_{t,\tau}$	$l^f_{t,\tau}$	τ	$\tilde{\delta}^m_{t,\tau}$	$l^m_{t,\tau}$	$\tilde{\delta}^f_{t,\tau}$	$l^f_{t,\tau}$
0	4.95	100000	4.01	100000	48	4.29	94574	2.20	97143
1	0.42	99505	0.35	99599	49	4.57	94168	2.41	96929
2	0.30	99463	0.21	99564	50	5.18	93737	2.62	96696
3	0.22	99433	0.16	99543	51	5.45	93252	2.93	96443
4	0.20	99410	0.14	99526	52	6.38	92744	3.21	96160
5	0.13	99391	0.11	99512	53	6.12	92153	3.27	95851
6	0.17	99378	0.11	99502	54	7.32	91588	3.74	95537
7	0.15	99362	0.13	99491	55	7.99	90918	4.06	95180
8	0.16	99347	0.10	99478	56	8.47	90192	4.05	94794
9	0.12	99330	0.12	99469	57	9.51	89428	4.58	94410
10	0.14	99319	0.09	99457	58	9.64	88577	4.60	93978
11	0.14	99305	0.09	99448	59	11.21	87723	5.31	93546
12	0.16	99291	0.12	99439	60	12.31	86740	5.79	93049
13	0.17	99275	0.11	99427	61	13.35	85672	6.14	92510
14	0.25	99259	0.15	99416	62	14.96	84528	6.75	91942
15	0.31	99234	0.19	99401	63	16.75	83264	7.45	91322
16	0.41	99203	0.24	99382	64	18.70	81869	8.71	90641
17	0.65	99162	0.33	99358	65	20.03	80338	9.38	89852
18	1.01	99098	0.35	99326	66	22.12	78729	10.19	89009
19	0.96	98997	0.37	99291	67	25.00	76988	11.76	88102
20	0.94	98902	0.31	99254	68	28.13	75063	13.15	87066
21	1.02	98809	0.35	99223	69	30.69	72951	14.56	85920
22	0.90	98709	0.28	99188	70	33.60	70713	16.12	84669
23	0.88	98621	0.27	99160	71	35.83	68337	17.97	83304
24	0.96	98534	0.31	99134	72	38.53	65889	20.39	81807
25	0.80	98439	0.34	99103	73	42.59	63350	22.61	80139
26	0.88	98360	0.30	99069	74	47.52	60652	24.91	78328
27	0.85	98273	0.32	99039	75	51.42	57770	28.59	76377
28	0.88	98190	0.35	99008	76	56.18	54800	32.31	74193
29	0.82	98103	0.35	98973	77	63.63	51721	37.00	71796
30	0.90	98022	0.37	98938	78	70.03	48430	41.66	69139
31	0.88	97935	0.39	98901	79	86.32	45038	51.89	66259
32	0.91	97849	0.45	98863	80	77.50	41151	48.28	62820
33	0.99	97760	0.49	98818	81	93.94	37961	61.51	59788
34	1.07	97663	0.52	98769	82	103.94	34395	71.11	56110
35	1.14	97559	0.61	98718	83	111.37	30820	75.47	52120
36	1.43	97447	0.62	98658	84	134.70	27388	94.86	48187
37	1.48	97308	0.78	98597	85	140.81	23699	100.75	43616
38	1.58	97164	0.83	98520	86	155.71	20362	113.81	39222
39	1.88	97010	0.96	98439	87	171.57	17191	129.75	34758
40	2.01	96828	1.06	98344	88	184.77	14242	146.60	30248
41	2.21	96633	1.18	98240	89	208.86	11610	164.61	25814
42	2.51	96419	1.31	98124	90	232.80	9185	185.72	21565
43	2.82	96178	1.47	97995	91	248.55	7047	207.72	17560
44	3.01	95906	1.55	97852	92	258.18	5295	229.23	13912
45	3.43	95618	1.73	97700	93	270.39	3928	250.34	10723
46	3.60	95290	1.95	97531	94	282.51	2866	269.01	8039
47	3.93	94947	2.03	97341	95		2056		5876

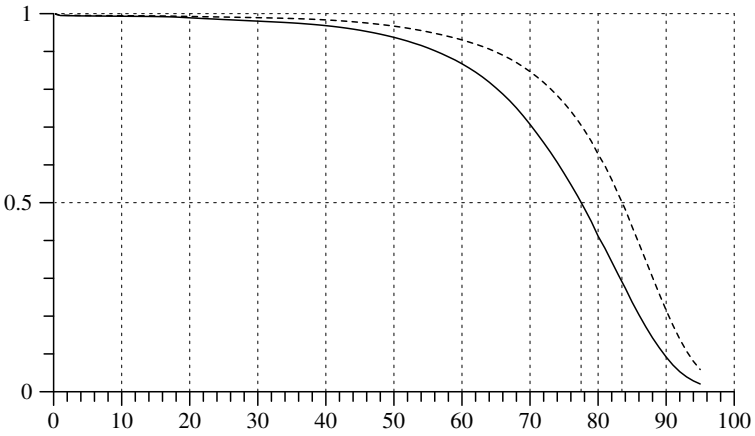


Fig. 7.3-1 Plot of the survivor functions calculated in Table 7.3-1. For men: $l^m_{t,\tau}/100000$ (solid line), for women: $l^f_{t,\tau}/100000$ (dotted line).

of 94 because our data group all higher ages into a single age class (95*). For the same reason, Table 7.3-1 does not provide death rates for $\tau = 95$. If one would refer to the age class 95*, the death rate would simply be 1 since any person in this age class must eventually die.

8. We mention that the survivor functions shown in Figure 7.3-1 are different from the survivor functions that correspond to the distribution functions shown in Figure 7.2-2. While these distribution functions, and the corresponding survivor functions, refer to a definite population, namely all people who died in Germany in 1999, the survivor functions shown in Figure 7.3-1 do not refer to any identifiable population but are conceptual constructions derived from the age-specific death rates in 1999. The difference also becomes visible when calculating median life lengths. Based on Figure 7.3-1, one finds about 77.5 years for men and 83.5 years for women. This is significantly higher than the median life length of those men and women who actually died in 1999, as calculated in Section 7.2, namely 72 years for men and 82 years for women. Of course, these values are lower because they reflect the mortality conditions during the life courses of these people, and not just in 1999.

7.3.3 Conditional Life Length

1. A period life table can be thought of as the representation of the distribution of a fictitious duration variable T_t. The corresponding mean value of T_t, $\mathrm{M}(T_t)$, might be interpreted as the mean life length corresponding to the mortality conditions in t. In a further step, one can condition the calculation on the assumption that people have already reached a certain

age, say τ_0. One might then ask for the mean life length of these people.

2. The formal framework is provided by the notion of *conditional mean value*. We first introduce this notion for a general duration variable $T : \Omega \longrightarrow \tilde{\mathcal{T}}$. Given any value $t_0 \in \tilde{\mathcal{T}}$, the risk set

$$\mathcal{R}(t_0) := \{\omega \in \Omega \,|\, T(\omega) \geq t_0\}$$

consists of those people in Ω whose values of T are not less than t_0. The conditional mean value of T, given $T \geq t_0$, is then simply the mean value of T in the subpopulation $\mathcal{R}(t_0)$. We use the following notation:

$$\mathrm{M}[T|T \geq t_0] := \frac{\sum_{\omega \in \mathcal{R}(t_0)} T(\omega)}{|\mathcal{R}(t_0)|}$$

Since T can only assume non-negative values, the unconditional mean value is a special case: $\mathrm{M}(T) = \mathrm{M}[T|T \geq 0]$. It is also easy to see that

$$\text{if } t_0 \leq t_1, \text{ then } \mathrm{M}[T|T \geq t_0] \leq \mathrm{M}[T|T \geq t_1]$$

In any case, the calculation of conditional mean values only requires a knowledge of the distribution of T beginning at t_0, as shown by the following equation:

$$\mathrm{M}[T|T \geq t_0] = \frac{\sum_{t=t_0}^{\infty} t\,\mathrm{P}[T](t)}{\sum_{t=t_0}^{\infty} \mathrm{P}[T](t)} = \frac{\sum_{t=t_0}^{\infty} t\,\mathrm{P}^*[T](t)}{\sum_{t=t_0}^{\infty} \mathrm{P}^*[T](t)}$$

3. The notion of a conditional mean can also be applied to a fictitious duration variable T_t defined by a period life table for the period t. Using notations from the previous section, and omitting indices which distinguish male and female quantities, one may write:

$$\mathrm{P}[T_t](\tau) = \frac{l_{t,\tau} - l_{t,\tau+1}}{100000} = \frac{l_{t,\tau}\,\delta_{t,\tau}}{100000}$$

This then allows, for any age τ_0, to calculate a conditional mean value by

$$\mathrm{M}[T_t|T_t \geq \tau_0] = \frac{\sum_{\tau=\tau_0}^{\infty} \tau\, l_{t,\tau}\,\delta_{t,\tau}}{\sum_{\tau=\tau_0}^{\infty} l_{t,\tau}\,\delta_{t,\tau}} \tag{7.3.2}$$

4. To illustrate the calculations we use the data from Table 7.3-1. The only difficulty concerns the age class 95^*. As was already discussed in Section 7.2, one needs an assumption about the mean age at death in this age class, that is, about the conditional life length for $\tau_0 = 95$. Assuming without further justification

$$\mathrm{M}(T_t^m|T_t^m \geq 90] = 97 \quad \text{and} \quad \mathrm{M}(T_t^f|T_t^f \geq 90] = 99$$

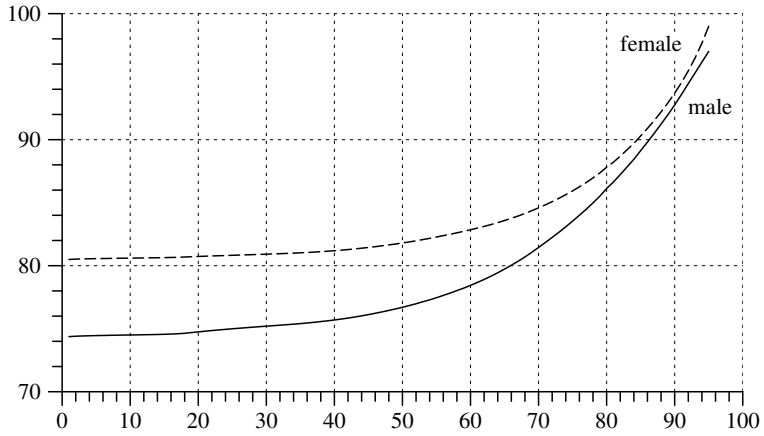


Fig. 7.3-2 Conditional life length in Germany, 1999, derived from the data in Table 7.3-1.

one can use (7.3.2) to calculate conditional life lengths for all $\tau_0 \geq 0$. The result is shown in Figure 7.3-2 where the abscissa refers to age values τ_0 and the ordinate records the conditional life length. The unconditional mean values, corresponding to $\tau_0 = 0$, are about 74.5 years for men and 80.5 years for women. Obviously, if τ_0 increases, also the conditional life length increases. One can also derive a *mean residual life function* [fernere Lebenserwartung] defined by

$$\mathrm{M}(T_t|T_t \geq \tau_0] - \tau_0$$

For example, given that people have already reached an age of 70, our period life table would estimate a mean residual life length of about 11.5 years for men and 14.5 years for women.

7.4 Official Life Tables in Germany

In the present section we discuss life tables by official statistics in Germany. We begin with a brief overview and then consider changes in mortality as reflected by a series of period life tables beginning in the 1871–81 period.

7.4.1 Introductory Remarks

1. In Section 7.3 we used age-specific death rates of the year 1999 in order to construct a life table for that year. This rather straightforward method is often modified.[10] Differences mainly concern the following points:

[10] Much of the discussion of different methods to construct life tables occurred already during the 19th century. For a fairly complete report see v. Bortkiewicz (1911).

a) How to calculate age-specific death rates? While the numerator simply counts the number of deaths that occurred in a given age and year, there are several possible choices for the definition of the denominator. Instead of using the midyear population, $n_{t,\tau}$, as we have done in Section 7.3, one might want to take into account also the temporal distribution of death events during the year.[11]

b) Another point concerns the calculation of age-specific death rates for very old ages. In the example presented in Section 7.3 this was not done because the data did not provide any information about ages greater than, or equal to, 90. If further data would be available one might be able to estimate age-specific death rates also for these higher ages. Alternatively, one might apply some interpolation procedure.[12]

c) A further point concerns the use of data for a single year. An alternative would be to combine the data of several years. The latter approach is often used as a kind of smoothing procedure. For the same reason, one might apply analytical smoothing procedures to single-year data.

We will not here discuss the many different methods that have been proposed for the construction of life tables. Instead, we describe the methods used by the *Statistisches Bundesamt*.

2. Official statistics in Germany distinguishes between general life tables [Allgemeine Sterbetafeln] and abridged life tables [abgekürzte Sterbetafeln]. General life tables refer to periods which are centered around the year of a census. The most recent general life table is based on the census in 1987 and refers to the three-year period 1986 – 88. The methods to calculate general life tables changed several times.[13] For the last two tables (1970 – 72 and 1986 – 88), calculations begin with age-specific death rates which, in our standard notation, are defined as

$$\delta_{t,\tau} \;=\; \frac{d_{t,\tau}}{n_{t,\tau}}$$

[11] A discussion of alternative methods can be found, e.g., in Namboodiri and Suchindran (1987, pp. 12-19), or Flaskämper (1962, pp. 351-366).

[12] Namboodiri and Suchindran (1987, p. 19-20) write: "Population and death data at the very old ages, when they are available, are generally disregarded in computing a life table, mainly because they are considered inaccurate. It has therefore been a common practice to use arbitrary methods for computing q_x [the death rate for age x] at the very old ages (usually 85 and above). For practical purposes, any reasonable method is satisfactory, since the arbitrariness involved in the method has only a small effect on the life table as a whole. The major requirement that is usually kept in mind when choosing a procedure in this connection is that the procedure should produce a smooth junction with the q_x values already computed and a smooth upward progression of q_x with advancing age." The authors then briefly describe four different methods.

[13] Detailed explanations are available in Fachserie 1, Reihe 1 S.2, Allgemeine Sterbetafel für die Bundesrepublik Deutschland 1986/88.

where τ refers to age in completed years and t refers to a calendar year. These rates are then modified to

$$q_{t,\tau} \;:=\; \frac{d_{t,\tau}}{n_{t,\tau} + \frac{d_{t,\tau}}{2}}$$

The reason behind this modification is that about half of the people who die at age τ during the year t are not counted in $n_{t,\tau}$. Therefore, in order to get an estimate of the number of people who are actually at risk of dying in year t, $d_{t,\tau}/2$ is added to $n_{t,\tau}$.[14] These modified age-specific death rates are then calculated for a three-year period as follows:

$$q_{(t),\tau} \;:=\; \frac{d_{t-1,\tau} + d_{t,\tau} + d_{t+1,\tau}}{n_{t-1,\tau} + n_{t,\tau} + n_{t+1,\tau} + \frac{d_{t-1,\tau}+d_{t,\tau}+d_{t+1,\tau}}{2}}$$

where $t = 1987$ for the life table which refers to the period 1986 – 88.

3. Abridged life tables, like general life tables, are based on three-year intervals and use the same method of calculating modified age-specific death rates.[15] The main differences are as follows:

a) For the construction of general life tables, additional calculations are performed to provide more detailed information about death rates during the first year after birth. The abridged life tables simply use $q_{(t),0}$ without further subdivisions.

b) While the calculation of abridged life tables is directly derived from the death rates $q_{(t),\tau}$, these rates are smoothed before they are used in the calculation of general life tables.[16]

[14] In the literature, these modified rates, $q_{t,\tau}$, are often called "age-specific death probabilities". However, for reasons already mentioned, we avoid the term 'probability' and simply speak of modified age-specific death rates.

[15] Abridged life tables have been calculated regularly for each year since 1957; results are published in Fachserie 1, Reihe 1.

[16] Fachserie 1, Reihe 1, S.2 (p. 13) provides the following reasons: „Um einen möglichst wirklichkeitsgetreuen Verlauf der Sterbewahrscheinlichkeiten in Abhängigkeit vom Alter x zu erreichen, ist es notwendig, die rohen Sterbewahrscheinlichkeiten $\bar{q}_x$ auszugleichen, das heißt, von zufallsbedingten Schwankungen und solchen systematischen Sprüngen zu bereinigen, die an bestimmte Geburtsjahrgänge gebunden sind. An das Ausgleichungsverfahren sind damit die folgenden Anforderungen zu stellen:
– Der Verlauf der ausgeglichenen Sterbewahrscheinlichkeiten q_x in Abhängigkeit vom Alter x soll möglichst „glatt" sein, das heißt hier, möglichst kleine Krümmungen haben und keine Sprungstellen und keine Knicke aufweisen.
– Zufallsbedingte Schwankungen sollen ausgeglichen werden.
– Typische altersspezifische Besonderheiten im Sterblichkeitsverlauf sollen bewahrt bleiben, zum Beispiel das relative Maximum bei den 20jährigen.
– Besonderheiten im Sterblichkeitsverlauf, die an bestimmte Geburtsjahrgänge gebunden sind (Kohorteneffekte), zum Beispiel die relative hohe Sterbewahrscheinlichkeit bei den „Kriegsjahrgängen" des Ersten Weltkriegs, müssen eliminiert werden."

One should notice that the term 'abridged life table' is used differently in the demographic literature. In contrast to 'abgekürzte Sterbetafel', an abridge life table most often refers to a calculation based on 5-year or 10-year age intervals.[17]

7.4.2 General Life Tables 1871 – 1988

1. In Germany, general life tables have been constructed by official statistics for the following periods:

Period	Publication
1871 – 1880	Statistik des Deutschen Reichs, Vol. 246 (pp. 14*-17*).
1881 – 1890	Statistik des Deutschen Reichs, Vol. 246 (pp. 14*-17*).
1891 – 1900	Statistik des Deutschen Reichs, Vol. 246 (pp. 14*-17*).
1901 – 1910	Statistik des Deutschen Reichs, Vol. 246 (pp. 14*-17*).
1910 – 1911	Statistik des Deutschen Reichs, Vol. 275. Statistisches Jahrbuch für das Deutsche Reich 1919 (pp. 50-51).
1924 – 1926	Statistik des Deutschen Reichs, Vol. 360 and 401. Statistisches Jahrbuch für das Deutsche Reich 1928 (pp. 38-39).
1932 – 1934	Statistik des Deutschen Reichs, Vol. 495 (pp. 86-87). Statistisches Jahrbuch für das Deutsche Reich 1936 (pp. 45-46).
1949 – 1951	Statistik der Bundesrepublik Deutschland, Vol. 75 and 173. Statistisches Jahrbuch für die Bundesrepublik Deutschland 1954 (pp. 62-63).
1960 – 1962	Statistisches Jahrbuch für die Bundesrepublik Deutschland 1965 (pp. 67-68). See also: Schwarz (1964).
1970 – 1972	Fachserie 1, Reihe 2, Sonderheft 1. Allgemeine Sterbetafel für die Bundesrepublik Deutschland 1970/72. See also: Meyer and Rückert (1974).
1986 – 1988	Fachserie 1, Reihe 1, Sonderheft 2. Allgemeine Sterbetafel für die Bundesrepublik Deutschland 1986/88. See also: Meyer and Paul (1991).

All tables are period life tables. Until 1932 – 34, they refer to the territory of the former *Deutsches Reich*; all other tables refer to the territory of the former FRG. As has been mentioned in Section 7.4.1, methods of table construction have slightly changed throughout the years.

2. Separately for men and women, the survivor functions of all life tables are reproduced in Tables 7.4-1- 4. Following general conventions in the presentation of life tables, beginning with initial values $l_0^m = 100000$ men and

[17] See, e.g., Namboodiri and Suchindran (1987, pp. 21-26).

Table 7.4-1 Male survivor functions in German life tables from official statistics. Source: see text.

	1871/ 1881	1881/ 1890	1891/ 1900	1901/ 1910	1910/ 1911	1924/ 1926	1932/ 1934	1949/ 1951	1960/ 1962	1970/ 1972	1986/ 1988
τ	l_τ^m	l_τ^m	l_τ^m	l_τ^m	l_τ^m	l_τ^m	l_τ^m	l_τ^m	l_τ^m	l_τ^m	l_τ^m
0	100000	100000	100000	100000	100000	100000	100000	100000	100000	100000	100000
1	74727	75831	76614	79766	81855	88462	91465	93823	96467	97400	99075
2	69876	70998	72631	76585	79211	87030	90618	93433	96244	97249	99005
3	67557	68729	70999	75442	78255	86477	90211	93203	96109	97152	98956
4	65997	67212	69945	74727	77662	86127	89901	93022	96013	97067	98921
5	64871	66127	69194	74211	77213	85855	89654	92880	95929	96989	98891
6	64028	65330	68641	73820	76873	85647	89446	92768	95852	96918	98862
7	63369	64711	68214	73506	76596	85477	89255	92673	95782	96854	98835
8	62849	64221	67874	73244	76361	85330	89081	92586	95721	96795	98809
9	62431	63836	67599	73023	76161	85197	88927	92513	95667	96741	98786
10	62089	63526	67369	72827	75984	85070	88793	92444	95620	96692	98764
11	61800	63265	67167	72650	75818	84950	88675	92379	95577	96647	98744
12	61547	63036	66983	72487	75662	84837	88567	92315	95536	96604	98724
13	61320	62830	66811	72334	75517	84726	88464	92250	95493	96561	98704
14	61108	62636	66641	72179	75365	84607	88360	92178	95445	96515	98681
15	60892	62441	66462	72007	75189	84469	88244	92097	95388	96459	98652
16	60657	62226	66259	71808	74986	84306	88105	92001	95316	96383	98612
17	60383	61972	66017	71573	74746	84110	87939	91892	95225	96273	98557
18	60063	61675	65731	71300	74470	83874	87746	91767	95112	96118	98483
19	59696	61340	65405	70989	74165	83592	87531	91625	94973	95927	98389
20	59287	60970	65049	70647	73832	83268	87298	91466	94812	95732	98284
21	58843	60572	64674	70291	73488	82912	87051	91294	94637	95541	98175
22	58369	60156	64292	69935	73143	82539	86795	91113	94457	95357	98068
23	57871	59734	63912	69582	72800	82162	86539	90924	94280	95182	97964
24	57378	59315	63539	69232	72466	81792	86285	90730	94110	95016	97862
25	56892	58897	63168	68881	72130	81429	86032	90531	93948	94858	97763
26	56410	58474	62796	68528	71789	81072	85777	90329	93789	94705	97664
27	55927	58047	62420	68173	71446	80721	85516	90125	93633	94555	97567
28	55442	57613	62043	67817	71105	80380	85251	89922	93478	94405	97468
29	54951	57169	61663	67458	70768	80049	84984	89720	93323	94253	97367
30	54454	56713	61274	67092	70425	79726	84715	89518	93166	94097	97262
31	53949	56243	60873	66719	70070	79404	84440	89314	93008	93937	97153
32	53434	55755	60459	66338	69705	79080	84157	89104	92846	93773	97039
33	52908	55245	60030	65946	69332	78758	83863	88887	92679	93604	96920
34	52369	54715	59581	65536	68948	78436	83555	88662	92505	93429	96794
35	51815	54168	59111	65104	68545	78111	83234	88428	92322	93245	96661
36	51244	53599	58618	64650	68125	77779	82905	88184	92129	93049	96519
37	50656	53009	58099	64175	67693	77433	82571	87930	91924	92838	96367
38	50049	52406	57557	63676	67233	77073	82224	87666	91705	92610	96203
39	49422	51788	56992	63149	66741	76701	81860	87391	91470	92361	96026
40	48775	51148	56402	62598	66227	76313	81481	87102	91218	92089	95834
41	48110	50486	55785	62021	65682	75905	81088	86795	90949	91794	95624
42	47428	49806	55142	61413	65113	75473	80676	86468	90662	91475	95394
43	46729	49112	54470	60773	64518	75016	80240	86120	90354	91131	95141
44	46010	48402	53768	60105	63894	74536	79776	85746	90021	90761	94863
45	45272	47668	53037	59405	63238	74032	79285	85342	89659	90363	94555
46	44511	46910	52282	58666	62542	73496	78763	84902	89262	89934	94216
47	43728	46135	51507	57892	61810	72927	78207	84417	88825	89468	93841
48	42919	45347	50708	57084	61036	72326	77617	83883	88344	88958	93428
49	42086	44534	49875	56233	60215	71688	76990	83294	87814	88398	92973
50	41228	43684	49002	55340	59349	71006	76322	82648	87230	87781	92471

Table 7.4-2 Male survivor functions in German life tables from official statistics. Source: see text.

	1871/ 1881	1881/ 1890	1891/ 1900	1901/ 1910	1910/ 1911	1924/ 1926	1932/ 1934	1949/ 1951	1960/ 1962	1970/ 1972	1986/ 1988
τ	l_τ^m	l_τ^m	l_τ^m	l_τ^m	l_τ^m	l_τ^m	l_τ^m	l_τ^m	l_τ^m	l_τ^m	l_τ^m
51	40343	42800	48092	54403	58435	70274	75605	81945	86585	87104	91917
52	39433	41890	47150	53419	57473	69497	74834	81186	85871	86369	91305
53	38497	40956	46179	52388	56457	68670	74004	80371	85078	85574	90630
54	37534	39990	45176	51312	55395	67780	73109	79497	84197	84717	89887
55	36544	38989	44133	50186	54290	66818	72147	78562	83221	83789	89071
56	35524	37949	43047	49003	53114	65784	71124	77560	82142	82779	88177
57	34474	36872	41922	47772	51869	64678	70043	76490	80952	81673	87204
58	33392	35774	40760	46500	50563	63495	68889	75352	79644	80460	86146
59	32276	34643	39558	45180	49177	62232	67640	74141	78212	79130	85002
60	31124	33456	38308	43807	47736	60883	66293	72852	76652	77675	83767
61	29935	32221	37008	42379	46246	59444	64853	71474	74963	76087	82439
62	28708	30954	35657	40892	44663	57914	63321	70003	73144	74357	81014
63	27442	29658	34255	39343	43013	56285	61695	68437	71198	72477	79486
64	26139	28322	32799	37737	41312	54553	59962	66772	69128	70440	77851
65	24802	26940	31294	36079	39527	52715	58106	64999	66941	68242	76106
66	23433	25520	29743	34381	37695	50769	56128	63110	64643	65882	74245
67	22037	24076	28155	32637	35842	48705	54033	61104	62240	63361	72262
68	20620	22622	26531	30838	33933	46527	51822	58985	59739	60685	70150
69	19189	21154	24877	28998	31946	44256	49495	56751	57145	57864	67901
70	17750	19665	23195	27136	29905	41906	47059	54394	54461	54909	65508
71	16310	18160	21494	25254	27850	39472	44517	51903	51691	51838	62966
72	14880	16649	19784	23345	25741	36948	41872	49278	48835	48673	60270
73	13468	15145	18080	21416	23587	34348	39138	46529	45894	45438	57419
74	12085	13655	16391	19490	21450	31697	36341	43666	42873	42161	54417
75	10743	12188	14730	17586	19328	28998	33479	40700	39784	38872	51273
76	9454	10761	13109	15715	17216	26275	30553	37644	36647	35601	48000
77	8228	9404	11543	13902	15184	23589	27609	34524	33487	32373	44620
78	7077	8130	10049	12169	13278	20989	24703	31372	30334	29212	41157
79	6010	6934	8640	10525	11440	18479	21863	28222	27215	26137	37645
80	5035	5833	7330	8987	9711	16066	19122	25106	24156	23167	34119
81	4156	4837	6129	7568	8152	13785	16509	22059	21186	20321	30618
82	3378	3944	5044	6275	6708	11664	14038	19118	18337	17619	27183
83	2700	3158	4075	5116	5396	9712	11725	16324	15644	15083	23856
84	2120	2481	3225	4094	4253	7941	9607	13715	13142	12735	20678
85	1635	1909	2497	3212	3297	6371	7732	11321	10861	10595	17687
86	1236	1437	1893	2468	2519	5015	6126	9168	8819	8678	14914
87	917	1057	1405	1856	1882	3872	4765	7274	7026	6990	12385
88	666	758	1018	1364	1374	2930	3623	5655	5479	5529	10119
89	474	530	718	978	982	2182	2698	4294	4171	4287	8126
90	330	360	492	683	679	1599	1966	3175	3092	3251	6406
91	225	238	327	464	457	1144	1400	2278	2229	2407	4952
92	150	152	211	307	299	801	974	1589	1565	1735	3750
93	97	94	132	197	190	549	662	1082	1070	1215	2778
94	61	57	80	123	117	368	438	719	713	824	2011
95	38	33	46	74	70	241	283	466	463	539	1421
96	23	18	27	44	40	154	178	294	293	339	979
97	13	10	14	25	23	97	109	181	181	204	656
98	7	5	7	14	12	59	65	108	110	117	428
99	4	3	4	7	6	35	37	63	65	64	271
100	2	1	2	4	3	20	21	36	38	33	167

Table 7.4-3 Female survivor functions in German life tables from official statistics. Source: see text.

	1871/ 1881	1881/ 1890	1891/ 1900	1901/ 1910	1910/ 1911	1924/ 1926	1932/ 1934	1949/ 1951	1960/ 1962	1970/ 1972	1986/ 1988
τ	l_τ^f	l_τ^f	l_τ^f	l_τ^f	l_τ^f	l_τ^f	l_τ^f	l_τ^f	l_τ^f	l_τ^f	l_τ^f
0	100000	100000	100000	100000	100000	100000	100000	100000	100000	100000	100000
1	78260	79311	80138	82952	84695	90608	93161	95091	97222	98016	99298
2	73280	74404	76137	79761	82070	89255	92394	94749	97027	97888	99241
3	70892	72073	74482	78594	81126	88743	92026	94545	96922	97810	99201
4	69295	70514	73406	77867	80523	88422	91761	94390	96845	97745	99174
5	68126	69377	72623	77334	80077	88169	91535	94270	96782	97690	99153
6	67249	68537	72038	76924	79730	87975	91338	94177	96728	97641	99136
7	66572	67881	71577	76587	79445	87817	91160	94100	96682	97597	99119
8	66035	67358	71206	76301	79206	87683	91003	94041	96643	97558	99103
9	65599	66942	70903	76058	79001	87563	90870	93986	96609	97523	99088
10	65237	66601	70646	75845	78816	87452	90753	93937	96579	97492	99073
11	64926	66309	70420	75651	78642	87347	90650	93893	96552	97465	99058
12	64649	66049	70210	75467	78476	87243	90557	93850	96525	97439	99044
13	64390	65801	70003	75285	78311	87134	90467	93805	96498	97413	99029
14	64136	65555	69789	75094	78131	87013	90373	93756	96468	97384	99013
15	63878	65306	69562	74887	77930	86877	90270	93701	96434	97349	98995
16	63609	65045	69319	74661	77710	86719	90152	93637	96395	97305	98974
17	63322	64764	69060	74411	77470	86534	90016	93564	96351	97251	98947
18	63013	64468	68787	74143	77216	86319	89858	93484	96301	97189	98916
19	62681	64160	68500	73861	76945	86075	89680	93394	96246	97124	98881
20	62324	63838	68201	73564	76659	85808	89490	93295	96188	97059	98843
21	61941	63500	67888	73254	76362	85523	89287	93188	96128	96996	98806
22	61534	63142	67559	72929	76052	85226	89072	93073	96068	96934	98768
23	61102	62762	67212	72586	75730	84920	88849	92955	96008	96874	98731
24	60648	62360	66848	72225	75397	84602	88622	92834	95948	96815	98694
25	60174	61937	66467	71849	75043	84275	88390	92711	95884	96755	98657
26	59680	61497	66072	71463	74668	83943	88151	92586	95814	96694	98619
27	59170	61042	65666	71070	74283	83610	87904	92457	95739	96632	98579
28	58647	60570	65249	70669	73896	83274	87653	92324	95660	96567	98538
29	58111	60082	64822	70261	73513	82937	87397	92185	95575	96499	98493
30	57566	59584	64385	69848	73115	82597	87139	92039	95485	96429	98446
31	57010	59076	63937	69432	72703	82254	86876	91887	95390	96355	98395
32	56445	58554	63479	69008	72291	81909	86607	91729	95290	96276	98340
33	55869	58018	63010	68575	71876	81559	86329	91565	95184	96190	98280
34	55282	57473	62533	68132	71457	81205	86044	91396	95071	96098	98216
35	54685	56921	62047	67679	71020	80847	85754	91221	94949	95997	98146
36	54078	56360	61549	67215	70554	80482	85455	91039	94818	95886	98071
37	53462	55789	61041	66744	70080	80105	85145	90850	94676	95764	97988
38	52837	55215	60524	66266	69610	79720	84819	90651	94524	95632	97896
39	52207	54638	59998	65779	69139	79324	84481	90443	94360	95488	97796
40	51576	54054	59467	65283	68659	78917	84135	90225	94184	95331	97685
41	50946	53467	58931	64779	68172	78498	83779	89995	93995	95161	97564
42	50320	52880	58391	64269	67689	78068	83410	89749	93792	94975	97431
43	49701	52297	57848	63754	67194	77627	83027	89486	93573	94773	97286
44	49090	51720	57302	63238	66692	77175	82630	89204	93337	94551	97127
45	48481	51146	56751	62717	66187	76704	82211	88901	93081	94308	96954
46	47870	50569	56195	62181	65661	76210	81763	88574	92803	94042	96766
47	47248	49983	55628	61628	65105	75688	81282	88221	92500	93750	96562
48	46605	49385	55040	61053	64510	75136	80767	87841	92173	93427	96341
49	45939	48765	54423	60449	63883	74557	80213	87432	91821	93072	96102
50	45245	48110	53768	59812	63231	73943	79620	86991	91442	92683	95842

Table 7.4-4 Female survivor functions in German life tables from official statistics. Source: see text.

	1871/ 1881	1881/ 1890	1891/ 1900	1901/ 1910	1910/ 1911	1924/ 1926	1932/ 1934	1949/ 1951	1960/ 1962	1970/ 1972	1986/ 1988
τ	l_τ^f	l_τ^f	l_τ^f	l_τ^f	l_τ^f	l_τ^f	l_τ^f	l_τ^f	l_τ^f	l_τ^f	l_τ^f
51	44521	47418	53078	59138	62547	73289	78990	86516	91035	92260	95559
52	43767	46692	52354	58418	61827	72592	78322	86003	90597	91806	95252
53	42981	45934	51594	57648	61048	71854	77613	85451	90125	91323	94918
54	42162	45136	50791	56837	60219	71071	76855	84860	89615	90813	94553
55	41308	44293	49938	55984	59350	70236	76038	84225	89063	90272	94156
56	40414	43396	49032	55077	58441	69342	75162	83540	88464	89696	93723
57	39472	42448	48072	54106	57468	68383	74225	82796	87814	89078	93252
58	38476	41462	47054	53067	56398	67357	73221	81989	87105	88411	92738
59	37418	40415	45971	51959	55245	66257	72142	81115	86331	87689	92179
60	36293	39287	44814	50780	54016	65076	70984	80166	85484	86903	91569
61	35101	38087	43582	49524	52713	63809	69745	79131	84556	86044	90903
62	33843	36823	42272	48176	51320	62448	68409	77994	83538	85101	90178
63	32521	35497	40880	46725	49816	60973	66960	76744	82420	84062	89387
64	31140	34102	39398	45178	48199	59377	65396	75374	81191	82915	88526
65	29703	32628	37828	43540	46484	57671	63712	73875	79839	81647	87587
66	28217	31088	36179	41816	44693	55852	61895	72232	78352	80250	86565
67	26686	29506	34460	40007	42782	53901	59933	70428	76720	78713	85451
68	25118	27897	32675	38111	40773	51813	57822	68455	74932	77027	84236
69	23521	26252	30826	36129	38663	49597	55568	66312	72976	75179	82909
70	21901	24546	28917	34078	36448	47255	53184	63994	70840	73157	81459
71	20265	22786	26956	31963	34191	44799	50652	61491	68513	70948	79869
72	18617	21000	24957	29777	31830	42248	47951	58794	65981	68539	78124
73	16960	19204	22938	27535	29379	39609	45118	55905	63235	65920	76206
74	15307	17416	20914	25273	26933	36869	42182	52837	60267	63084	74096
75	13677	15645	18900	23006	24517	34024	39132	49605	57076	60033	71775
76	12090	13892	16919	20745	22106	31126	35989	46226	53674	56774	69230
77	10569	12219	15000	18526	19673	28217	32820	42721	50082	53323	66447
78	9131	10661	13163	16372	17336	25335	29670	39118	46331	49702	63419
79	7795	9192	11417	14299	15112	22487	26559	35457	42458	45934	60148
80	6570	7815	9773	12348	12981	19711	23500	31787	38507	42046	56640
81	5464	6550	8252	10539	11016	17075	20527	28163	34529	38076	52912
82	4479	5408	6869	8864	9184	14624	17691	24642	30579	34071	48992
83	3614	4394	5626	7329	7499	12353	15026	21282	26717	30091	44916
84	2867	3511	4524	5955	6030	10262	12561	18132	23004	26204	40734
85	2232	2756	3568	4752	4794	8372	10323	15225	19500	22478	36501
86	1705	2124	2764	3719	3746	6712	8324	12582	16258	18974	32282
87	1276	1605	2104	2850	2856	5290	6567	10213	13319	15744	28146
88	935	1189	1571	2138	2140	4101	5075	8132	10705	12826	24160
89	671	862	1149	1571	1574	3128	3857	6335	8147	10245	20393
90	471	612	821	1131	1126	2356	2868	4815	6480	8016	16903
91	323	424	573	797	786	1736	2083	3567	4872	6139	13738
92	217	288	390	549	534	1256	1476	2571	3580	4597	10935
93	142	191	260	370	354	891	1019	1814	2571	3362	8511
94	90	123	169	244	228	620	683	1253	1805	2409	6468
95	56	78	107	157	142	423	445	846	1240	1671	4792
96	34	48	66	99	87	283	281	559	834	1134	3457
97	20	29	40	61	51	185	172	361	550	750	2425
98	11	17	24	38	29	119	101	227	356	483	1651
99	6	10	14	22	16	74	58	140	227	303	1090
100	3	6	8	13	9	45	31	84	142	185	697

$l_0^f = 100000$ women, subsequent values show how many of these men and women have survived until an age τ (completed age in years). Therefore,

$$l_\tau^m/100000 \quad \text{and} \quad l_\tau^f/100000$$

directly provide values of the life table survivor functions. All further quantities commonly presented in publications of life tables can be derived:

a) Omitting the superscript indicating sex, the number of individuals (per 100000) who died at age τ is

$$d_\tau := l_\tau - l_{\tau+1}$$

For example, referring to the life table for 1910 – 11, $d_{10}^m = 166$ and $d_{10}^f = 174$. Of course, calculating these quantities for the last age class, $\tau = 100$, requires additional assumptions.

b) Conditional death frequencies[18] can be calculated by

$$q_\tau := \frac{d_\tau}{l_\tau} = \frac{l_\tau - l_{\tau+1}}{l_\tau}$$

For example, referring again to the life table for 1910 – 11, one can calculate $q_{10}^m = 0.00218$ and $q_{10}^f = 0.00221$.

c) Calculation of conditional mean life lengths requires an assumption about mortality in the last age class, $\tau = 100$. Assuming that 100 is the oldest possible age, calculation can be done with the formula

$$e_\tau := \frac{\sum_{j=\tau}^{100} (j + 0.5)\, d_j}{\sum_{j=\tau}^{100} d_j}$$

This is the mean life duration of individuals who reached age τ. For example, referring again to the life table for 1910 – 11, one finds $e_{10}^m = 62.08$ and $e_{10}^f = 63.99$. We mention that, in the presentation of life tables, one also finds figures for $e_\tau - \tau$, often called *mean residual life length* [fernere Lebenserwartung].

7.4.3 Increases in Mean Life Length

1. The data in Tables 7.4-1-4 can be used to investigate changes in (fictitious) mean life length.[19] We begin with directly plotting the survivor functions as given in the tables. This is shown in Figure 7.4-1. For women

[18] Often called "death probabilities" [Sterbewahrscheinlichkeiten]. However, since the quantities refer to frequencies, we avoid to speak of "probabilities".

[19] See also Proebsting (1984) who has discussed all these data sets, except the one for 1986 – 88.

and also for younger men, the functions follow the chronological order from bottom to top. For example, in the period 1871 – 81, about 41 % of the men and about 38 % of the women died before age 20, while in the period 1986 – 88 these proportions have declined to about 1–2 %. A substantial decline in mortality occurred, in particular, for newborn children. This can also be calculated directly from Tables 7.4-1 and 7.4-3. The following table shows the proportion (in %) of male and female babies who died during their first year of life:

Period	Male	Female
1871 – 1881	25.3	21.7
1881 – 1890	24.2	20.7
1891 – 1900	23.4	19.9
1901 – 1910	20.2	17.0
1910 – 1911	18.1	15.3
1924 – 1926	11.5	9.4
1932 – 1934	8.5	6.8
1949 – 1951	6.2	4.9
1960 – 1962	3.5	2.8
1970 – 1972	2.6	2.0
1986 – 1988	0.9	0.7

2. Instead of directly comparing survivor functions, one can compare age-dependent mean life lengths, e_τ, as defined in the previous section. They are shown in Figure 7.4-2. Again, the graphs follow the chronological order from bottom to top. It is seen that the greatest increases in mean life length occurred in young ages. To keep the plot easy to survey, the graphs begin at age 1. However, changes in the mean life length of newborn children can be calculated directly from the data. Comparing the periods 1871 – 81 and 1986 – 88, these mean life lengths have increased from about 36 to 72 years for male, and from about 38 to 79 years for female children.

3. These changes can also be visualized in historical time by locating the values roughly at the center years of the life table periods. This is done in Figure 7.4-3. Shown are the historical changes in values of e_τ for a selected number of ages ($\tau = 0, 10, 20, 30, 40, 50, 60, 70$). One sees, again, that the most significant increases in the mean life length occurred in younger ages, in particular for newborn children.

7.4.4 Life Table Age Distributions

1. In general, changes in the age distribution of a population not only depend on death rates but also on the development of births and migration. So it is difficult to isolate the contribution of changes in mortality. Nevertheless, some ideas can be gained from a hypothetical consideration. Assume that for a longer period, say 100 years, each year the same number

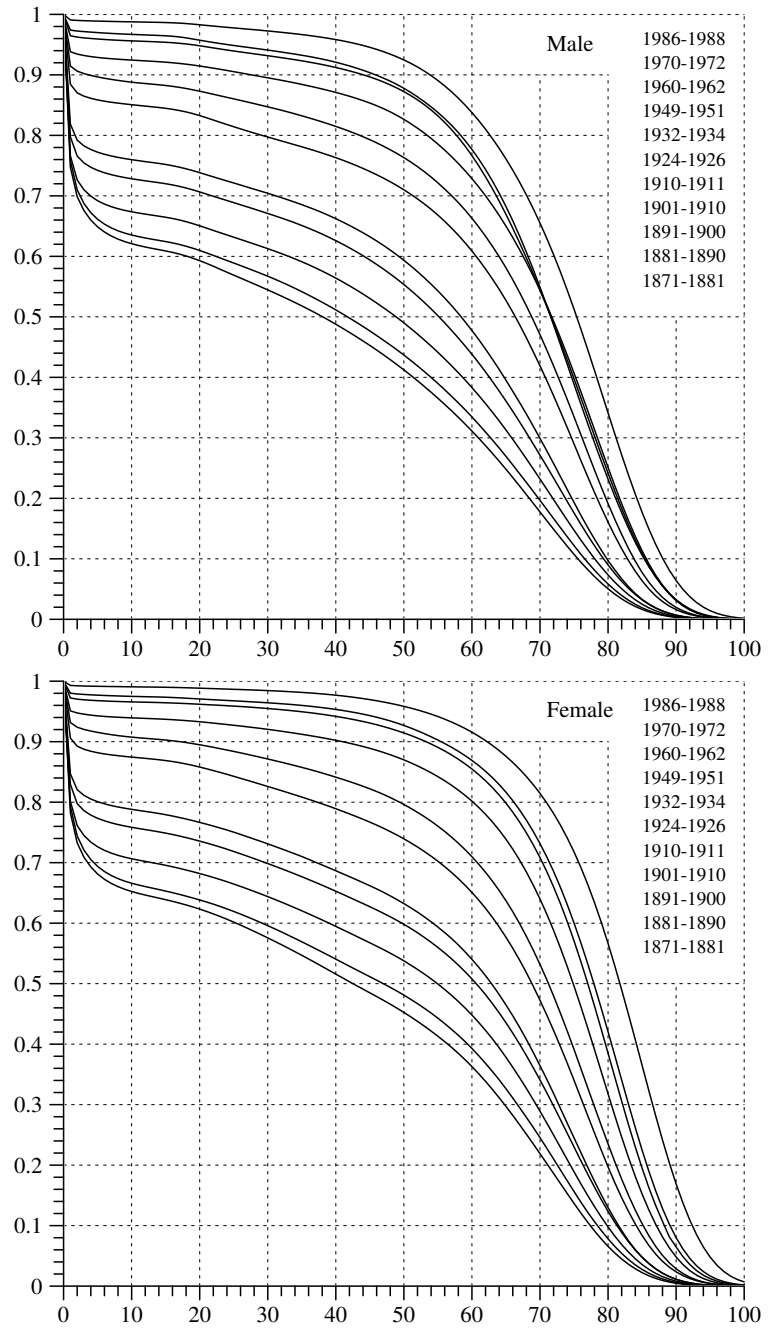


Fig. 7.4-1 Male and female survivor functions in Germany, 1871 – 1988. At an age of 10 years the functions are in chronological order.

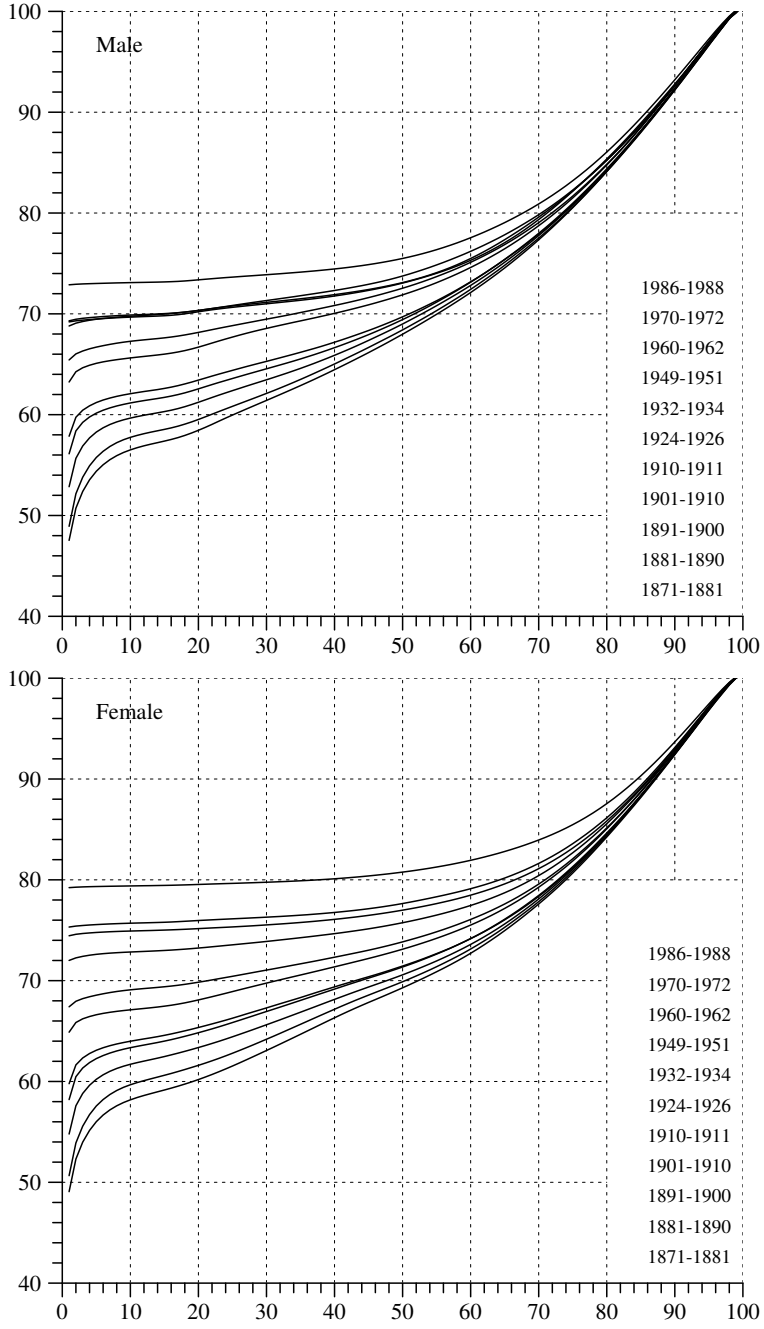


Fig. 7.4-2 Male and female mean life durations e_τ in Germany, 1871 – 1988, conditional on age τ as specified on the abscissa.

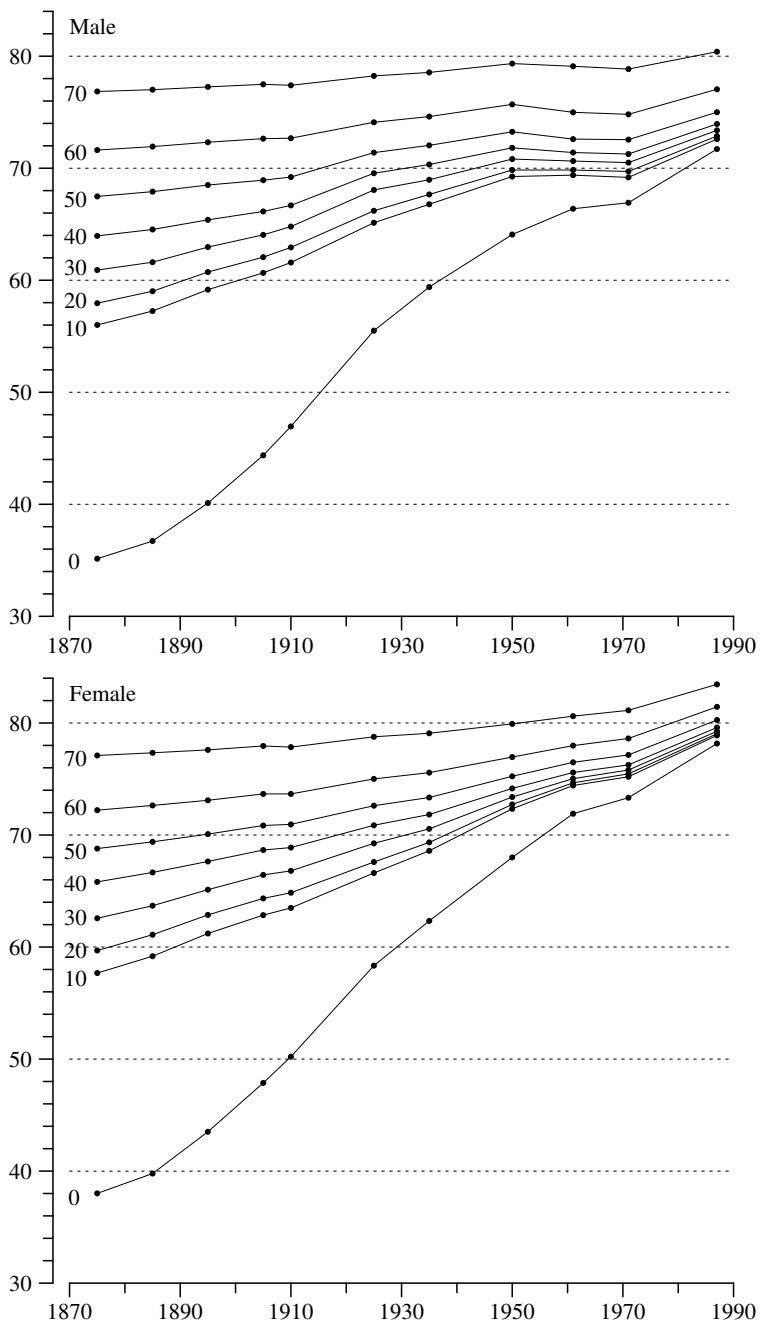


Fig. 7.4-3 Changes in male and female mean life durations e_τ in Germany, 1871 – 1988, conditional on ages $\tau = 0, 10, 20, 30, 40, 50, 60, 70$.

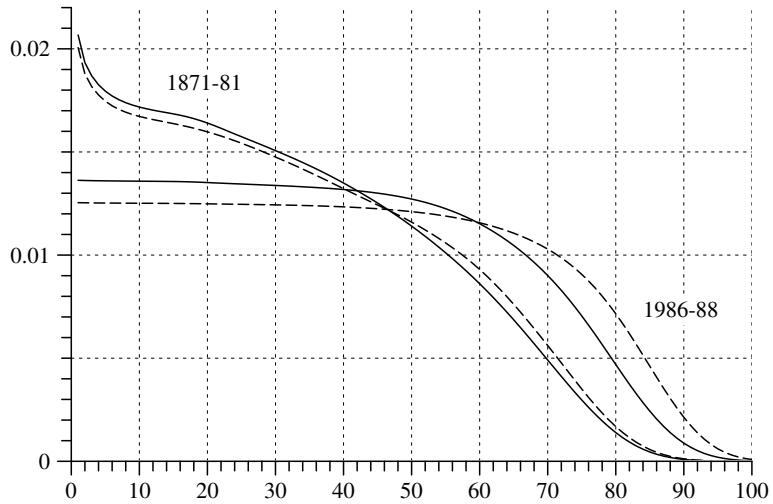


Fig. 7.4-4 Hypothetical male (solid line) and female (dotted line) age frequencies calculated from period life tables 1871 – 81 and 1986 – 88.

of children is born and that they survive according to a given period life table. This then implies a stable age distribution completely determined by the given life table. In fact, this age distribution is simply proportional to the life table's survivor function. Of course, since death rates are different for men and women, also the corresponding age distributions are different. In our hypothetical population generated by a constant number of 100000 births per year and constant mortality conditions given by some period life table, the number of women of age τ in a given year is just l_τ^f. Thus, the total number of women alive in that year is $\sum_\tau l_\tau^f$. The relative frequency of women of age τ is therefore

$$l_\tau^m \Big/ \sum_{j=1}^{100} l_j^m$$

and analoguously for men. Figure 7.4-4 directly compares the sex-specific age frequency curves implied by the 1871 – 81 and 1986 – 88 period life tables.

2. Another possibility is to aggregate ages into age classes and then to calculate frequencies for each age class. This allows to visualize how the hypothetical age distributions that can be associated with each period life table have changed in historical time. Using 10-year age classes, this is shown, separately for men and women, in Figure 7.4-5.

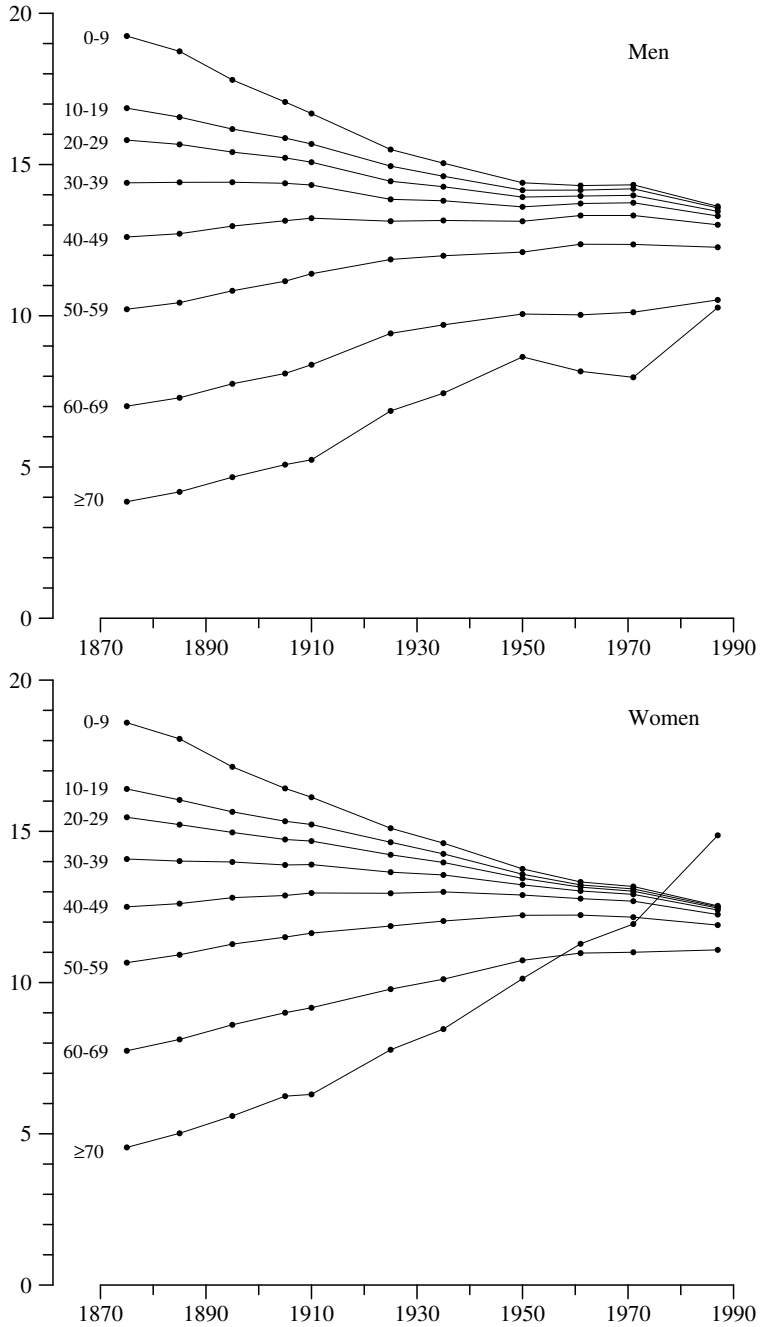


Fig. 7.4-5 Development of hypothetical age distributions of men and women, calculated from the period life tables from 1871 – 81 to 1986 – 88. The ordinate is in percent for specified age classes.

Chapter 8

Mortality of Cohorts

While period life tables reflect the mortality conditions of a given period, cohort life tables try to reconstruct mortality conditions as they developed during the life time of birth cohorts. The latter are much more difficult to produce, mainly due to insufficient data. There are basically two approaches: one can either try to reconstruct cohort life tables from period data, or one can try to actually follow the members of a birth cohort through their life.[1] In the present chapter, we begin with a discussion of the first approach, an attempted reconstruction from period data from official statistics.[2] The second approach is more difficult. Assuming that one wants to construct a cohort life table for a birth cohort $\mathcal{C}_{t_0}$, one would need to actually follow all of its members beginning in the year t_0. Such historical data are very scarce. One example will be discussed in Section 8.3. An alternative is to follow the members of $\mathcal{C}_{t_0}$ only through part of their life histories, say, beginning in some year $t > t_0$. This is possible with surveys organized as panels, that is, surveys repeated year by year and targeted at the same people. Such data will allow to construct incomplete life tables which condition on survivorship until an age of $\tau = t - t_0$. Based on data from the German Socio-economic Panel, this approach will be discussed in Section 8.4.

8.1 Cohort Death Rates

1. We begin with a few definitions. As already introduced in Section 3.4, the symbol $\mathcal{C}_{t_0}$ will be used to denote a birth cohort, that is, a set of people all born during the year t_0. Correspondingly, $\mathcal{C}^m_{t_0}$ and $\mathcal{C}^f_{t_0}$ denote, respectively, the male and female members of $\mathcal{C}_{t_0}$. Furthermore, $\mathcal{C}_{t_0,\tau}$ is the set of members of $\mathcal{C}_{t_0}$ being of age τ, that is, who survived at least until age τ. Again, we use $\mathcal{C}^m_{t_0,\tau}$ and $\mathcal{C}^f_{t_0,\tau}$ to distinguish male and female members.

2. A cohort view of mortality can be depicted in the following way:

$$\mathcal{C}_{t_0} = \mathcal{C}_{t_0,0} \supseteq \mathcal{C}_{t_0,1} \supseteq \mathcal{C}_{t_0,2} \supseteq \cdots$$

In general, $\mathcal{C}_{t_0,\tau} \setminus \mathcal{C}_{t_0,\tau+1}$ is the set of members of $\mathcal{C}_{t_0}$ who died at age τ (equivalently, in the year $t_0 + \tau$). So we can introduce *age-specific cohort death rates* referring to the proportion of members of $\mathcal{C}_{t_0,\tau}$ who died at age τ. We will use the notation

$$\eta_{t_0,\tau} := \frac{|\,\mathcal{C}_{t_0,\tau} \setminus \mathcal{C}_{t_0,\tau+1}\,|}{|\,\mathcal{C}_{t_0,\tau}\,|}$$

The numerator refers to the number of members of $\mathcal{C}_{t_0}$ who died at age τ, and the denominator refers to the number of members of $\mathcal{C}_{t_0}$ who survived age $\tau - 1$ and might die at age τ. In order to distinguish male and female mortality we also use the notations

$$\eta^m_{t_0,\tau} := \frac{|\,\mathcal{C}^m_{t_0,\tau} \setminus \mathcal{C}^m_{t_0,\tau+1}\,|}{|\,\mathcal{C}^m_{t_0,\tau}\,|} \quad \text{and} \quad \eta^f_{t_0,\tau} := \frac{|\,\mathcal{C}^f_{t_0,\tau} \setminus \mathcal{C}^f_{t_0,\tau+1}\,|}{|\,\mathcal{C}^f_{t_0,\tau}\,|}$$

3. One also can think in terms of a duration variable

$$T_{t_0} : \mathcal{C}_{t_0} \longrightarrow \tilde{\mathcal{T}} := \{0, 1, 2, 3, \ldots\}$$

that records the life length of the members of $\mathcal{C}_{t_0}$. As was introduced in Section 7.3, a cohort life table is simply a description of the distribution of T_{t_0}. This can be done in terms of a frequency function $\mathrm{P}[T_{t_0}]$, a distribution function $F[T_{t_0}]$, a survivor function $G[T_{t_0}]$, or a rate function $r[T_{t_0}]$. All descriptions are equivalent in that each one can be derived from any other one. Particularly useful is the rate function that records the age-specific cohort death rates:

$$\tau \longrightarrow r[T_{t_0}](\tau) = \eta_{t_0,\tau}$$

8.2 Reconstruction from Period Data

1. The idea is to reconstruct cohort life tables from age-specific death rates of consecutive years. As an example we consider the birth cohort $t_0 = 1910$. When referring to the territory of the former *Deutsches Reich* in 1910, this birth cohort has 1924778 members.[3] Of course, nobody knows the true age-specific cohort death rates

$$\eta_{1910,\tau} = \frac{\text{members of } \mathcal{C}_{1910} \text{ who died at age } \tau}{\text{members of } \mathcal{C}_{1910} \text{ who survived age } \tau - 1}$$

Data from official statistics can be used, however, to calculate age-specific period death rates:

$$\delta_{1910,0},\ \delta_{1911,1},\ \delta_{1912,2},\ \delta_{1913,3},\ \ldots$$

[1] A further possibility is based on data from surveys in which respondents are asked to provide information about dates of birth and, possibly, also dates of death of their parents. Such data will be discussed in Chapter 9.

[2] Historically, this was the main approach to the construction of cohort life tables, see the historical survey by Young (1978). For an early example see Merrell (1947).

[3] Statistisches Jahrbuch für das Deutsche Reich 1919 (p. 41).

If we ignore in- and out-migration, and if we also ignore changing political borders, we might assume that these death rates provide sensible estimates for the cohort death rates $\eta_{1910,\tau}$. The reconstruction of a cohort life table then simply consists of using the death rates $\delta_{1910+\tau,\tau}$ instead of the rates $\eta_{1910,\tau}$.[4]

2. Unfortunately, the data available in the STATIS data base of the *Statistisches Bundesamt* only allow to calculate the death rates beginning at age 42, corresponding to the year 1952. We therefore calculate a *conditional survivor function*. Let T denote the statistical variable that would record the life length as implied by a complete knowledge of the death rates $\delta_{1910+\tau,\tau}$. We can then define, for each age τ_0, a conditional survivor function

$$G[T|T \geq \tau_0](\tau) := \prod_{j=\tau_0}^{\tau-1} (1 - \delta_{1910+j,j})$$

defined for all $\tau > \tau_0$. As a convention, we also define $G[T|T \geq \tau_0](\tau_0) = 1$. If $\tau_0 = 0$, one gets the unconditional survivor function $G[T|T \geq 0](\tau) = G[T](\tau)$. In general, the relationship is

$$G[T](\tau) \;=\; G[T](\tau_0)\, G[T|T \geq \tau_0](\tau)$$

As a special case, if $\tau_0 = 42$, we get the formulation

$$G[T](\tau) \;=\; G[T](42)\, G[T|T \geq 42](\tau) \qquad (\text{for } \tau \geq 42) \tag{8.2.1}$$

Given our data, we can only calculate the second term on the right-hand side. But, since the first term on the right-hand side is a constant, the second term provides a function proportional to the survivor function for all ages $\tau \geq 42$.

3. Table 8.2-1 provides the respective data which refer to the territory of Germany since 1990: values for the midyear population size, $n^m_{t,\tau}$ and $n^f_{t,\tau}$, are taken from Segment 685 of the STATIS data base; values of the number of deaths, $d^m_{t,\tau}$ and $d^f_{t,\tau}$, are taken from Fachserie 1, Reihe 1.S.3 (Gestorbene nach Alters- und Geburtsjahren sowie Familienstand, 1948 – 1989) and from Segments 1124-26 of the same data base.[5] Death rates (per 1000) are calculated as

$$\tilde\delta^m_{t,\tau} \;=\; \frac{1000\, d^m_{t,\tau}}{n^m_{t,\tau}} \quad \text{and} \quad \tilde\delta^f_{t,\tau} \;=\; \frac{1000\, d^f_{t,\tau}}{n^f_{t,\tau}}$$

[4] There are several proposals that do not start with age-specific death rates but try to concatenate information from period life tables; see Höhn (1984), Dinkel (1984). Dinkel (1992) has also suggested to combine both methods. For further discussion see also the contributions in Dinkel, Höhn and Scholz (1996).

[5] For the year 1990, we have used additional data from Fachserie 1, Reihe 1, 1990 (p. 136).

Table 8.2-1 Age-specific midyear population (in 1000), number of deaths, and age-specific death rates in Germany, 1952 –1999. Source: STATIS data base and Fachserie 1, Reihe 1 (see text).

t	τ	$n^m_{t,\tau}$	$d^m_{t,\tau}$	$\tilde\delta^m_{t,\tau}$	$n^f_{t,\tau}$	$d^f_{t,\tau}$	$\tilde\delta^f_{t,\tau}$
1952	42	477.7	1775	3.72	633.5	1776	2.80
1953	43	476.7	1797	3.77	632.2	1806	2.86
1954	44	486.9	1896	3.89	636.3	1830	2.88
1955	45	473.9	2189	4.62	629.3	2024	3.22
1956	46	465.2	2390	5.14	622.7	2117	3.40
1957	47	467.6	2650	5.67	623.9	2275	3.65
1958	48	465.8	2671	5.73	622.6	2407	3.87
1959	49	463.8	3036	6.55	621.1	2552	4.11
1960	50	461.0	3577	7.76	618.6	2771	4.48
1961	51	456.2	3640	7.98	613.9	2955	4.81
1962	52	453.2	3974	8.77	612.6	3239	5.29
1963	53	449.9	4518	10.04	609.8	3517	5.77
1964	54	444.8	4918	11.06	604.8	3575	5.91
1965	55	440.4	5522	12.54	601.4	3948	6.57
1966	56	435.2	5907	13.57	597.9	4281	7.16
1967	57	428.2	6302	14.72	593.6	4507	7.59
1968	58	420.9	7154	17.00	589.0	5175	8.79
1969	59	414.0	8013	19.36	584.1	5549	9.50
1970	60	404.9	8497	20.99	574.9	5889	10.24
1971	61	396.5	8999	22.69	570.2	6428	11.27
1972	62	387.3	9622	24.85	564.1	6983	12.38
1973	63	377.7	10048	26.60	557.3	7391	13.26
1974	64	367.2	10792	29.39	549.9	8031	14.60
1975	65	355.9	11663	32.77	541.8	8674	16.01
1976	66	343.8	12042	35.03	532.7	9453	17.75
1977	67	331.7	12254	36.95	523.4	9758	18.64
1978	68	319.0	13266	41.59	513.7	10458	20.36
1979	69	305.6	13727	44.92	502.8	11507	22.88
1980	70	291.9	14433	49.44	491.3	12510	25.46
1981	71	277.3	14920	53.81	478.6	13443	28.09
1982	72	262.2	15171	57.87	464.9	14252	30.66
1983	73	247.0	15460	62.60	450.1	15460	34.35
1984	74	231.4	15237	65.84	434.3	16296	37.52
1985	75	215.6	16083	74.58	417.5	17400	41.68
1986	76	199.7	15833	79.29	399.6	18398	46.04
1987	77	185.4	15433	83.23	378.3	18922	50.01
1988	78	170.0	15488	91.09	360.2	19881	55.19
1989	79	154.6	14997	97.00	339.9	20881	61.44
1990	80	139.7	15290	109.47	318.9	22230	69.71
1991	81	125.1	14452	115.49	297.2	22433	75.49
1992	82	111.0	13570	122.21	274.9	22154	80.59
1993	83	97.9	13152	134.34	252.6	22977	90.96
1994	84	85.2	12123	142.35	229.8	22895	99.63
1995	85	73.5	11248	153.12	206.8	23085	111.63
1996	86	62.5	10489	167.71	184.1	22810	123.92
1997	87	52.7	9183	174.40	162.0	21713	134.03
1998	88	43.7	8371	191.35	140.6	20896	148.59
1999	89	35.8	7471	208.69	120.0	19758	164.65
2000	90	28.4	6406	225.56	100.7	18054	179.29

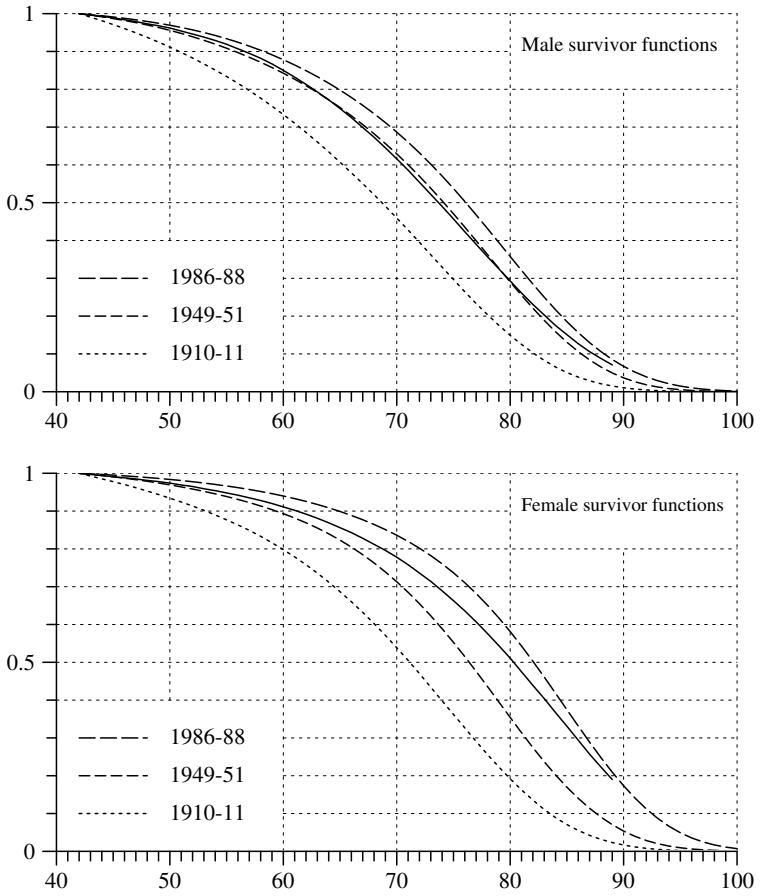


Fig. 8.2-1 Conditional survivor functions ($\tau \geq 42$) for the members of the birth cohort 1910 (solid line), compared with conditional survivor functions from period life tables (dotted lines).

Death rates for the reconstruction of a cohort life table can be derived by defining $\delta^m_\tau := \tilde{\delta}^m_{t,\tau}/1000$ and $\delta^f_\tau := \tilde{\delta}^f_{t,\tau}/1000$. So one can finally calculate conditional survivor functions

$$G[T^m|T^m \geq 42](\tau) \;=\; \prod_{j=42}^{\tau-1}(1-\delta^m_\tau)$$

$$G[T^f|T^f \geq 42](\tau) \;=\; \prod_{j=42}^{\tau-1}(1-\delta^f_\tau)$$

4. Results of this calculation are shown as solid lines in Figure 8.2-1. In

order to provide a context for an interpretation we have added conditional survivor functions from period life tables.[6] It is seen how period life tables systematically underestimate reductions in death rates that occurred in historical time. An remarkable exception is the 1949-51 life table for men. The conditional survivor function from this table seems to be mainly identical with the conditional survivor function of the 1910 quasi-cohort.[7]

[6] The data are taken from Tables 7.4-1-4 in Section 7.4.2.

[7] It is known, however, that the 1949-51 period life table, in particular for men, is based on underestimated death rates, see Dinkel and Meinl (1991, p. 117).

8.3 Historical Data

As an alternative to the reconstruction of cohort life tables from period data, one can try to actually follow the life courses of people born in the past. As an example, we discuss a data set that was made available by Arthur E. Imhof and his co-workers (see Imhof et al. 1990).

8.3.1 Data Description

1. The data set is available from the *Zentralarchiv für empirische Sozialforschung* (Köln). A basic description can be found in Imhof et al. (1990). The data result from so-called "Ortssippenbücher" (see Imhof et al. 1990, pp. 57-66, also Knodel 1975) and refer to several different local areas. Here we only use the data file from Ostfriesland (a region between Aurich and Leer). This data file file contains information about 24971 persons belonging to 3882 families. All families consist of a married women, in 3756 cases also information about the husband is available; the remaining 17333 persons are children. The following tables shows the distribution of family sizes.

Number of children	families	Number of children	families
0	321	8	280
1	472	9	173
2	374	10	114
3	422	11	61
4	429	12	17
5	434	13	6
6	411	14	3
7	364	15	1

For 584 persons no valid information about the birth year is available, we therefore consider only the remaining 24387 persons, 7145 parents and 17242 children. The birth years of parents range from 1616 until 1835,[8] birth years of children range from 1636 to 1871. Figure 8.3-1 shows the frequency distributions on a historical time axis.

2. In many cases additional information about death years is available. In order to use this information for the estimation of survivor functions it is important to distinguish between parents and children. For parents we need to take into account that they have already survived until the

[8] This is due to the selection of families: „Es wurden nur Daten von Kindern aus solchen Ehen erhoben, bei denen das Todesdatum beider Elternteile (bei unehelichen Kindern das der Mutter) bekannt war und der Todesfall im Untersuchungsgebiet eintrat. Zudem mußte die Ehe vor 1850 geschlossen oder die erste uneheliche Geburt vor 1860 erfolgt sein." (Imhof et al. 1990, pp. 62-63)

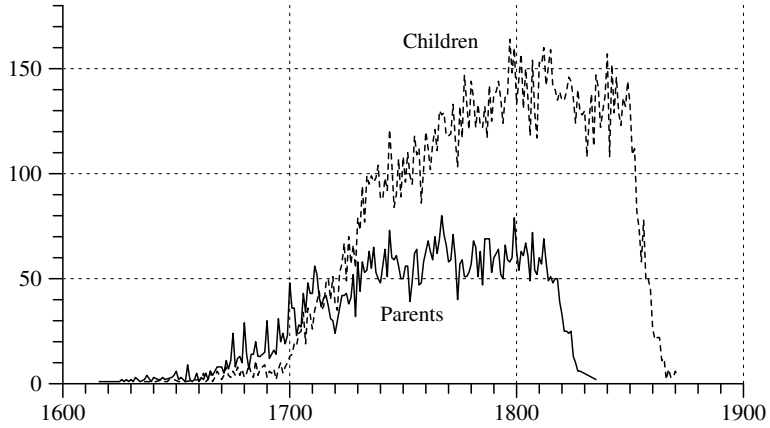


Fig. 8.3-1 Absolute frequencies of birth years of 7145 parents and 17242 children in the Ostfriesland data set.

age of marriage and/or giving birth to children. We therefore proceed in two steps: We begin with calculating survivor functions for parents, this is easy because there is complete information about their death dates; we then try to estimate survivor functions for the children. Finally we compare parent's and children's life length.

8.3.2 Parent's Survivor Functions

1. Since the birth years range over a very long period (Fig. 8.3-1), we distinguish four broad birth cohorts (all parents are born before 1850):

Birth years	Mothers	Fathers
$1616-1699$	260	322
$1700-1749$	1111	1176
$1750-1799$	1524	1455
$1800-1849$	729	567

The total number of mothers is 3624 and the total number of fathers is 3520. These are the cases where the birth year is known. Fortunately, for all these cases also the death year is known.[9] So one can directly calculate all life lengths as shown in Table 8.3-1.

2. The data in Table 8.3-1 provide values of statistical variables $\hat{T}_c^{f_1}$ and $\hat{T}_c^{m_1}$ that record, respectively, the life length of mothers and fathers belonging to birth cohort c.[10] The only problem concerns the fact that mothers

[9] As already mentioned, this is implied by the selection of families for the data set.

[10] The superscripts are meant to indicate female (f_1) and male (m_1) persons of the first generation.

Table 8.3-1 Number of mothers and fathers in the Ostfriesland data set who died in the specified age.

	Mothers				Fathers			
Age	1616/ 1699	1700/ 1749	1750/ 1799	1800/ 1849	1616/ 1699	1700/ 1749	1750/ 1799	1800/ 1849
17		2						
18								
19			1					
20		4	1					
21		2	1	3				
22		2	1	2				
23	1	3	3	4			2	
24	1	4	8	3				
25		10	11	4	1	2	4	
26	1	8	10			3		1
27	1	5	11	5	1	1	4	1
28	1	13	3	8	1	3	2	4
29	2	5	5	5		5	3	2
30	2	3	14	10	1	6	5	3
31		5	9	5		2	6	2
32	4	11	12	11	2	6	9	4
33	2	9	9	12	2	12	10	3
34	4	7	14	5	2	8	8	2
35	1	8	8	10	3	5	9	6
36	7	7	24	7	1	8	15	5
37	3	11	9	8		3	14	8
38	6	5	12	6	1	7	11	5
39	2	11	20	6	2	9	7	2
40	2	11	16	9	2	16	13	3
41	5	8	18	7	2	11	17	6
42	6	15	11	6	1	10	17	5
43	2	20	10	10	3	12	20	8
44	2	14	8	16		9	11	4
45	2	12	27	13	2	11	11	10
46	1	3	13	7	4	10	9	4
47	1	9	16	7	5	12	17	5
48	2	10	30	8	2	10	19	6
49	4	7	10	7	2	14	12	7
50	4	17	17	4	5	16	15	6
51	3	10	17	5	6	8	14	7
52	5	11	18	4	7	15	23	9
53	4	9	12	7	3	14	26	9
54	3	11	23	6	3	20	25	9
55	3	15	14	8	7	16	26	12
56	3	16	23	8	6	26	26	10
57	4	18	22	8	3	16	26	9
58	6	17	18	14	5	19	26	10
59	3	20	21	7	5	21	31	10
60	2	29	19	11	5	26	30	12
61	2	18	23	13	1	15	39	10
62	1	18	30	17	6	26	30	10
63	8	24	30	8	3	21	30	9
64	4	25	30	16	5	20	43	7
65	2	27	25	14	18	26	30	14

Table 8.3-1 (continued) Number of mothers and fathers in the Ostfriesland data set who died in the specified age.

	Mothers				Fathers			
Age	1616/ 1699	1700/ 1749	1750/ 1799	1800/ 1849	1616/ 1699	1700/ 1749	1750/ 1799	1800/ 1849
66	8	21	28	16	10	21	32	9
67	4	23	25	15	11	37	32	11
68	7	21	31	21	13	34	32	7
69	7	23	35	13	6	19	37	14
70	7	35	39	8	13	36	56	14
71	5	24	41	19	12	32	36	11
72	6	46	41	17	9	37	35	14
73	11	36	45	21	12	38	40	18
74	6	22	42	18	4	41	51	9
75	9	33	45	27	5	39	44	19
76	5	25	29	19	7	25	55	17
77	8	25	38	19	10	35	38	19
78	10	22	46	15	8	28	33	5
79	5	22	58	16	8	24	39	12
80	5	31	49	14	15	46	23	18
81	1	22	39	20	4	26	22	19
82	2	26	30	15	7	35	23	11
83	5	20	40	18	3	21	27	17
84	5	18	31	15	8	20	26	18
85	7	15	16	10	4	15	22	13
86	2	18	15	10	5	16	15	7
87	4	14	16	7	3	15	9	4
88	1	9	18	4	5	7	15	5
89	1	5	10	3	5	4	5	3
90	1	12	10	3	1	9	5	4
91	1	3	6	3	1	2	5	2
92		6	1	1	1	5	2	2
93	2	3	8	3	1	3	1	3
94	1		2	2		2		1
95		1	1	2		1		1
96	1		1			1		
97		1			2			1
98	1			1		1		
99								
100			1		1	1		
Total	260	1111	1524	729	322	1176	1455	567

and fathers already survived until some age. We therefore calculate conditional survivor functions. For mothers we begin at age 25, and for fathers at age 30. So we use the formula

$$G[\hat{T}_c^{f_1} | \hat{T}_c^{f_1} \geq 25](\tau) = \frac{\sum_{k=\tau}^{\infty} d_{c,\tau}^{f_1}}{\sum_{k=25}^{\infty} d_{c,\tau}^{f_1}}$$

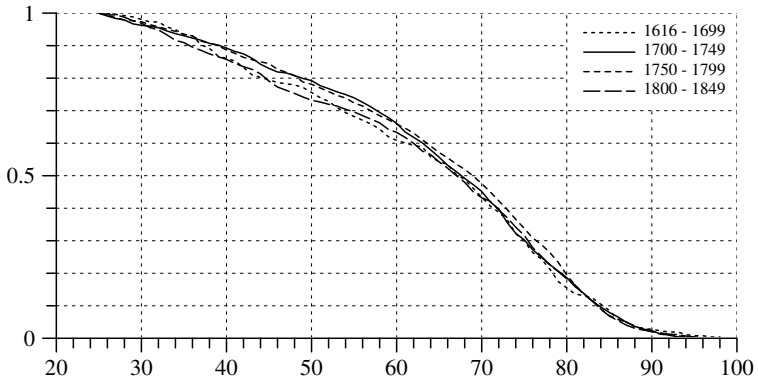


Fig. 8.3-2 Conditional survivor functions $G[\hat{T}_c^f|\hat{T}_c^f \geq 25]$ for mothers in the Ostfriesland data set.

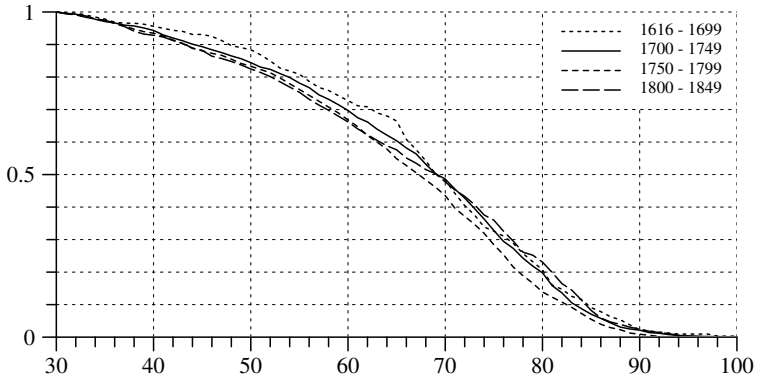


Fig. 8.3-3 Conditional survivor functions $G[\hat{T}_c^m|\hat{T}_c^m \geq 30]$ for fathers in the Ostfriesland data set.

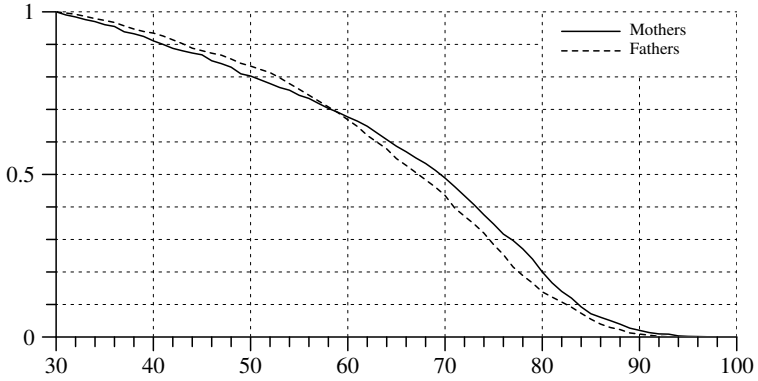


Fig. 8.3-4 Comparison of conditional survivor functions $G[\hat{T}_c^f|\hat{T}_c^f \geq 30]$ and $G[\hat{T}_c^m|\hat{T}_c^m \geq 30]$ for birth cohort 1750 – 1799.

for mothers, and the formula

$$G[\hat{T}_c^{m_1}|\hat{T}_c^{m_1} \geq 25](\tau) = \frac{\sum_{k=\tau}^{\infty} d_{c,\tau}^{m_1}}{\sum_{k=30}^{\infty} d_{c,\tau}^{m_1}}$$

for fathers; $d_{c,\tau}^{f_1}$ and $d_{c,\tau}^{m+1}$ are, respectively, the number of mothers and fathers belonging to birth cohort c who died at the age of τ (see Table 8.3-1). Figures 8.3-2 and 8.3-3 show these conditional survivor functions. Interestingly, there are only small variations across the different birth cohorts. As seen in Figure 8.3-4, these survivor functions are also very similar for mothers and fathers. Of course, one needs to recognize that we have used conditional survivor functions which only refer to parents.

8.3.3 Children's Survivor Functions

1. The calculation of survivor functions for children is more complicated because the observations are incomplete. In about 2 % of all cases we do not know the child's sex, and in order to distinguish female and male children, these cases cannot be used. Furthermore, the data set does not provide a valid birth year for all the remaining 8295 female and 8723 male children. However, as shown in the following table, this only concerns the first birth cohort.

Birth years	Female children	(a)	(b)	(c)	Male children	(a)	(b)	(c)
1616 – 1699	154	46	108	59	141	36	105	68
1700 – 1749	1382	0	1382	946	1588	0	1588	1141
1750 – 1799	2932	0	2932	2029	3117	0	3117	2304
1800 – 1849	3362	0	3362	1939	3421	0	3421	2174
1850 – 1881	465	0	465	245	456	0	456	242
Total	8295	46	8249	5218	8723	36	8687	5929

Columns labeled (a) show the number of cases without a valid birth year, columns (b) and (c) show, respectively, the number of cases with a valid birth year and a valid death year. So the question is how to use this incomplete information in order to estimate survivor functions.

2. As an example we consider male children born in the years 1750 – 1799. A first possibility would be to use only the 2304 complete observations. It would be possible then to immediately calculate a survivor function in the same way as was done in the previous section for parents. However, would the result be trustworthy? Assuming that we do not have any idea about the selection process that created the incomplete observations, no answer can be given. Nevertheless, we can at least calculate lower and upper bounds for a range of possible survivor functions. In order to calculate a lower bound we can simply assume that all children with an unknown death year died at age $\tau = 0$, and in order to calculate an upper bound we can assume that all these children survived the highest observed age which

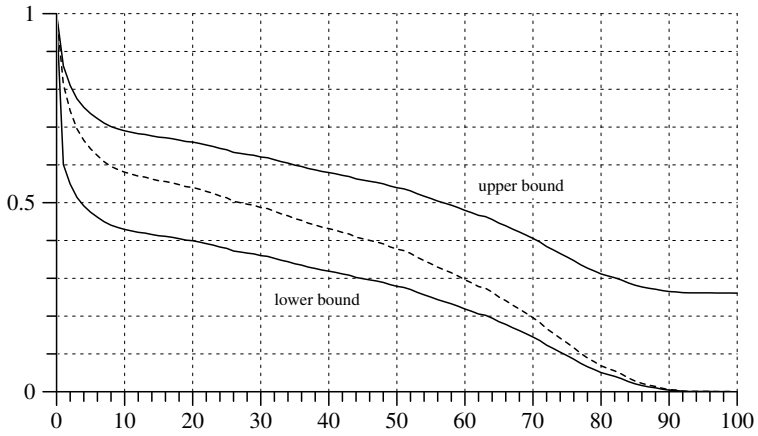


Fig. 8.3-5 Lower and upper bounds for the survivor function of male children born between 1750 and 1799 in the Ostfriesland data set. The dotted line shows a survivor function calculated from only the complete observations.

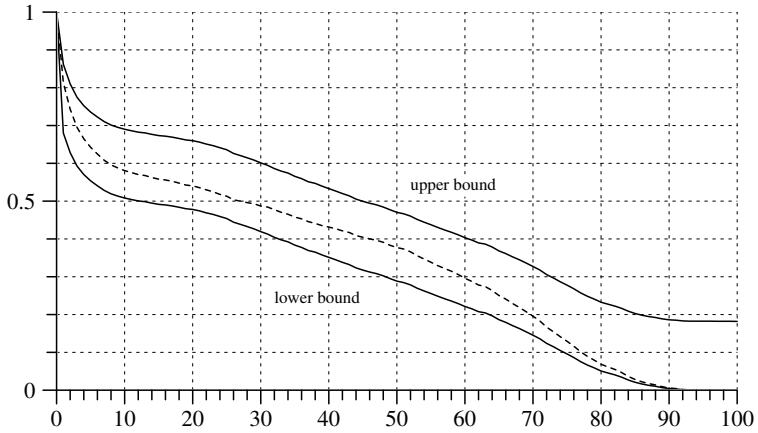


Fig. 8.3-6 Lower and upper bounds for the survivor function of male children born between 1750 and 1799 in the Ostfriesland data set calculated by using additional information about latest observation. The dotted line shows a survivor function calculated from only the complete observations.

is 99 in this example. Figure 8.3-5 shows these bounds and also a survivor function calculated from only the complete observations. Obviously, there is a broad range for possible survivor functions.

3. The question therefore arises whether one can find additional information that can be used to get more narrow bounds. For this purpose any

kind of information can be used that allows to conclude that a person has survived some known age. For example, there might be information about a date of marriage or child-bearing (see the discussion in Imhof et al. 1990, p. 68 and p. 71). For some of those persons without a valid death year such information about a latest observation is provided in the data set, in most cases this is the marriage year. The following table shows the availability of this information.

	Female children		Male children	
Birth years	(a)	(b)	(a)	(b)
1616 – 1699	49	11	37	7
1700 – 1749	436	142	447	119
1750 – 1799	903	393	813	246
1800 – 1849	1423	1021	1247	696
1850 – 1881	220	124	214	80

In our example, there are 813 male children without a valid death year, but in 246 cases we know a date of latest observation and can use this additional information to get better bounds for the survivor function. This is shown in Figure 8.3-6. Obviously, compared with Figure 8.3-5, the bounds are somewhat narrower.

4. Without the introduction of additional assumptions, the calculation of bounds to include the unknown survivor function is the best one can do. Of course, depending on the proportion of incomplete observations and the possibilities to use additional information, the range of possible survivor functions might become very broad and then looses almost all informational content. An alternative approach which is often followed in statistical practice would be to make assumptions about the process that leads to incomplete observations. The simplest assumption would be that the durations which are incompletely observed "randomly" result from the same distribution as the completely observed durations. Of course, this assumption might be wrong and there are almost no possibilities for checking the assumption with the given data set. The most often used estimation method for survivor functions which is based on this assumption is the *Kaplan-Meier procedure* (Kaplan and Meier 1958) and will be discussed in the next section.

8.3.4 The Kaplan-Meier Procedure

1. In order to explain the Kaplan-Meier procedure we refer to a general duration variable

$$\hat{T} : \Omega \longrightarrow \tilde{\mathcal{T}} := \{0, 1, 2, 3, \ldots\}$$

which is defined for some population Ω. For each individual $\omega \in \Omega$, the variable $\hat{T}$ records a duration $\hat{T}(\omega) \in \tilde{\mathcal{T}}$ (see Section 7.3.1). This is the vari-

able of theoretical interest. Observations are given by a two-dimensional variable

$$(T, D) : \Omega \longrightarrow \tilde{\mathcal{T}} \times \{0, 1\}$$

If $D(\omega) = 1$ the observation is complete and we can conclude that $\hat{T}(\omega) = T(\omega)$. On the other hand, if $D(\omega) = 0$ the observation is *right censored* and we can only conclude that $\hat{T}(\omega) \geq T(\omega)$.[11] The question then is how to estimate the distribution of $\hat{T}$ by using the information provided by (T, D).

2. The Kaplan-Meier procedure is intended to provide one kind of answer. One possibility to explain this method is by referring to rates. Let $r[\hat{T}]$ denote the rate function corresponding the distribution of $\hat{T}$. As was shown in Section 7.3.1, the survivor function of $\hat{T}$ can then be calculated as follows:

$$G[\hat{T}](t) = \prod_{j=0}^{t-1} (1 - r[\hat{T}](j))$$

Of course, with partially censored data we do not know the rate function $r[\hat{T}]$, but we can use the observations provided by (T, D) to get estimates and then use the above formula to calculate an estimate of the survivor function. Estimates of values of the rate function can be calculated in the following way:

$$r[\hat{T}](t) \approx_e r^*(t) := \frac{|\{\omega \in \Omega \,|\, T(\omega) = t, D(\omega) = 1\}|}{|\{\omega \in \Omega \,|\, T(\omega) \geq t\}|}$$

$r^*(t)$ might be called the *observed rate* at t, as derived from the observations which might, and actually have, ended their duration in this temporal location.[12] Of course, whether this observed rate is approximately equal to the value of the rate function $r[\hat{T}]$ at t is not known and, as already remarked at the end of the previous section, can also not be checked with incomplete data. We therefore use the notation '$\approx_e$' to indicate that the right-hand side is assumed to be a reasonable estimate of the left-hand quantity. Given this assumption one immediately derives an estimate of the survivor function, namely

$$G[\hat{T}](t) \approx_e G^*(t) := \prod_{j=0}^{t-1} (1 - r^*(j))$$

[11] Also a strict inequality sign might here be used. However, with broadly defined units of the time axis, it is often plausible that an episode might end in the same temporal location where the observation ends.

[12] The set referred to in the denominator is sometimes called the observed *risk set*, and the set referred to in the numerator is called the observed *event set*.

G^* is then called the *Kaplan-Meier estimate* of the unknown survivor function $G[\hat{T}]$.

3. As an illustration we continue with the example from the previous section and consider the male children born in the years 1750 to 1799. The variable (T, D) will be defined as follows:

a) If ω refers to a male child in this birth cohort and we know the death year, then $D(\omega) = 1$ and $T(\omega)$ records the life length of ω.

b) If we do not know the death year but have information about a latest observation, then $D(\omega) = 0$ and $T(\omega)$ is the age at latest observation.

c) If we know neither a death year nor a year of latest observation, then $D(\omega) = 0$ and $T(\omega) = 0$, that is, the observation is right censored already at the beginning.

Table 8.3-2 shows the data for male and female children born between 1750 and 1799. The numbers of male and female children who died at age τ are denoted, respectively, by $d_\tau^{m_2}$ and $d_\tau^{f_2}$, and the number of censored observations are denoted by $c_\tau^{m_2}$ and $c_\tau^{f_2}$.

4. Table 8.3-3 illustrates the calculations. The column labeled $n_\tau^{m_2}$ shows the number of cases in the "risk set", that is, the number of persons who are still at risk to die at age τ. Then follow the number of persons who actually died ($d_\tau^{m_2}$) and the number of censored observations ($c_\tau^{m_2}$) at the current age. This then allows to calculate the observed rate $r^*(\tau)$ and to update the survivor function $G^*(\tau)$. The resulting survivor function is shown in Figure 8.3-7. Also shown is a survivor function calculated from only the complete observations which is located below the Kaplan-Meier survivor function. This follows from the fact that, in the calculation of observed rates, the Kaplan-Meier procedure takes into account also the censored observations. However, this does not make the Kaplan-Meier estimate always superior to the other one that only uses complete observations. As shown in the figure, both survivor functions are in the range that is indicated by the lower and upper bounds.

5. Using the data from Table 8.3-2, one can compare survivor functions for male and female children born between 1750 and 1799. The Kaplan-Meier estimates shown in Figure 8.3-8 suggest somewhat higher death rates for male children.

6. Survivor functions of parents and children cannot be compared directly because parents already survived until some age. But we can compare conditional survivor functions. As was done in Figure 8.3-4, we condition on having survived age 30. Conditional survivor functions for children can directly be derived from the Kaplan-Meier estimates: if G^* is an estimate

Table 8.3-2 Information about male and female children belonging to birth cohort 1750 – 1799 in the Ostfriesland data set.

τ	$d_\tau^{m_2}$	$c_\tau^{m_2}$	$d_\tau^{f_2}$	$c_\tau^{f_2}$	τ	$d_\tau^{m_2}$	$c_\tau^{m_2}$	$d_\tau^{f_2}$	$c_\tau^{f_2}$
0	431	567	403	510	51	17	2	12	5
1	161		134		52	24	4	13	
2	110		95		53	20	2	8	2
3	70		54		54	19	2	13	3
4	52		46		55	21	1	11	
5	41		42		56	17	4	15	
6	38		32		57	17	2	16	
7	28		23		58	20	1	13	1
8	19		9		59	23	1	18	
9	16		13		60	19		12	
10	12		9		61	22	2	13	1
11	12		5		62	10		19	1
12	6		8		63	24		22	
13	12		8		64	30	2	24	
14	10		7		65	22		20	
15	5		4		66	27		17	1
16	8		7		67	24		18	
17	11		11		68	26	1	22	
18	12		7	2	69	27	1	20	
19	5	1	10	4	70	29		23	
20	11	1	4	6	71	38		30	
21	13	3	8	9	72	28		36	
22	12	1	10	12	73	30	1	35	
23	16	1	15	23	74	28		28	
24	11	6	12	21	75	30		28	1
25	22	8	8	19	76	34		23	
26	8	10	13	30	77	28		31	
27	9	9	13	20	78	23		28	
28	7	12	6	19	79	25	1	26	
29	14	9	8	20	80	16		31	
30	6	14	13	11	81	15		28	2
31	16	11	11	12	82	19		19	
32	16	5	7	8	83	24		22	
33	12	4	11	21	84	19		13	
34	17	10	12	13	85	14		8	
35	11	8	7	10	86	11		10	
36	17	9	17	15	87	8		16	
37	11	2	9	15	88	11		9	
38	13	10	15	12	89	8		3	
39	9	11	11	12	90	3		5	
40	10	10	16	11	91	6		5	
41	13	8	12	9	92	2			
42	10	9	7	14	93			5	
43	19	8	6	6	94			1	
44	10	8	9	12	95			1	
45	10	6	16	4	96	1		1	
46	9	4	14	4	97				
47	12	6	6		98				
48	18	5	15	1	99	1			
49	14	7	6	1	100			1	
50	9	3	13						

Table 8.3-3 Application of the Kaplan-Meier procedure to the data for male children in Table 8.3-2.

τ	$n_\tau^{m_2}$	$d_\tau^{m_2}$	$c_\tau^{m_2}$	$r^*(\tau)$	$G^*(\tau)$	τ	$n_\tau^{m_2}$	$d_\tau^{m_2}$	$c_\tau^{m_2}$	$r^*(\tau)$	$G^*(\tau)$
0	3117	431	567	0.1383	1.0000	50	899	9	3	0.0100	0.4404
1	2119	161	0	0.0760	0.8617	51	887	17	2	0.0192	0.4360
2	1958	110	0	0.0562	0.7963	52	868	24	4	0.0276	0.4276
3	1848	70	0	0.0379	0.7515	53	840	20	2	0.0238	0.4158
4	1778	52	0	0.0292	0.7231	54	818	19	2	0.0232	0.4059
5	1726	41	0	0.0238	0.7019	55	797	21	1	0.0263	0.3965
6	1685	38	0	0.0226	0.6852	56	775	17	4	0.0219	0.3860
7	1647	28	0	0.0170	0.6698	57	754	17	2	0.0225	0.3776
8	1619	19	0	0.0117	0.6584	58	735	20	1	0.0272	0.3691
9	1600	16	0	0.0100	0.6507	59	714	23	1	0.0322	0.3590
10	1584	12	0	0.0076	0.6442	60	690	19	0	0.0275	0.3475
11	1572	12	0	0.0076	0.6393	61	671	22	2	0.0328	0.3379
12	1560	6	0	0.0038	0.6344	62	647	10	0	0.0155	0.3268
13	1554	12	0	0.0077	0.6320	63	637	24	0	0.0377	0.3218
14	1542	10	0	0.0065	0.6271	64	613	30	2	0.0489	0.3096
15	1532	5	0	0.0033	0.6230	65	581	22	0	0.0379	0.2945
16	1527	8	0	0.0052	0.6210	66	559	27	0	0.0483	0.2833
17	1519	11	0	0.0072	0.6177	67	532	24	0	0.0451	0.2696
18	1508	12	0	0.0080	0.6133	68	508	26	1	0.0512	0.2575
19	1496	5	1	0.0033	0.6084	69	481	27	1	0.0561	0.2443
20	1490	11	1	0.0074	0.6063	70	453	29	0	0.0640	0.2306
21	1478	13	3	0.0088	0.6019	71	424	38	0	0.0896	0.2158
22	1462	12	1	0.0082	0.5966	72	386	28	0	0.0725	0.1965
23	1449	16	1	0.0110	0.5917	73	358	30	1	0.0838	0.1822
24	1432	11	6	0.0077	0.5851	74	327	28	0	0.0856	0.1670
25	1415	22	8	0.0155	0.5806	75	299	30	0	0.1003	0.1527
26	1385	8	10	0.0058	0.5716	76	269	34	0	0.1264	0.1373
27	1367	9	9	0.0066	0.5683	77	235	28	0	0.1191	0.1200
28	1349	7	12	0.0052	0.5646	78	207	23	0	0.1111	0.1057
29	1330	14	9	0.0105	0.5616	79	184	25	1	0.1359	0.0939
30	1307	6	14	0.0046	0.5557	80	158	16	0	0.1013	0.0812
31	1287	16	11	0.0124	0.5532	81	142	15	0	0.1056	0.0730
32	1260	16	5	0.0127	0.5463	82	127	19	0	0.1496	0.0653
33	1239	12	4	0.0097	0.5394	83	108	24	0	0.2222	0.0555
34	1223	17	10	0.0139	0.5341	84	84	19	0	0.2262	0.0432
35	1196	11	8	0.0092	0.5267	85	65	14	0	0.2154	0.0334
36	1177	17	9	0.0144	0.5219	86	51	11	0	0.2157	0.0262
37	1151	11	2	0.0096	0.5143	87	40	8	0	0.2000	0.0206
38	1138	13	10	0.0114	0.5094	88	32	11	0	0.3438	0.0164
39	1115	9	11	0.0081	0.5036	89	21	8	0	0.3810	0.0108
40	1095	10	10	0.0091	0.4995	90	13	3	0	0.2308	0.0067
41	1075	13	8	0.0121	0.4950	91	10	6	0	0.6000	0.0051
42	1054	10	9	0.0095	0.4890	92	4	2	0	0.5000	0.0021
43	1035	19	8	0.0184	0.4843	93	2	0	0	0.0000	0.0010
44	1008	10	8	0.0099	0.4755	94	2	0	0	0.0000	0.0010
45	990	10	6	0.0101	0.4707	95	2	0	0	0.0000	0.0010
46	974	9	4	0.0092	0.4660	96	2	1	0	0.5000	0.0010
47	961	12	6	0.0125	0.4617	97	1	0	0	0.0000	0.0005
48	943	18	5	0.0191	0.4559	98	1	0	0	0.0000	0.0005
49	920	14	7	0.0152	0.4472	99	1	1	0	1.0000	0.0005

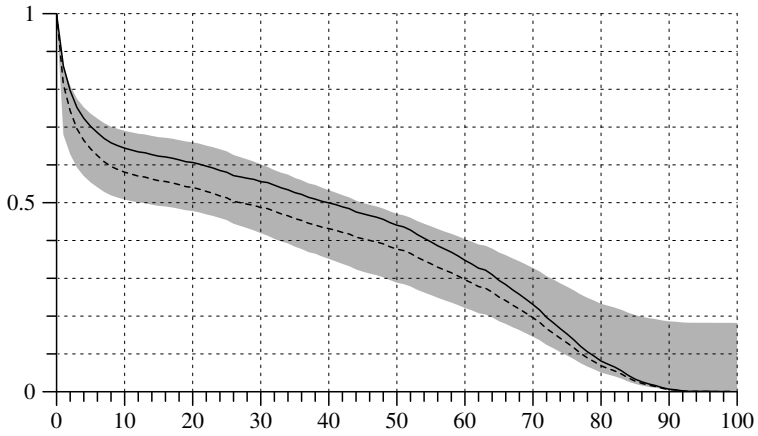


Fig. 8.3-7 Kaplan-Meier survivor function for male children born between 1750 and 1799 in the Ostfriesland data set calculated in Table 8.3-3 (solid line). The dotted line and the grey-scaled bounds are taken from Figure 8.3-6.

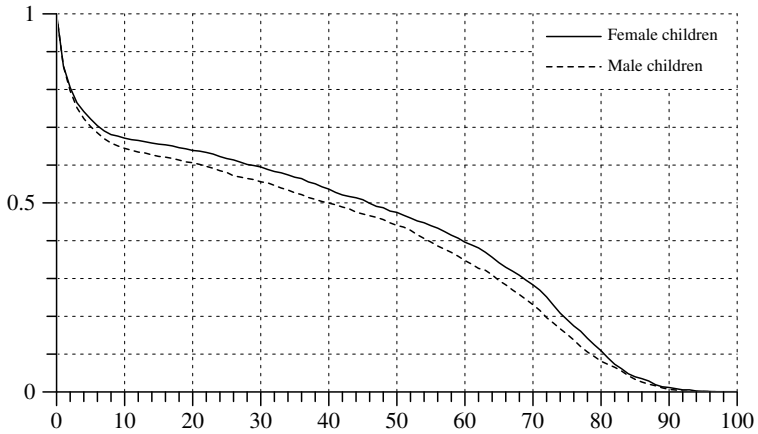


Fig. 8.3-8 Kaplan-Meier survivor functions for female and male children born between 1750 and 1799 in the Ostfriesland data set (Table 8.3-2).

of $G[\hat{T}]$, then

$$G[\hat{T}|\hat{T} \geq t_0] \approx_e \frac{G^*(t)}{G^*(t_0)} = \prod_{j=t_0}^{t-1} (1 - r^*(j))$$

Figure 8.3-9 compares mothers and female children, both born between

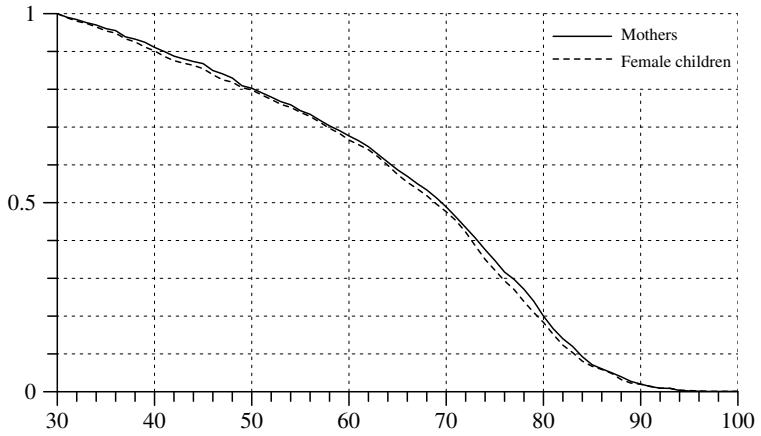


Fig. 8.3-9 Kaplan-Meier survivor function for mothers and female children born between 1750 and 1799 in the Ostfriesland data set.

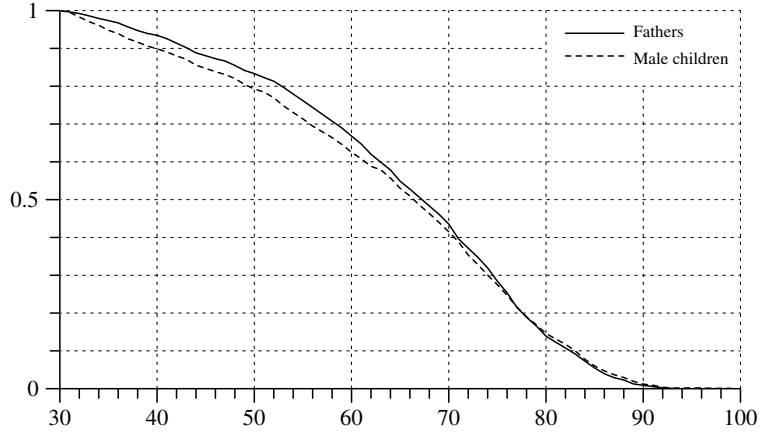


Fig. 8.3-10 Kaplan-Meier survivor function for fathers and male children born between 1750 and 1799 in the Ostfriesland data set.

1750 and 1799, Figure 8.3-11 provides the corresponding curves for fathers and male children. In both cases, the conditional survivor functions are more or less similar, providing some confidence into the Kaplan-Meier estimates of the survivor functions for children, at least for higher ages.

8.4 Mortality Data from Panel Studies

This section is not finished.

Chapter 9

Parent's Length of Life

Additional information about the survival of people in historical time is available from the German Life History Study (GLHS) and the Socio-economic Panel (SOEP). In both surveys respondents were asked to provide information about their parents, in particular about their parent's birth years, whether they were still alive at the interview date, and, if not, about their respective years of death. We can try to use this information to enlarge the knowledge about mortality conditions in earlier periods.[1] However, we need first to consider the specific features of the data generating process because, in this case, the information about the parents results from a sample of their children. Information is therefore only available for persons who became a parent of at least one child, and this information also depends on the child's survival to the interview dates. We first introduce the notion of left truncated data, and then use a simulation model to study possible complications. The insights gained by this study will finally be used to draw some inferences from the GLHS and SOEP data.

9.1 Left Truncated Data

1. The first problem obviously concerns the fact that the available data contain information only about those persons who became mother or father of at least one child. One possibility would be to restrict any inferences to those persons. This would allow to directly apply the standard Kaplan-Meier procedure to estimate survivor functions with partially censored data (see Section 8.3.4). On the other hand, one may also assume that mortality is independent of whether or not persons became parents of a child. This assumption would open the possibility to draw at least some inferences about the whole population. Of course, it will not be possible to estimate complete survivor functions because no information is available about death events occurring at early ages. But given the independence assumption, it might be possible to estimate survivor functions conditional on having survived to the age at which children are born.

2. In order to discuss this question we consider a simple model where we are given a population set Ω and a two-dimensional variable:

$$(T, C) : \Omega \longrightarrow \tilde{\mathcal{T}} \times \tilde{\mathcal{T}} \cup \{-1\}$$

$\tilde{\mathcal{T}} := \{0, 1, 2, \ldots\}$ is a property space for age. For each $\omega \in \Omega$, $T(\omega)$ is ω's life length, and $C(\omega)$ records the age at which ω became, for the first time, mother of a child, or is -1 if this did not happen during ω's lifetime.[2] The problem can now be stated as follows: The available data only refer to a subset of Ω, namely

$$\Omega^* := \{\omega \in \Omega \,|\, C(\omega) \geq 0\}$$

consisting of women who became a mother of at least one child. We start from the assumption that information from all children is available, ignoring their mortality up to the interview date. The question then is, how, and to what extent, can these data be used to assess the distribution of T in Ω?

3. We follow the basic idea of the Kaplan-Meier procedure to assess the distribution of T via rates (see Section 8.3.4). Assume complete observations. It would be possible, then, to create a risk set

$$\Omega_\tau := \{\omega \in \Omega \,|\, T(\omega) \geq \tau\}$$

containing all members of Ω who might die at age τ, and an event set

$$\{\omega \in \Omega_\tau \,|\, T(\omega) = \tau\}$$

containing those members of Ω_τ who actually died at age τ. From these sets one can calculate rates

$$r(\tau) := \frac{|\{\omega \in \Omega_\tau \,|\, T(\omega) = \tau\}|}{|\Omega_\tau|}$$

which can be used to find the survivor function

$$G[T](\tau) = \prod_{j=0}^{\tau-1} (1 - r(j))$$

Now, since our data only refer to Ω^*, we cannot create these sets and consequently cannot calculate the rates $r(\tau)$. One can only try to estimate these rates, but this will then require an assumption. Our assumption will be that mortality does not depend on whether, and when, people became mothers and fathers. In terms of the model, the assumption is[3]

$$r(\tau) \approx_e \tilde{r}^*(\tau) := \frac{|\{\omega \in \Omega^*_\tau \,|\, T(\omega) = \tau\}|}{|\Omega^*_\tau|}$$

[1] For previous analyzes of the SOEP data about the life lengths of parents see Schepers and Wagner (1989), and Klein (1993).

[2] For the present discussion we assume that Ω refers to women only. The same reasoning, however, applies to men with minor modifications.

[3] As in Section 8.3.4, we use the notation '$\approx_e$' to indicate that the right-hand side is assumed to be a reasonable estimate of the left-hand quantity.

where the risk set on the right-hand side is now defined by

$$\Omega^*_\tau := \{\omega \in \Omega^* \,|\, T(\omega) \geq \tau, 0 \leq C(\omega) \leq \tau\}$$

Since both this risk set and the corresponding event set can be calculated from data restricted to Ω^*, one gets estimates of the rates $r(\tau)$. Of course, this will be possible only for ages

$$\tau \geq a^+ := \min\{C(\omega) \,|\, \omega \in \Omega^*\}$$

which implies that only the conditional survivor function $G[T|T \geq a^+]$ can be estimated:

$$G[T|T \geq a^+](\tau) \approx_e \prod_{j=0}^{\tau-1}(1 - \tilde{r}^*(j)) \tag{9.1.1}$$

Notice also that in general

$$\Omega^*_\tau \neq \{\omega \in \Omega^* \,|\, T(\omega) \geq \tau\}$$

because a women in Ω^* might get her first child later than τ. In order to create suitable risk sets Ω^*_τ one has to apply the same conditioning as used for the event sets to meet the assumption that mortality does not depend on whether, and when, women become mothers.

4. An example can serve to illustrate the reasoning. We assume that Ω contains 1000 women and consider, in turn, five age classes:

0 In the age class $\tau = 0$ all 1000 women are at risk of dying, and we assume that 100 women actually die.

1 There remain 900 women who might die in the age class $\tau = 1$. We assume that 100 of these women actually die. However, some of these women will also become mothers of children. We assume that this is true of 200 women. Implied by the assumption that mortality does not depend on becoming a mother, about

$$\frac{100}{900}200 \approx 22$$

will also die; of course, they belong to the 100 persons who die in this age class.

2 There remain 800 women who might die in the age class $\tau = 2$. We assume that 200 of these women actually die. Furthermore, we assume that 300 women become mothers of a child. The assumption of equal mortality implies that about 300 / 4 = 75 of these women also die. In addition, there are 178 women who became mothers in age class $\tau = 1$, and of these about $178/4 \approx 45$ will die.

3 The remaining number of women is $800 - 200 = 600$, and we assume that 200 of these women die in the age class $\tau = 3$. Furthermore we assume that again 200 women become mothers of a child. Consequently, about $200/3 \approx 67$ of these women also will die. Furthermore, there are 358 women who became mothers before $\tau = 3$, and of these 119 will die.

4 Finally, there remain 400 women and all will die because $\tau = 4$ is the last and open-ended age class.

5. Given this situation, we can first assume that complete data are available. This would allow to calculate the survivor function in the following way:

τ	$\lvert\Omega_\tau\rvert$	$\lvert\{\omega \in \Omega_\tau \,\lvert\, T(\omega) = \tau\}\rvert$	$r(\tau)$	$G[T](\tau)$
0	1000	100	1/10	1.00
1	900	100	1/9	0.90
2	800	200	1/4	0.80
3	600	200	1/3	0.60
4	400	400	1	0.40

Obviously, the survivor function is simply proportional to the number of persons in the risk set. In a next step, we assume that data are only available for Ω^*, that is, women who gave birth to at least one child. In our example, there are altogether $200 + 300 + 200 = 700$ women. We now perform the same calculations for these women using the risk and event sets as defined above. This can be summarized in the following table:

τ	$\lvert\Omega^*_\tau\rvert$	$\lvert\{\omega \in \Omega^*_\tau \,\lvert\, T(\omega) = \tau\}\rvert$	$\tilde{r}^*(\tau)$	$G^*(\tau)$
0				1
1	200	22	0.110	g
2	478	120	0.251	$g \cdot 0.890$
3	558	186	0.333	$g \cdot 0.667$
4	372	372	1.000	$g \cdot 0.445$

For $\tau = 0$, the risk set is empty and we cannot calculate a death rate. Consequently, we also cannot estimate the value of the survivor function for $\tau = 1$ which, in the table, is substituted by the unknown value g. For $\tau > 0$ it is possible, however, to create risk and event sets and calculate corresponding rates $\tilde{r}^*(\tau)$. And these rates can finally be used to derive the values of the conditional survivor function

$$G[T|T \geq a^+](\tau) = \frac{G[T](\tau)}{G[T](a^*)} \approx_e \frac{1}{g}G^*(\tau)$$

where $a^+ = 1$ in the present example.

6. The important point is to recognize the difference between the unconditional rates

$$r^*(\tau) := \frac{|\{\omega \in \Omega^* \,|\, T(\omega) = \tau\}|}{|\{\omega \in \Omega^* \,|\, T(\omega) \geq \tau\}|}$$

and the rates $\tilde{r}^*(\tau)$ defined above. Using the rates $r^*(\tau)$ would result in a survivor function for the variable T^* defined for the reference set Ω^*. But this survivor function will not, in general, be proportional to a conditional survivor function for the variable of interest, T, which is defined for the reference set Ω. In order to calculate a conditional survivor function for T one needs the rates $\tilde{r}^*(\tau)$, see formula (9.1.1). The risk sets Ω^*_τ from which the rates $\tilde{r}^*(\tau)$ are derived take into account the temporal nature of becoming a member of Ω^*. In our example, a woman becomes a member of Ω^* after the birth of her first child. Corresponding observations are therefore called *left truncated*, in this example, left truncated at the age of first child-bearing. Since our observations of death events only relate to members of Ω^*, the risk of an observed death at the age τ only relates to persons who became members of Ω^* until τ. This argument will again be used in Section 9.2.2.

9.2 Selection by Survival

Before applying the method discussed in the previous section to the GLHS and SOEP data we need to discuss the additional complications that result from a retrospective survey of children who are asked about their parents. In order to understand some of the problems that might result from this specific data generating process we use a simulation model.

9.2.1 The Simulation Model

1. The basic idea is to simulate data for a set of women according to a known survivor function and then to compare this known function with estimates based on information from the women's children who survived until some fixed interview date. In the first version of the model we refer to a set of $N = 10000$ women all born in the year $t_0 := 1900$; this set will be denoted by Ω. We assume that these women survive according to the 1891–1900 period life table for Germany (see Table 7.4-3 in Section 7.4.2); the corresponding age-specific death rates will be denoted by δ^f_τ. Additional assumptions concern the birth of children.[4] We assume age- and parity-specific birth rates

$$\beta_{\tau,k} := \frac{\text{Number of women giving birth to a further child at age } \tau}{\text{Number of women aged } \tau \text{ and having } k \text{ children}}$$

[4]Women, as well as men, can become parents in different ways. In the model we only consider women who might become mothers by giving birth to children.

Box 9.2-1 Skeleton of the simulation model.

```
For each ω ∈ Ω do:
      n(ω) := 0;                    # counter for ω's children
      For (τ = 0, ..., 100 ) {
            Get a random number ε;
            If (ε ≤ β_{τ,n(ω)})
               add one child to n(ω), create a new entry
               in Ω^c, and record the mother's identification
               number and age;
            Get another random number ε;
            If (ε ≤ δ^f_τ)
               goto L1;
      }
L1:
      Record that ω died at age τ and has given birth to c(ω)
      children, also record for all children the mother's age at death;

For each ω ∈ Ω^c do:
      For (τ = 0, ..., 100 ) {
            Get a random number ε;
            If (ε ≤ δ^c_τ)
               goto L2;
      }
L2:
      Record that ω died at age τ;
```

In order to arrive at a simulation model that roughly corresponds to the historical situation these rates are calculated from a subsample of the census that took place in Germany in the year 1970 (see Section 12.2.1). For each women who survived until 1970, this sample contains information about the birth years of up to 12 children. For the calculation of age- and parity-specific birth rates we have used all of these women who were born between 1870 and 1925. These rates are only used to set up our simulation model, we therefore do not pay attention to historical accuracy.

2. We can thus think of a second reference set, Ω^c, containing identification numbers of all children born of the women in Ω. Of course, the number of members of Ω^c is not known in advance but depends on the death rates δ^f_τ and the birth rates $\beta_{\tau,k}$. But given these rates, we can finally create two lists. One list containing, for each women in Ω, her identification number, her death year, and her number of children. And another list that contains, for each child in Ω^c, an identification number, the birth year, and the identification number of the mother. In addition, in order

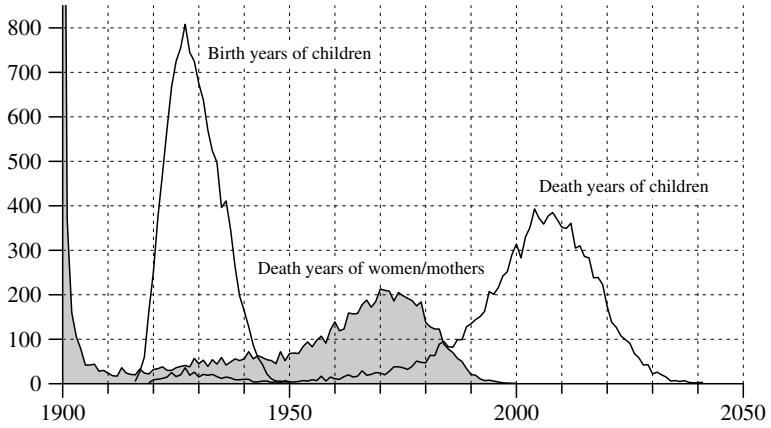


Fig. 9.2-1 Frequency distributions of birth and death years in the simulated data set.

to simulate a retrospective survey, we assume that the children survive according to the 1960–1962 period life table for women (see Table 7.4-3 in Section 7.4.2); the corresponding age-specific death rates will be denoted by δ^c_τ. So we can add, for each child in the second list, also a death year.

3. Box 9.2-1 depicts the algorithm that we have used to generate the data for the simulation model. In this description, ϵ refers to a draw from random numbers which are equally distributed in the interval from 0 to 1. Using this algorithm we get the first list with $N = 10000$ entries that record the identification numbers of the women in Ω, their age at death, and their number of children. Of these women, 4776 have at least one child.[5] We also get the second list which, in our implementation of the model, contains entries for 11407 children. Figure 9.2-1 shows a frequency distribution of the years in which the women in Ω died on a historical time axis. Also shown are frequency distributions of the birth and death years of the children. Note that the algorithm is based on the assumption that women's survival is independent of their giving birth to children. Problems that might result from a violation of this assumption can therefore not be checked within this model.

9.2.2 Considering Left Truncation

1. Before using the model to discuss the question whether we might be able to recover the survivor function of the members of Ω based on information resulting from a retrospective survey of their children, we illustrate the

[5] One should note that, based on the 1891–1900 period life table, only 68 % of the women survived age 20, and only 60 % survived age 40.

importance of correctly taking into account left truncated observations. What we want to recover is some part of the distribution of the variable

$$T : \Omega \longrightarrow \tilde{\mathcal{T}} := \{0, 1, 2, 3, \ldots\}$$

that records the life length of the members of Ω. Of course, our observations refer at best to a subset of Ω that consists of those members of Ω who gave birth to at least one child. This subset will be denoted by Ω^*. We can now again define a variable

$$T^* : \Omega^* \longrightarrow \tilde{\mathcal{T}} := \{0, 1, 2, 3, \ldots\}$$

that records the life length of the members of Ω^*. However, as already mentioned in Section 9.1, it is important to recognize that the distribution of T^* will not, in general, be identical with a conditional distribution of T.

2. Referring to the simulation model of the previous section, we have defined the distribution of T by the death rates δ^f_τ. The survivor function of T is therefore given by

$$G[T](\tau) \;=\; \prod_{j=0}^{\tau-1} (1 - \delta^f_j)$$

Obviously, in order to recover (some part of) this survivor function we need estimates of the death rates δ^f_τ. However, these death rates are systematically different from the death rates

$$r^*(\tau) \;:=\; \frac{|\{\omega \in \Omega^* \,|\, T^*(\omega) = \tau\}|}{|\{\omega \in \Omega^* \,|\, T^*(\omega) \geq \tau\}|}$$

which correspond to the variable T^* and might be used to calculate its survivor function. In order to find estimates of δ^f_τ, we need to take into account that women only become members of Ω^* when they have given birth to a first child. We therefore consider a two-dimensional variable

$$(T^*, C^*) : \Omega^* \longrightarrow \tilde{\mathcal{T}} \times \tilde{\mathcal{T}}$$

where T^* is defined as before and C^* records the age at which members of Ω^* gave, for the first time, birth to a child. This then allows to define a rate function

$$\tilde{r}^*(\tau) \;:=\; \frac{|\{\omega \in \Omega^* \,|\, T^*(\omega) = \tau\, C^*(\omega) \leq \tau\}|}{|\{\omega \in \Omega^* \,|\, T^*(\omega) \geq \tau, C^*(\omega) \leq \tau\}|}$$

The denominator counts the number of members of the risk set at τ, defined as

$$\Omega^*_\tau \;:=\; \{\omega \in \Omega^* \,|\, T^*(\omega) \geq \tau, C^*(\omega) \leq \tau\}$$

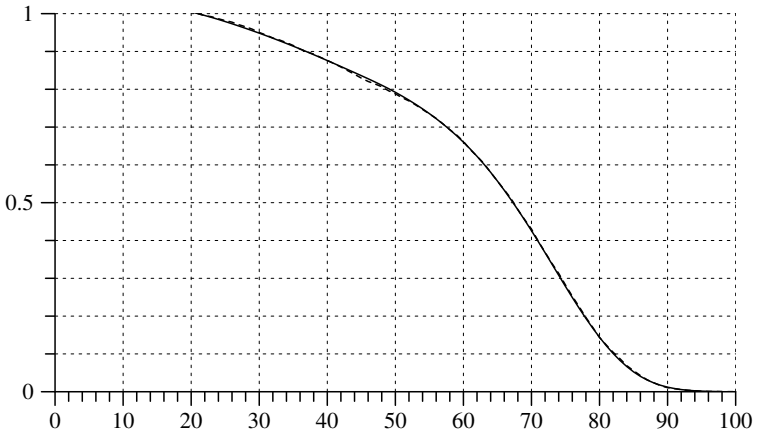


Fig. 9.2-2 Survivor functions, conditional on $\tau \geq 21$, from the 1891–1900 period life table (solid line) and from women with at least one child in the simulated data set (dotted line).

that is, members of Ω^* who actually have given birth to a first child not later than τ; and the numerator counts the number of members of the risk set who actually died at the age τ. Obviously, $\tilde{r}^*(\tau) \neq r^*(\tau)$, but $\tilde{r}^*(\tau)$ is the death rate of women who actually are members of Ω^* *at the age of* τ and, as we have construed the model, is a reasonable estimate of δ^f_τ. We therefore should use $\tilde{r}^*(\tau)$ to estimate a conditional version of the survivor function $G[T]$.

3. In principle, it would be possible to obtain estimates of $\tilde{r}^*$ from the age at the first birth onward. Since this rate is zero up to the age of the first observed death in Ω^*, one might as well start at this age, say a^*,[6] so that the conditional survivor function is then

$$\tilde{G}^*_{a^*}(\tau) := \prod_{j=a^*}^{\tau-1} (1 - \tilde{r}^*(j))$$

It might be taken as an estimate of the conditional survivor function $G[T|T \geq a^*]$. To illustrate, we use the simulated data set from our model. Assuming complete knowledge about all women in Ω^*, we find that the earliest death occurs at age 19. However, this occurs only once, and at $\tau = 20$ there is no death at all. We therefore define $a^* := 21$ and, given complete knowledge, can directly calculate $\tilde{G}^*_{a^*}$. This is shown in Figure 9.2-2 as a dotted line. Also shown as a solid line is $G[T|T \geq a^*]$ calculated

[6] Of course, due to the small number of cases in a sample of observations, $\tilde{r}^*(a^*)$ might not be a good estimate of $\delta^f(a^*)$ and one should condition on some later age. In fact, it might happen that $\tilde{r}^*(a^*) = 1$ so that one cannot find a reasonable estimate of a survivor function beginning at a^*.

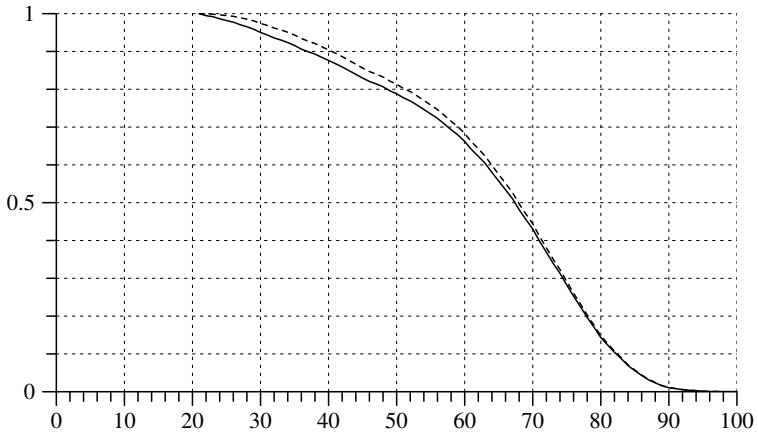


Fig. 9.2-3 Conditional survivor functions $\tilde{G}^*_{a^*}$ (solid line) and $G[T^*|T^* \geq a^*]$ calculated from the simulated data set with $a^* = 21$.

from the 1891-1900 period life table for women. Obviously, both curves agree quite well. On the other hand, if we had not taken into account the fact that women become members of Ω^* only after having given birth to a first child, but estimated the survivor function $G[T^*|T^* \geq a^*]$, the result would be systematically biased as a consequence of the inequality $r^*(\tau) \leq \tilde{r}^*(\tau)$. This is illustrated by Figure 9.2-3 where the solid line shows $\tilde{G}^*_{a^*}$ and the dotted line shows $G[T^*|T^* \geq a^*]$.

4. The fact that women become members of Ω^* only after the birth of a child is formally equivalent to treating the observations as left truncated at the age at first birth. Of course, nothing is wrong with estimating the survivor function of T^* instead of $\tilde{G}^*_{a^*}$. The argument has only shown that one should use the latter one if the interest is in recovering part of the distribution of T. One might also notice that, while $G[T^*]$ refers to a well-defined statistical variable, this cannot be said of $\tilde{G}^*_{a^*}$. This function actually results from a mixture of rate functions. This is seen by a partition of Ω^* into subsets $\Omega^*_{[a]} := \{\omega \in \Omega^* \,|\, C^*(\omega) = a\}$, consisting of those members of Ω^* who had a first birth at the age a. Defining rate functions for these subsets by

$$\tilde{r}^*_a(\tau) := \frac{|\{\omega \in \Omega^*_{[a]} \,|\, T^*(\omega) = \tau\}|}{|\{\omega \in \Omega^*_{[a]} \,|\, T^*(\omega) \geq \tau\}|}$$

one can express $\tilde{r}^*(\tau)$ as a mixture

$$\tilde{r}^*(\tau) = \sum_{a \leq \tau} \tilde{r}^*_a(\tau)\, w_a(\tau)$$

where the weights, defined as

$$w_a(\tau) := \frac{|\{\omega \in \Omega^*_{[a]} \,|\, T^*(\omega) \geq \tau\}|}{\sum_{a' \leq \tau} |\{\omega \in \Omega^*_{[a']} \,|\, T^*(\omega) \geq \tau\}|}$$

reflect the composition of the risk set at τ.

9.2.3 Using Information from Children

1. We now turn to the question of how to estimate conditional survivor functions for the members of Ω when we only have information from the children, that is, members of Ω^c. So we need to take into account the relationship between Ω^c and Ω^*. To make this explicit, we introduce a variable (function)

$$m : \Omega^c \longrightarrow \Omega^*$$

such that for each child $\omega \in \Omega^c$, $m(\omega)$ refers to the mother of ω in Ω^*. Conversely, for each women $\omega \in \Omega^*$, $m^{-1}(\{\omega\})$ is the set of her children in Ω^c. Now let $\bar{\Omega}^c$ denote a simple random sample from Ω^c. This induces a random sample from Ω^*, namely

$$\bar{\Omega}^* := \{\omega \in \Omega^* \,|\, \text{there is an } \omega' \in \bar{\Omega}^c \text{ with } m(\omega') = \omega\}$$

But $\bar{\Omega}^*$ is not a simple random sample from Ω^* because women with more children are more frequent in $\bar{\Omega}^*$ than in Ω^*. This should be taken into account when estimating $\tilde{r}^*(\tau)$ from information provided by the children in the sample $\bar{\Omega}^c$.

2. A further problem concerns the temporal nature of the membership of women in Ω^*. As has been discussed in the previous section, given the data generating process assumed in our simulation model, a women belongs to Ω^* as soon as she has given birth to her first child. The definition of the rates $\tilde{r}^*$ makes the condition explicit by including the variable C^* referring to the age at the first birth. Therefore, if ω is any member of the sample $\bar{\Omega}^c$, one should not condition on the mother's age when giving birth to ω, but on the age of her first child-bearing. To illustrate, we use the data from the simulation model and compare two fictitious samples: $\bar{\Omega}^c_1$ contains all first-born children from Ω^c, and $\bar{\Omega}^c_2$ contains all last-born children from Ω^c. Of course, both samples provide the same information about the life length of women in Ω^*. But there are now different ways to select truncation times. If we condition on the age of the mothers when giving birth to the children in the samples, we get the results shown in Figure 9.2-4. Obviously, conditioning on the mother's age when giving birth to her last child would result in an extremely biased estimate.

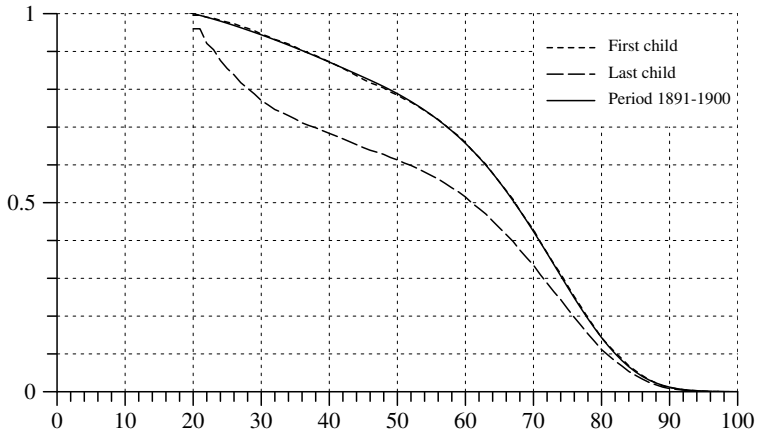


Fig. 9.2-4 Comparison of conditional survivor functions calculated from two different samples from the simulated data set.

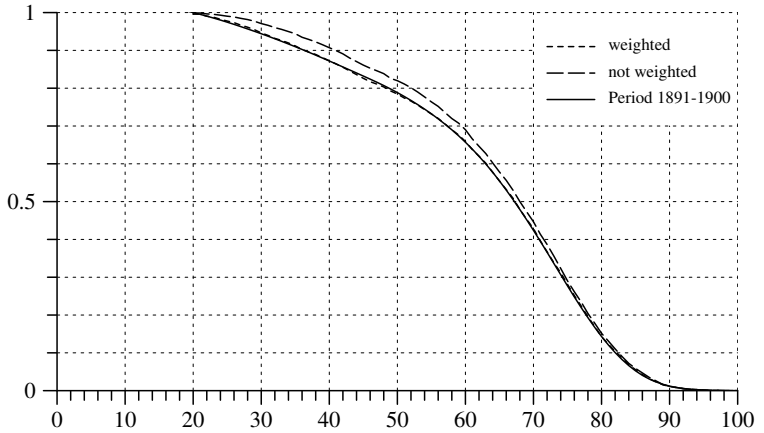


Fig. 9.2-5 Comparison of conditional survivor functions estimated with, and without, weights from the simulated data set.

3. In order to avoid this mistake, we should, ideally, have values of the following variable:

$$(T^*_c, C^*_c, N^*_c) : \Omega^c \longrightarrow \tilde{\mathcal{T}} \times \tilde{\mathcal{T}} \times \{1, 2, 3, \ldots\}$$

where $T^*_c(\omega)$ provides information about the (possibly censored) life length of ω's mother, $C^*_c(\omega)$ provides information about the mother's age at *first* child-bearing, and $N^*_c(\omega)$ counts the mother's number of children. Since N^*_c will be used to provide weights for the observations in the sample $\bar{\Omega}^c$,

this should be the number of children surviving up to the time when the sample is drawn. Now, assuming that this information is available from a simple random sample $\bar{\Omega}^c$, the rates $\tilde{r}^*$ can be estimated in the following way:[7]

$$\tilde{r}^*(\tau) \approx_e \tilde{r}^*_w(\tau) := \frac{\sum_{\omega\in\bar{\Omega}^c} \frac{1}{N^*_c(\omega)} I[T^*_c = \tau, C^*_c \le \tau](\omega)}{\sum_{\omega\in\bar{\Omega}^c} \frac{1}{N^*_c(\omega)} I[T^*_c \ge \tau, C^*_c \le \tau](\omega)}$$

To illustrate, we use again data from the simulation model. Figure 9.2-5 compares conditional survivor functions calculated from estimated rates $\tilde{r}^*_w(\tau)$ and from analogously defined rates where the weights are dropped.[8] The figure clearly indicates that one should use the weights $1/N^*_c$ if this information is available.

4. However, this information might not be available and it is important, therefore, that there is also another and simpler way to arrive at reasonable estimates. In order to explain this possibility consider the risk set

$$\Omega^*_\tau = \{\omega \in \Omega^* \,|\, T^*(\omega) \ge \tau, C^*(\omega) \le \tau\}$$

at τ. The death rates to be estimated can then be written as

$$\tilde{r}^*(\tau) = \frac{|\{\omega \in \Omega^*_\tau \,|\, T^*(\omega) = \tau\}|}{|\Omega^*_\tau|}$$

By assumption, these rates do not depend on the number of children born of members of Ω^*_τ until τ, and also do not depend on the children's birth dates. To make this explicit, we may partition the risk sets into subsets according to the number of children born until τ. Let $K^*_\tau(\omega)$ denote the number of children born of ω until τ. Each risk set Ω^*_τ may then be written as a union of subsets

$$\Omega^*_{\tau,k} := \{\omega \in \Omega^*_\tau \,|\, K^*_\tau(\omega) = k\}$$

taken over all possible values of k. Furthermore, we can define death rates for these subsets,

$$\tilde{r}^*_k(\tau) := \frac{|\{\omega \in \Omega^*_{\tau,k} \,|\, T^*(\omega) = \tau\}|}{|\Omega^*_{\tau,k}|}$$

[7] The notation uses *indicator variables*. If X is any statistical variable with a possible value $\tilde{x}$, then

$$I[X = \tilde{x}](\omega) := \begin{cases} 1 & \text{if } X(\omega) = \tilde{x} \\ 0 & \text{otherwise} \end{cases}$$

[8] In the calculation we have used all observations from Ω^c, but basically the same differences would result from a simple random sample from Ω^c.

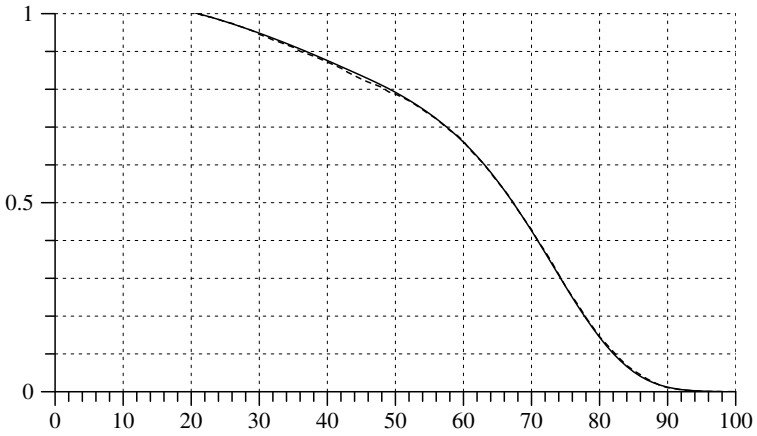


Fig. 9.2-6 Conditional survivor function estimated from the rates $\tilde{r}^*_c(\tau)$, compared with a conditional survivor function from the 1891-1900 period life table.

However, by assumption these rates are all (approximately) identical with the death rate $\tilde{r}^*(\tau)$. Consequently, we do not need weights when we only use information from children born until τ. Instead, we can directly refer to the sets of children born of women in $\Omega^*_{\tau,k}$ which can be defined by

$$\Omega^c_{\tau,k} := m^{-1}(\Omega^*_{\tau,k})$$

The death rates $\tilde{r}^*_k(\tau)$ may then be written as

$$\tilde{r}^*_k(\tau) \approx_e \frac{|\{\omega \in \Omega^c_{\tau,k} \,|\, T^*_c(\omega) = \tau\}|}{|\Omega^c_{\tau,k}|}$$

and, since these rates are approximately identical across the subsets, we might finally write

$$\tilde{r}^*(\tau) \approx_e \tilde{r}^*_c(\tau) := \frac{|\{\omega \in \Omega^c \,|\, T^*_c(\omega) = \tau, S^*_c(\omega) \le \tau\}|}{|\{\omega \in \Omega^c \,|\, T^*_c(\omega) \ge \tau, S^*_c(\omega) \le \tau\}|} \qquad (9.2.1)$$

where now $S^*_c(\omega)$ is the age of ω's mother at the birth of ω. Notice that this approach does not require any weights and also requires no information about the mothers age at her first child-bearing.

5. To illustrate the argument we use again data from the simulation model. We take into account all children in Ω^c but, for the calculation of the rates $\tilde{r}^*_c(\tau)$ only use information from children born not later than τ. Of course, this simply means to use all information from Ω^c and, for each $\omega \in \Omega^c$, treat the observation about ω's mother as left truncated at $S^*_c(\omega)$.[9] Figure 9.2-6

[9] One can use, therefore, any standard Kaplan-Meier procedure that allows for left truncated data. We have used TDA's `dple` procedure.

shows the conditional survivor function calculated from the rates $\tilde{r}^*c(\tau)$. This function obviously agrees quite well with the 1891-1900 period life table that was used to generate the data. Of course, the result would be basically the same if we had used as simple random sample from Ω^c.

9.2.4 Retrospective Surveys

1. In the previous section we assumed that we have data from a simple random sample from the complete set of children, Ω^c. However, our data actually result from a retrospective survey performed in some specific year, say t, and we therefore have to take into account that not all members of Ω^c survive until t. Fortunately, the approach to estimate δ_τ^f via the rates $\tilde{r}_c^*(\tau)$ that was discussed in the previous section can also be applied to a retrospective sample if we make the additional assumption that children's life lengths are independent of their mother's life length.[10] To explain the argument, let T^c denote the life length of children in the reference set Ω^c. On a historical time axis, if mothers are born in the year t_0, each child $\omega \in \Omega^c$ survives until $t_0 + S_c^*(\omega) + T^c(\omega)$ (as already introduced, $S_c^*(\omega)$ is the age of the mother when ω was born). The set of children who survive at least until the year t is therefore given by

$$\Omega^c[t] := \{\omega \in \Omega^c \,|\, t_0 + S_c^*(\omega) + T^c(\omega) \geq t\}$$

In the simulation model introduced in Section 9.2.1 we assumed $t_0 = 1900$. Based on this assumption, Figure 9.2-1 shows the survival of children in historical time.

2. Now assume a retrospective survey performed in the year t. The sample is then drawn from the reference set $\Omega^c[t]$. Following the approach discussed in the previous section, we can calculate rates

$$\tilde{r}_{c,t}^*(\tau) := \frac{|\{\omega \in \Omega^c[t] \,|\, T_c^*(\omega) = \tau, S_c^*(\omega) \leq \tau\}|}{|\{\omega \in \Omega^c[t] \,|\, T_c^*(\omega) \geq \tau, S_c^*(\omega) \leq \tau\}|}$$

which are defined analogously to the rates $\tilde{r}_c^*(\tau)$ introduced in (9.2.1). In order to see that the rates $\tilde{r}_{c,t}^*(\tau)$ are reasonable estimates of the rates $\tilde{r}_c^*(\tau)$, their definition might be written in the following way:

$$\tilde{r}_{c,t}^*(\tau) = \frac{|\{\omega \in \Omega^c \,|\, T_c^*(\omega) = \tau, S_c^*(\omega) \leq \tau, S_c^*(\omega) + T^c(\omega) \geq t - t_0\}|}{|\{\omega \in \Omega^c \,|\, T_c^*(\omega) \geq \tau, S_c^*(\omega) \leq \tau, S_c^*(\omega) + T^c(\omega) \geq t - t_0\}|}$$

The further argument proceeds in terms of conditional frequencies. Using

[10] This assumption, already built into the simulation model in Section 9.2.1, is probably not completely true. However, for the moment we will base our argument on this assumption.

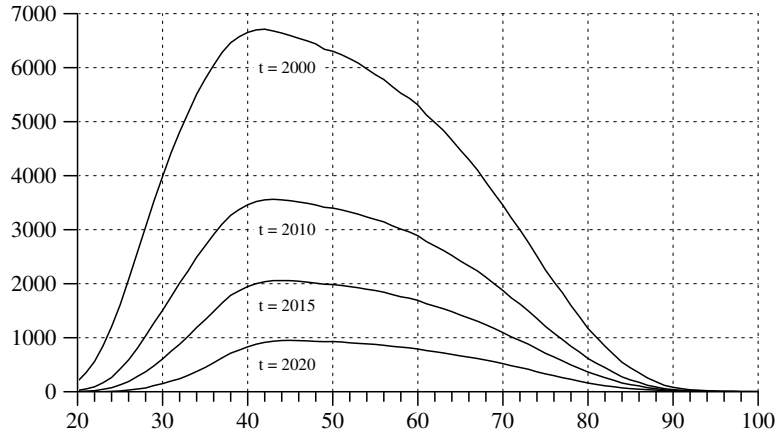


Fig. 9.2-7 Sizes of the risk sets $\Omega_\tau^c[t]$, depending on τ, calculated from four retrospective surveys of the simulated data set in the years $t = 2000, 2010, 2015$, and 2020.

an abbreviated notation, we may write:

$$\begin{aligned}
\tilde{r}_{c,t}^*(\tau) &= \frac{\mathrm{P}(T_c^* = \tau, S_c^* \leq \tau, S_c^* + T^c \geq t - t_0)}{\mathrm{P}(T_c^* \geq \tau, S_c^* \leq \tau, S_c^* + T^c \geq t - t_0)} \\
&= \frac{\mathrm{P}(S_c^* + T^c \geq t - t_0 \,|\, T_c^* = \tau, S_c^* \leq \tau)}{\mathrm{P}(S_c^* + T^c \geq t - t_0 \,|\, T_c^* \geq \tau, S_c^* \leq \tau)} \frac{\mathrm{P}(T_c^* = \tau, S_c^* \leq \tau)}{\mathrm{P}(T_c^* \geq \tau, S_c^* \leq \tau)} \\
&= \tilde{r}_c^*(\tau) \frac{\mathrm{P}(S_c^* + T^c \geq t - t_0 \,|\, T_c^* = \tau, S_c^* \leq \tau)}{\mathrm{P}(S_c^* + T^c \geq t - t_0 \,|\, T_c^* \geq \tau, S_c^* \leq \tau)}
\end{aligned}$$

Now, given the assumption mentioned at the beginning, that, conditional on $S_c^* \leq \tau$, the survival of children does not depend on the survival of their mothers, the last term on the right-hand side becomes approximately

$$\frac{\mathrm{P}(S_c^* + T^c \geq t - t_0 \,|\, S_c^* \leq \tau)}{\mathrm{P}(S_c^* + T^c \geq t - t_0 \,|\, S_c^* \leq \tau)}$$

and may be omitted.

3. There is, however, a further difficulty resulting from retrospective surveys. The later the year t in which the survey is performed, the smaller is the number of children who might participate in the survey, and consequently also the risk set to be used for the estimation of the death rates $\tilde{r}_{c,t}^*$ becomes smaller. This is shown in Figure 9.2-7 which is based on the data from our simulation model. Shown are the functions

$$\tau \longrightarrow \Omega_\tau^c[t] := \{\omega \in \Omega^c[t] \,|\, T_c^*(\omega) \geq \tau, S_c^*(\omega) \leq \tau\}$$

as they result from four fictitious retrospective surveys performed in the

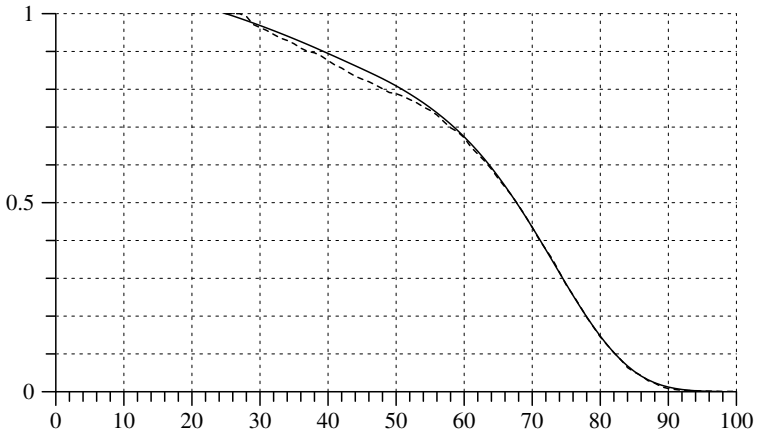


Fig. 9.2-8 Conditional survivor functions, estimated from $\Omega^c[2010]$ (dotted line) and calculated from the 1891–1900 period life table (solid line), both beginning at $a^* = 25$.

years $t = 2000, 2010, 2015$, and 2020. The possible problem concerns estimation with left truncated data. Contrary to the standard Kaplan-Meier procedure with right censored data only, the risk set is very small at the beginning and may not allow reliable estimates of the death rates. Due to the cumulative nature of the calculation of survivor functions from these rates, any imprecisions introduced at the beginning will then propagate to values of the survivor function at later ages. To illustrate, we use the simulated data set and perform a retrospective survey in the year $t = 2010$. We assume that all children who survive this year, that is about 20 % of the 11407 children in Ω^c, participate in the survey and provide information about their mothers. Nevertheless, we can only begin to estimate a conditional survivor function at $a^* = 25$ as shown in Figure 9.2-8.

9.3 Inferences from the GLHS and SOEP Data

We now use the methods discussed in the previous sections to draw some inferences from the GLHS and SOEP data. We begin with a brief data description, then estimate survivor functions, and finally show plots of the death rates.

9.3.1 Description of the Data

1. We briefly describe the available data. The basic figures are shown in Table 9.3-1. From the GLHS we use all studies which are currently available in the *Zentralarchiv für empirische Sozialforschung* (see Section 14.1).

a) The first study was LV I. The 2171 respondents were born in the periods 1929 – 31, 1939 – 41, and 1949 – 51; the interviews were conducted in the years 1981 – 83. In 2120 cases respondents were able to provide a valid birth year of their mother. Of these mothers, 732 died before the interview date, 1386 were still alive, and for two mothers we have no information. Complete information is therefore available for 2118 mothers. In 8 cases this information is inconsistent or implausible, for example, the birth year of the respondent is greater than the death year of the mother.[11] If we exclude these cases there finally remain 2110 cases in which we know: the birth year of the mother, whether she died before the interview date, and, if she died, also the death year. Similarly, we get valid information for 2044 fathers.

b) The second study was LV II and involved respondents born in the years 1919 – 21. This study was conducted in two parts: LV IIA with interviews during 1985 – 86, and LV IIT with interviews during 1987 – 88. In the same way as explained for LV I we get valid information about the lifetimes of $387 + 956 = 1343$ mothers and $382 + 943 = 1325$ fathers.

c) The third study was LV III and involved respondents born in the periods 1954 – 56 and 1959 – 61. From this study we get valid information about 1954 mothers and 1911 fathers.

2. Comparable information is available from the third wave of the SOEP conducted in 1986. All members of subsample A of the SOEP were asked to provide information about birth years of their parents, whether parents died before the interview date and, if they died, about death years. In order to get data comparable with the GLHS, we selected only persons with a German citizenship. As shown in Table 9.3-1, there are 8021 persons from which we get valid information about 7746 mothers and 7614 fathers. Taking the GLHS and SOEP data together, we finally have valid information about 13153 mothers and 12894 fathers.

3. We prepared two data files for further analysis, one for mothers and the other one for fathers. Both files contain values of four variables:

B^f := birth year of the mother

P^f := birth year of the child (respondent)

E^f := 1 if mother died before the interview date, 0 otherwise

D^f := mother's death year, or the year of the interview, depending on the value of E^f

Variables in the data file for fathers are defined accordingly and will be denoted by B^m, P^m, E^m, and D^m.

[11] In addition to inconsistent cases we also exclude cases with a life length which is greater than 105 years. For women we also require that the age at which the women gave birth to her child (the respondent) is not greater than 51 years.

Table 9.3-1 Information about lifetimes of mothers and fathers which is available in the GLHS and SOEP data sets.

	LV I	LV IIA	LV IIT	LV III	SOEP
Interview dates	1981-83	1985-86	1987-88	1989	1986
Respondents	2171	407	1005	2008	8021
Mothers					
- valid birth year	2120	390	962	1954	7819
- still alive	1386	24	43	1766	4872
- known death year	732	366	919	188	2911
- no information	2	0	0	0	36
- complete information	2118	390	962	1954	7783
- dismissed	8	3	6	0	37
- remaining cases	2110	387	956	1954	7746
- still alive	1385	24	43	1766	4854
- died	725	363	913	188	2892
Fathers					
- valid birth year	2062	386	955	1916	7699
- still alive	909	1	8	1460	3586
- known death year	1150	384	945	451	4053
- no information	3	1	2	5	60
- complete information	2059	385	953	1911	7639
- dismissed	15	3	10	0	25
- remaining cases	2044	382	943	1911	7614
- still alive	909	1	8	1460	3577
- died	1135	381	935	451	4037

9.3.2 Survivor Functions of Parents

1. We now apply the method discussed in the previous section to the data introduced in Section 9.3.1. Since we already know that mortality conditions have substantially changed during the last 100 years, we consider birth cohorts as defined in Table 9.3-2.[12] To develop the argument we consider variables $\hat{T}_c^f$ and $\hat{T}_c^m$ representing the life length of women and men who belong to a birth cohort indexed by c. Derivable from the variables introduced at the end of Section 9.3.1, available data are given by variables

$$C_c^f := P_c^f - B_c^f \quad \text{and} \quad C_c^m := P_c^m - B_c^m$$

which record the ages at which persons belonging to birth cohort c became mothers or fathers, and variables

$$T_c^f := D_c^f - B_c^f \quad \text{and} \quad T_c^m := D_c^m - B_c^m$$

which record the knowledge about the life length. If $E_c^f(\omega) = 1$, $T_c^f(\omega) = \hat{T}_c^f(\omega)$ is the known life length of ω; otherwise, the information is censored

[12] Compared with the figures in Table 9.3-1 the total number of cases is slightly smaller because persons born before 1870 or after 1939 have been omitted.

Table 9.3-2 Definition of birth cohorts used in the estimation of survivor functions.

		Mothers			Fathers		
Cohort	Birth years	died	alive	total	died	alive	total
C1	1870 – 1879	271	0	271	528	0	528
C2	1880 – 1889	1064	10	1074	1393	12	1405
C3	1890 – 1899	1698	170	1868	1591	101	1692
C4	1900 – 1909	1123	954	2077	1685	600	2285
C5	1910 – 1919	438	1456	1894	907	1011	1918
C6	1920 – 1929	272	2467	2739	464	2035	2499
C7	1930 – 1939	123	2219	2342	196	1773	1969

and we only know that $\hat{T}_c^f(\omega) \geq T_c^f(\omega)$. For variables pertaining to men the interpretation is analogous.

2. To illustrate the calculations we refer to women belonging to birth cohort C4. The data are shown in Table 9.3-3. The column labeled (a) shows the risk sets. As discussed in the previous section, the risk set at age τ contains all women who did not die before τ and became a mother not later than τ.[13] In this example, the youngest age for which we know of a child is 15; risk sets can therefore be calculated only for ages $\tau \geq \tau^* = 15$. The next column, labeled (b), shows the number of death events. Then follows column (d) providing the number of censored cases which are required to update the risk sets. As shown by the definition

$$\mathcal{R}^*(\tau) := \{\omega \,|\, T_c^f(\omega) \geq \tau, C_c^f(\omega) \leq \tau\}$$

women belong to a risk set only until the maximal value of T_c^f, that is, until a death event occurs or until the interview date (of their children).

3. The information in Table 9.3-3 suffices to calculate death rates. For example, $r^*(20) = 1/100$ and $r^*(80) = 33/507$. These rates can then be used to estimate the survivor function

$$G^*(\tau) = g_{\tau^*} \prod_{j=\tau^*}^{\tau-1} (1 - r^*(j))$$

Of course, we do not know g_{τ^*}, that is, the proportion of women who survived age 14. So we can only estimate a conditional survivor function

$$G[\hat{T}_c^f | \hat{T}_c^f \geq \tau^*] \approx_e \prod_{j=\tau^*}^{\tau-1} (1 - r^*(j))$$

[13] Of course, from our data we do not know when women actually gave birth to a first child. Whether this has implications for the quality of the estimates will be discussed in a later section.

Table 9.3-3 Mortality data for mothers belonging to birth cohort C4 in the merged GLHS and SOEP data set.

(a) Size of risk set at age τ.
(b) Number of deaths at age τ.
(c) Number of censored cases at age τ.
(d) Values of the conditional survivor function at age τ.

τ	(a)	(b)	(c)	(d)	τ	(a)	(b)	(c)	(d)
15	1	0	0	1.000	52	1901	4	0	0.878
16	2	0	0	1.000	53	1897	15	0	0.876
17	3	0	0	1.000	54	1882	13	0	0.869
18	18	0	0	1.000	55	1869	21	0	0.863
19	45	0	0	1.000	56	1848	7	0	0.854
20	100	1	0	1.000	57	1841	17	0	0.850
21	183	1	0	0.990	58	1824	14	0	0.843
22	266	2	0	0.985	59	1810	18	0	0.836
23	347	0	0	0.977	60	1792	20	0	0.828
24	435	2	0	0.977	61	1772	19	0	0.818
25	556	1	0	0.973	62	1753	15	0	0.810
26	690	3	0	0.971	63	1738	23	0	0.803
27	781	4	0	0.967	64	1715	18	0	0.792
28	928	1	0	0.962	65	1697	33	0	0.784
29	1075	3	0	0.961	66	1664	23	0	0.769
30	1217	3	0	0.958	67	1641	36	0	0.758
31	1327	2	0	0.956	68	1605	32	0	0.741
32	1427	5	0	0.954	69	1573	24	0	0.727
33	1512	9	0	0.951	70	1549	41	0	0.715
34	1597	5	0	0.945	71	1508	39	0	0.697
35	1677	6	0	0.942	72	1469	54	32	0.679
36	1740	5	0	0.939	73	1383	53	53	0.654
37	1800	5	0	0.936	74	1277	56	57	0.629
38	1864	9	0	0.934	75	1164	53	43	0.601
39	1903	13	0	0.929	76	1068	55	30	0.574
40	1929	12	0	0.923	77	983	42	125	0.544
41	1945	2	0	0.917	78	816	57	96	0.521
42	1952	5	0	0.916	79	663	42	114	0.484
43	1957	7	0	0.914	80	507	33	85	0.454
44	1957	5	0	0.910	81	389	20	78	0.424
45	1956	13	0	0.908	82	291	12	70	0.402
46	1947	7	0	0.902	83	209	21	48	0.386
47	1943	10	0	0.899	84	140	12	34	0.347
48	1935	8	0	0.894	85	94	5	41	0.317
49	1928	8	0	0.891	86	48	0	39	0.300
50	1920	7	0	0.887	87	9	0	5	0.300
51	1913	12	0	0.884	88	4	0	4	0.300

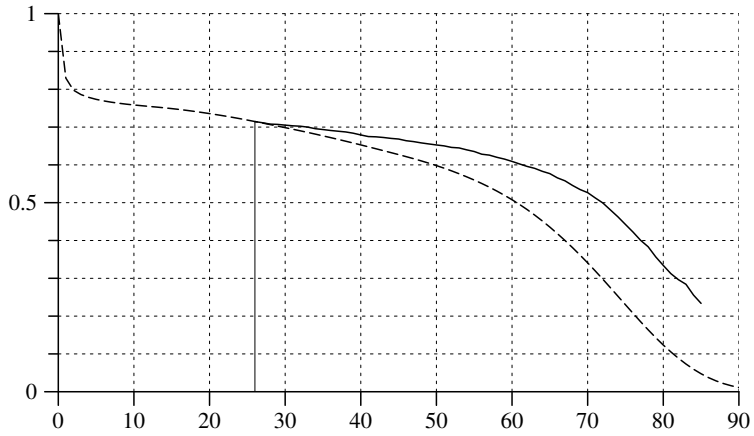


Fig. 9.3-1 Female survivor function of the German period life table 1901/10 (dotted line) and conditional survivor function from Table 9.3-3.

which is shown in the last column of Table 9.3-3 labeled (d).

4. Since this approach to estimate a conditional survivor function depends on a previous estimation of rates, one should also consider the question whether these rates can be reliably estimated. Formally, one can begin at age τ^* which is 15 in our example. However, due to the small number of cases in the risk sets at ages under 20, one might question the reliability of these estimates. In fact, formally following the estimation procedure implies estimated death rates having a value of zero during ages from 15 to 19. But given our knowledge about mortality and life tables from other sources, these estimates will clearly be wrong. Moreover, the reliability of estimates of death rates not only depends on the size of the risk sets but also on the number of death events that can be observed. Therefore, regarding the data in Table 9.3-3, it might be sensible to begin an interpretation of estimated death rates only at some later age, for example, at age 26 or even later.

5. Conditional survivor functions can be represented graphically in two possible ways: The function can be plotted beginning at some age τ with arbitrary value g_τ; or one can try to find some estimate of g_τ and then plot the conditional survivor function as part of a complete survivor function. In any case one needs to decide where to start the plotting. For our example we begin at age 26 and estimate g_{26} from the female survivor function of the German period life table for the period 1901–10 (see Table 7.4-3 in Section 7.4.2). Beginning at age 26, we therefore multiply all values of column (d) in Table 9.3-3 with the factor

$$g_{26} = \frac{0.71463}{0.971} = 0.736$$

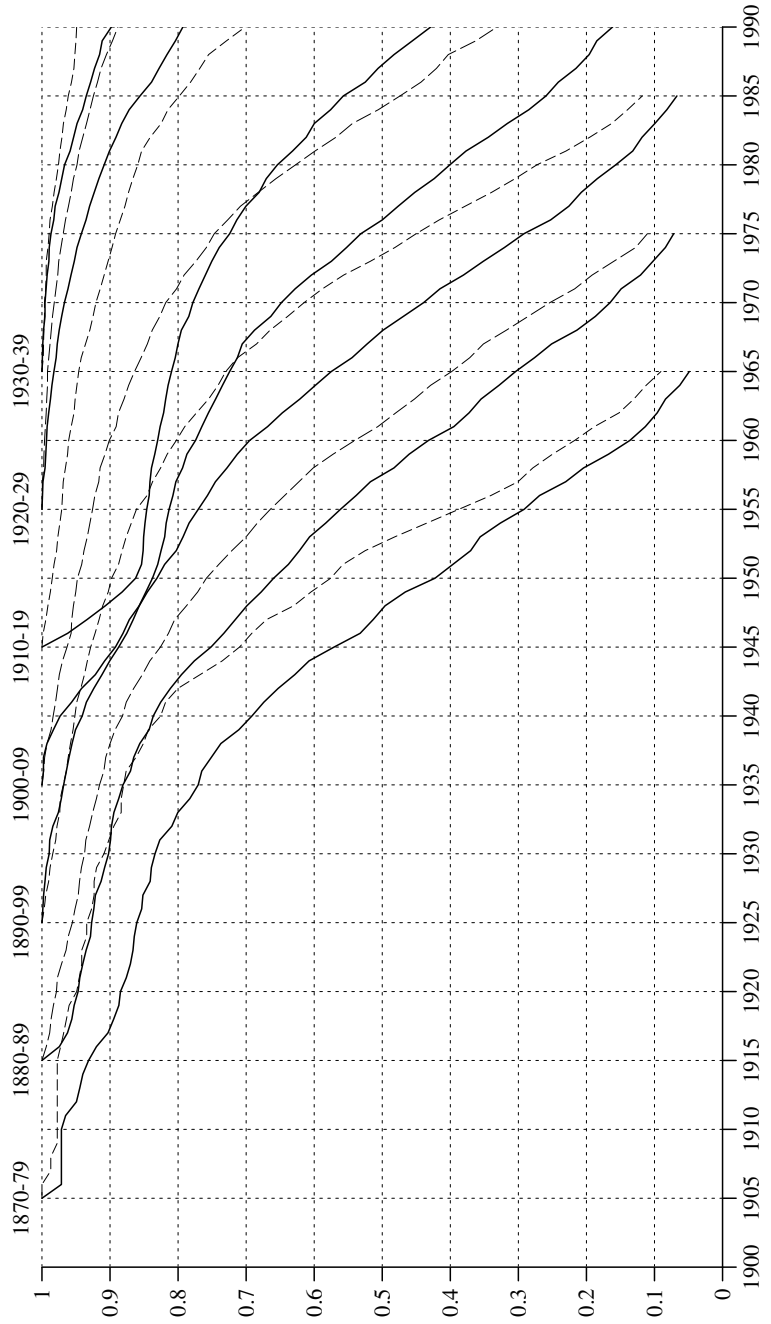


Fig. 9.3-2 Conditional survivor functions, beginning at age 30, for men (solid lines) and women (dotted lines) belonging to specified birth cohorts.

The result is shown in Figure 9.3-1. The dotted line represents the female survivor function from the 1901–10 period life table; the solid line shows the adjusted conditional survivor function from Table 9.3-3. By definition, values are identical at age 26. The different development of both curves reflects the reduction of death rates that occurred during the period from about 1930 until the end of the century. So we might use the latest 1986–88 period life table for a further comparison. As can be estimated from Table 9.3-3, the death rate at age 80 is about 0.065. A corresponding estimate from the 1986–88 period life table is 0.066.[14] One should note, however, that values of rates calculated from sample data for single years often show high fluctuations and it might be better, therefore, to use mean values for larger age classes.

6. In the same way as has been discussed for women belonging to birth cohort C4 (1900–1909) one can estimate conditional survivor functions for all birth cohorts distinguished in Table 9.3-2. Results are shown in Figure 9.3-2. To allow for a comparison, all survivor functions are drawn conditional on $\tau^* = 30$. The placement onto a historical time axis was done by using the centers of the birth cohort intervals. For example, the value of the conditional survivor function for birth cohort C1 at age 30 is shown in the year $1875 + 30 = 1905$. The changing shapes of the survivor functions not only reflect a general tendency of decreasing death rates, both for men and women. Also clearly seen are period effects, especially the substantial increases of male death rates during the years of World War II. This seems not to be the case with regard to female death rates. An interpretation should consider, however, that the occurrence of death events might not be independent for mothers and their children, in particular during war time. The death events of mothers might therefore be substantially underrepresented in our data set.

9.3.3 Visualization of Death Rates

1. In order to investigate period effects it is often preferable to directly plot the rates from which (conditional) survivor functions are derived. The only drawback is that rates calculated from small samples are often highly fluctuating. As an example we refer to death rates of men belonging to birth cohort C5 (1910–1919). The solid line in Figure 9.3-3 shows the death rates as directly calculated from the data, that is, for each year of age, the number of deaths divided by the number of persons in the risk set. There obviously are big fluctuations. One should therefore apply some kind of smoothing procedure to provide a better view of the general shape of the rate function.

2. Many such smoothing procedures have been proposed in the literature.

[14] Calculated from the data in Table 7.4-4 in Section 7.4.2.

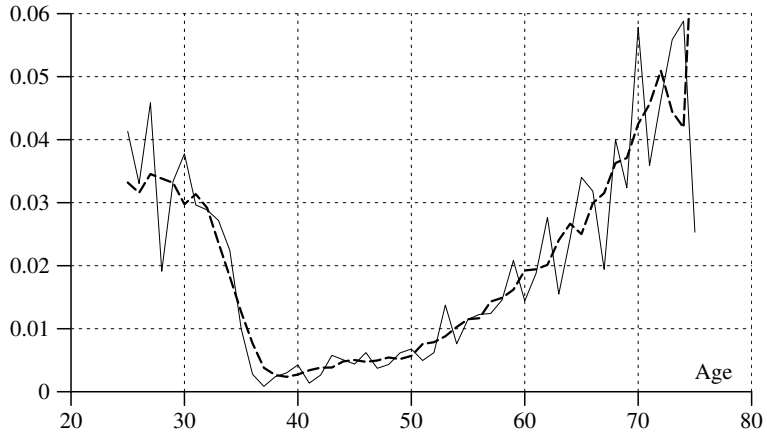


Fig. 9.3-3 Raw values (solid line) and smoothed values (dotted line) of death rates of men belonging to birth cohort C5 (1910 – 1919).

In the present context, smoothing will only serve to visualize rate functions. It might therefore suffice to simply use moving averages. Given a series of values r_τ, for $\tau = \tau_1, \ldots, \tau_n$, each value is then substituted by a mean of neighboring values. If the number of neighbors is denoted by k, the smoothed values are calculated as

$$r_\tau^{(k)} := \frac{1}{2k+1} \sum_{j=\tau-k}^{\tau+k} r_j$$

At both ends of the series only the actually available values are taken into account.[15] Choosing $k = 2$, this procedure was used to calculate values for the dotted line in Figure 9.3-3. It is seen how the smoothing removes the fluctuations but preserves the global shape of the rate function.

3. We now compare the death rates of men belonging to birth cohorts C1, . . . , C6. The rate functions are shown in Figure 9.3-4 and placed onto a historical time axis. To support visibility, the rate functions are smoothed with the procedure just described (again, $k = 2$). Compared with the survivor functions shown in Figure 9.3-2, the rate functions provide a much better view of the impact of World War II.

[15] The complete formula may then be written as follows:

$$r_\tau^{(k)} := \frac{1}{\min\{\tau_n, \tau+k\} - \max\{\tau_1, \tau-k\} + 1} \sum_{j=\max\{\tau_1,\tau-k\}}^{\min\{\tau_n,\tau+k\}} r_j$$

where τ_1 and τ_n refer, respectively, to the first and last element of the series.

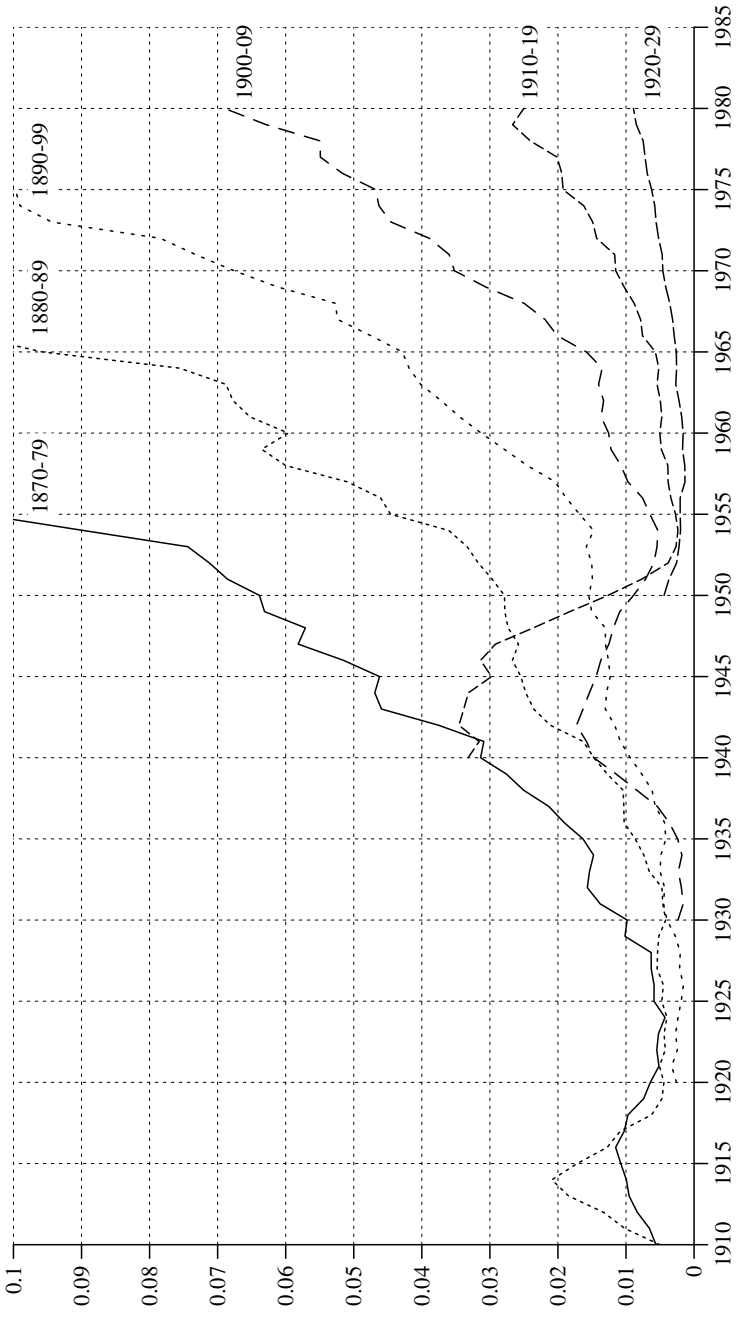


Fig. 9.3-4 Smoothed death rates of men belonging to the indicated birth cohorts. (Moving averages with $k = 2$.)

Chapter 10

Parametric Mortality Curves

This chapter is not finished yet.

Chapter 11

Period and Cohort Birth Rates

We now leave the topic of mortality and turn to the complementary one: the birth of children. In this chapter, we begin with the standard approach that records the development of births in terms of rates. We then turn to a life course perspective which suggests to view birth events in the context of women's life courses.

11.1 Birth Rates

1. Demographers have invented a lot of measures to statistically record the fertility of a population.[1] An elementary measure parallels the crude mortality rate and is called *crude birth rate* [allgemeine Geburtenziffer].[2] It is defined as

$$\text{Crude birth rate} := \frac{b_t}{n_t} \quad \text{(multiplied by 1000)}$$

The numerator records the total number of births that occurred during the year t, and the denominator refers to the midyear population size in the same year. To calculate crude birth rates one can use the data from Tables 6.2-2 and 6.3-1 in Chapter 6. For example, referring to the territory of the former FRG, the crude birth rate in 1950 is $1000 \cdot 812.8/49989 = 16.26$. Figure 11.1-1 compares the development, until 1999, in the territories of the former FRG and the former GDR. The impression is that developments were quite similar until about 1973. Then, in the western part of Germany, the crude birth rate stabilized around a value of 10, while in the eastern part a temporary increase in fertility was ended by a sharp decline that began, roughly, at the time of the German unification.

2. Like crude mortality rates, crude birth rates neglect the age and sex composition of a population. Demographers therefore often calculate a *general birth rate* [allgemeine Geburtenrate[3]], also called a *general fertility*

[1] We mention that in the German demographic literature, and in publications of statistical offices, the literal translation of 'fertility' ['Fruchtbarkeit'] is considered obsolete; instead, one refers to birth events [Geburten] or newborn children [Geborene]. One should also notice that the terms 'fertility' and 'fecundity' are used somewhat differently in the literature. English texts most often use the term 'fertility' to refer to realized births, and the term 'fecundity' to refer to women's ability to bear children (see, e.g., Pressat 1972, p. 172, and Newell 1988, p. 35); some other authors use these words in an opposite meaning (see, e.g., Mueller 1993, p. 154).

[2] One also often finds the term 'crude fertility rate'.

[3] Also called 'allgemeine Fruchtbarkeitsziffer' in the older German literature, see, e.g., Statistisches Bundesamt 1985, p. 18.

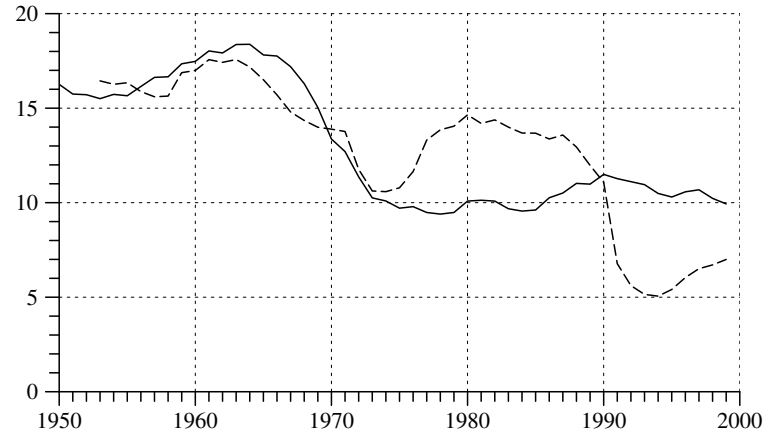


Fig. 11.1-1 Crude birth rates in the territory of the former FRG (solid line) and the territory of the former GDR (dotted line); calculated from Tables 6.2-2 and 6.3-1 in Chapter 6.

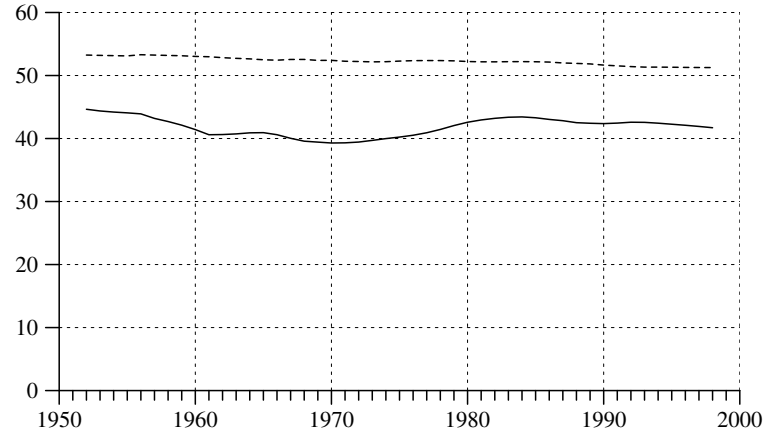


Fig. 11.1-2 Proportion (in percent) of women in the midyear population (dotted line) and of women aged 15 to 45 in all women (solid line). Calculated from data in Segment 36 of the STATIS data base of the *Statistisches Bundesamt*.

rate, in which the number of births is related only to the number of women in childbearing ages. We will use the notation

$$\text{General birth rate} := \frac{b_t}{n_t^{f*}} \quad \text{(multiplied by 1000)}$$

where the index, f^*, refers to women in the *reproductive period*, often assumed to be 15 to 45 years of age. However, there is no general agreement;

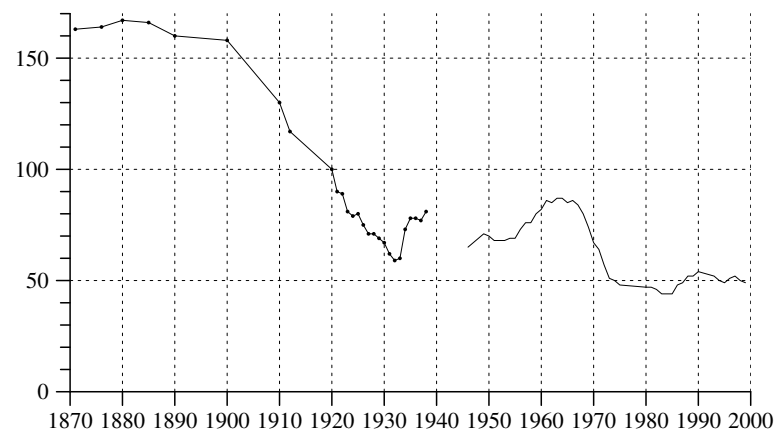


Fig. 11.1-3 Development of the general birth rate in Germany since 1871. Data for the post-World War II period refer to the territory of the former FRG. Available data for the period before 1939 are indicated by dots. Source: Statistisches Bundesamt, Bevölkerung und Wirtschaft 1872 – 1972 (p. 109), and Fachserie 1, Reihe 1.

in publications of demographic data one also finds the periods 15 – 44, or 15 – 49, etc. We will use τ_a to denote the beginning and τ_b to denote the end of the reproductive period. As shown by the definition, the difference between a crude and a general birth rate depends on the sex ratio and the proportion of women in childbearing ages. How these proportions have changed over the years in the territory of the former FRG is shown in Figure 11.1-2. They obviously cannot explain the big changes that are visible in Figure 11.1-1.

3. In order to get an impression of long-term changes in childbearing both crude and general birth rates can be used. The long-term development of crude birth rates has been shown in Figure 6.3-2 in Section 6.3. A similar plot based on data on the general birth rate is shown in Figure 11.1-3. Both figures show that a long-term trend of declining fertility began in Germany roughly at the end of the nineteenth century.

4. A further concept is the *age-specific birth rate* [altersspezifische Geburtenziffer] which refers to women of a specific age. We will use the following definition:

$$\beta_{t,\tau} := \frac{b_{t,\tau}}{n_{t,\tau}^{f}}$$

The denominator refers to the midyear number of women in year t aged τ (in completed years), and the numerator refers to the number of children born of these women during the year t. Notice that in publications from

Table 11.1-1 Number of children born in Germany 1999 ($b_{1999,\tau}$) and number of women ($n^f_{1999,\tau}$ and $n^{f+}_{1999,\tau}$) classified according to women's age (τ); also shown are age-specific birth rates ($\tilde\beta_{1999,\tau}$ and ($\tilde\beta_{1999,\tau}$). Source: Values of $b_{1999,\tau}$: Statistisches Jahrbuch 2001 (p. 71) and Segment 2070 in the STATIS data base; $n^f_{1999,\tau}$: Fachserie 1, Reihe 1, 1999 (pp. 64-65); values of $n^{f+}_{1999,\tau}$: unpublished material provided by the *Statistisches Bundesamt*.

τ	$b_{1999,\tau}$	$n^f_{1999,\tau}$	$\tilde\beta_{1999,\tau}$	$n^{f+}_{1999,\tau}$	$\tilde\beta^+_{1999,\tau}$
$\le$14	80				
15	341	438.4	0.78	436.782	0.78
16	1234	446.7	2.76	441.006	2.80
17	3085	453.2	6.81	452.610	6.82
18	6332	457.2	13.85	454.730	13.92
19	11158	451.3	24.72	460.706	24.22
20	15558	441.6	35.23	442.599	35.15
21	19693	441.7	44.58	440.781	44.68
22	24009	442.0	54.32	443.065	54.19
23	27326	436.7	62.57	440.361	62.05
24	30436	438.6	69.39	432.779	70.33
25	35493	449.3	79.00	444.718	79.81
26	39850	477.1	83.53	454.341	87.71
27	45348	528.2	85.85	500.610	90.59
28	52632	568.8	92.53	555.333	94.78
29	56566	604.4	93.59	582.220	97.16
30	60007	642.6	93.38	626.937	95.71
31	60093	668.1	89.95	657.849	91.35
32	56767	686.8	82.65	677.296	83.81
33	50623	697.5	72.58	696.136	72.72
34	43428	705.9	61.52	699.210	62.11
35	36185	711.7	50.84	713.016	50.75
36	28680	700.4	40.95	710.250	40.38
37	21055	687.5	30.63	690.981	30.47
38	15398	675.1	22.81	684.141	22.51
39	11165	656.2	17.01	666.236	16.76
40	7540	630.1	11.97	646.050	11.67
41	4627	608.9	7.60	614.752	7.53
42	2963	597.8	4.96	603.257	4.91
43	1619	584.7	2.77	592.163	2.73
44	789	575.7	1.37	577.973	1.37
45	342	566.9	0.60	573.468	0.60
46	163	561.7	0.29	560.591	0.29
47	58	558.4	0.10	563.369	0.10
48	48	556.0	0.09	553.593	0.09
49	25	548.5	0.05	558.612	0.04
50	12	517.2	0.02		
$\ge$51	16				

official statistics age-specific birth rates are often multiplied by 1000, we will then use the notation $\tilde\beta_{t,\tau} := \beta_{t,\tau}\,1000$. Table 11.1-1 illustrates the calculation of these rates for the year 1999. We also mention that the *Statistisches Bundesamt* uses a slightly different definition and calculates women's age as the difference between the birth year of the women and the

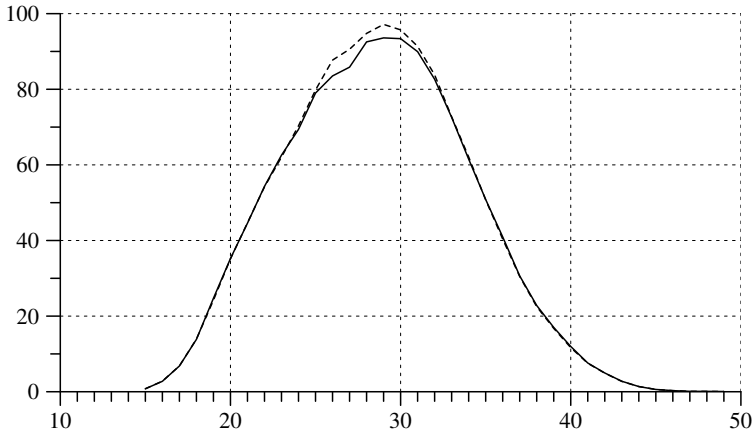


Fig. 11.1-4 Age-specific birth rates in Germany, 1999, restricted to ages in the range from 15 to 49 years. Data are taken from columns $\tilde\beta_{1999,\tau}$ (solid line) and $\tilde\beta^+_{1999,\tau}$ (dotted line) in Table 11.1-1.

birth year of the child. This leads to slightly different birth rates as is also shown in Table 11.1-1: $n^{f+}_{1999,\tau}$ is the number of women who are born in the year $1999-\tau$.[4] The differences are illustrated in Figure 11.1-4. However, both curves clearly show how birth rates depend on women's age.

5. The general birth rate can then be viewed as a weighted mean of age-specific birth rates. We mention that demographers also calculate an unweighted mean value which is called *total birth rate* [zusammengefasste Geburtenziffer].[5] The definition is

$$\text{Total birth rate} := \sum_{\tau=\tau_a}^{\tau_b} \beta_{t,\tau} \quad \text{(multiplied by 1000)}$$

where the range of summation depends on assumptions about the child-bearing ages of women. For example, the calculation of total birth rates in Fachserie 1, Reihe 1 (1999, p. 50) is based on an age range from 15 to 49 years. The value for 1999, calculated for the territory of the former FRG, is 1405.8. However, while formally a mean value, this figure does not relate to any well-defined population and is therefore difficult to interprete. It is not possible, for example, to infer that the mean number of children per women (which women?) is 1.4. However, the total birth rate can also be viewed as a standardized version of the general birth rate and,

[4] We are grateful to Hans-Peter Bosse who made available these figures which are not normally published by the *Statistisches Bundesamt*.

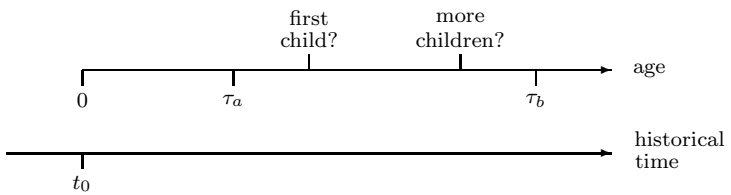
[5] One also often finds the term 'total fertility rate'.

with this understanding, used as a measure for the comparison of birth frequencies in a sequence of calendar years. This will be illustrated in a later section where we compare total birth rates with a similar measure relating to cohorts.

11.2 A Life Course Perspective

1. In order to develop a conceptual framework for recording birth events it seems sensible to refer to the life courses of women who might, or might not, give birth to children. Beginning at some age, it becomes possible for most women to bear children; but whether they will do so is basically contingent on their life courses. With the general availability of contraceptive means, women can also influence the occurrence of birth events. Therefore, whether, and when, a women will give birth to children is always a personal decision. A statistical approach cannot claim to reconstruct such individual histories in any serious sense. Nevertheless, also from a statistical point of view, one can try to relate birth events to women's life courses and their social conditions.

2. This is most often done by using a cohort approach. In the present context this means that we begin with a reference to birth cohorts. Using previously introduced notation, we will denote by $\mathcal{C}^f_{t_0}$ a set of women all born in the same year, t_0. Life courses of the members of $\mathcal{C}^f_{t_0}$ are then parallel on a calendar time axis as shown in the following graphic.



All members of $\mathcal{C}^f_{t_0}$ begin their life course in the same year, t_0, at age $\tau = 0$, and they can be compared with respect to their childbearing histories.

3. How can one record birth events of the members of $\mathcal{C}^f_{t_0}$ in terms of statistical variables? We can begin by defining a variable

$$\bar{B}_{t_0} : \mathcal{C}^f_{t_0} \longrightarrow \{0, 1, 2, 3, \ldots\}$$

which simply counts the number of children, possibly zero, born of members of $\mathcal{C}^f_{t_0}$. For each women $\omega \in \mathcal{C}^f_{t_0}$, $\bar{B}_{t_0}(\omega)$ is the number of children born of ω. Of course, this number can only be known at the end of the reproductive period of the women in $\mathcal{C}^f_{t_0}$, that is, when they have reached an age $\tau > \tau_b$. In a temporal view, this means that only at the end of the year

$t_0 + \tau_b$ the variable $\bar{B}_{t_0}$ gets an empirically definite meaning. Nevertheless, with this reservation, one can use $\bar{B}_{t_0}$ to define

$$\sum_{\omega \in \mathcal{C}^f_{t_0}} \bar{B}_{t_0}(\omega) \Big/ |\, \mathcal{C}^f_{t_0} \,|$$

This might be called a *cohort birth rate*: the denominator records the number of women in $\mathcal{C}^f_{t_0}$, and the numerator refers to the total number of children born of these women.

4. The cohort birth rate obviously does not provide any information about ages of childbearing but globally refers to the total number of children born during the reproductive period. To incorporate age information one might define variables

$$B_{t_0,\tau} : \mathcal{C}^f_{t_0} \longrightarrow \{0, 1, 2, 3, \ldots\}$$

recording the number of children born of members of $\mathcal{C}^f_{t_0}$ at the age of τ. Values of these variables can be cumulated:

$$\bar{B}_{t_0,\tau}(\omega) := \sum_{j=\tau_a}^{\tau} B_{t_0,j}(\omega)$$

In particular, one finds the simple relationship $\bar{B}_{t_0}(\omega) = \bar{B}_{t_0,\tau_b}(\omega)$.

5. It is also helpful to introduce *age-specific cohort birth rates*. We will use the following definition:

$$\gamma_{t_0,\tau} := \frac{\sum_{\omega \in \mathcal{C}^f_{t_0,\tau}} B_{t_0,\tau}(\omega)}{|\, \mathcal{C}^f_{t_0,\tau} \,|}$$

The denominator refers to the number of members of $\mathcal{C}^f_{t_0}$ who survived age $\tau - 1$ and therefore might give birth to children at age τ. The numerator refers to the number of children born of members of $\mathcal{C}^f_{t_0,\tau}$ at age τ.

6. The rates $\gamma_{t_0,\tau}$ can be used to investigate the distribution of births during the reproductive period of women belonging to the same birth cohort. As will be illustrated later, this can be done by plotting values of $\gamma_{t_0,\tau}$ against τ. Alternatively, one can plot *cumulated cohort birth rates*

$$\bar{\gamma}_{t_0,\tau} := \sum_{j=\tau_a}^{\tau} \gamma_{t_0,j}$$

However, $\bar{\gamma}_{t_0,\tau_b}$ should not be confused with the mean number of children born of members of $\mathcal{C}^f_{t_0}$ until the end of the reproductive period. In order to relate age-specific cohort birth rates to the total number of children born

of members of a birth cohort, one has to take into account the women who died before the end of the reproductive period. The total number of children born of members of $\mathcal{C}^f_{t_0}$ is

$$\sum_{\tau=\tau_a}^{\tau_b} \gamma_{t_0,\tau}\,|\mathcal{C}^f_{t_0,\tau}|$$

Dividing this quantity by the number of women belonging to $\mathcal{C}^f_{t_0}$ would provide the mean number of children per women. To see explicitly the dependence on women's age-specific death rates, one can use the relationship

$$\frac{|\mathcal{C}^f_{t_0,\tau}|}{|\mathcal{C}^f_{t_0}|} = \prod_{j=0}^{\tau-1}(1-\eta^f_{t_0,j})$$

derived in Section (8.1). Using this relationship, one finds

$$\text{Mean number of children per women} = \sum_{\tau=\tau_a}^{\tau_b} \gamma_{t_0,\tau}\,\frac{|\mathcal{C}^f_{t_0,\tau}|}{|\mathcal{C}^f_{t_0}|} = \sum_{\tau=\tau_a}^{\tau_b} \gamma_{t_0,\tau} \prod_{j=0}^{\tau-1}(1-\eta^f_{t_0,j})$$

This discussion will be continued in Section 18.1 where we deal with reproduction rates. Here we only mention that, although cumulated cohort birth rates do not allow inferences about the mean number of children born of women belonging to the same birth cohort, they can be used as some measure of "cohort fertility". In particular, one can use $\bar{\gamma}_{t_0,\tau_b}$, commonly called a *completed cohort birth rate*. This rate would equal the cohort birth rate if all women survived the end of the reproductive period.

11.3 Childbearing and Marriage

1. Due to an unfortunate focus on marital births, official birth statistics are inadequate when dealing with questions of parity and number and timing of births. The problem is aggravated by the fact that generally not even divorces are taken into account. Counting of children starts anew with every marriage, disregarding all previous births.[6]

2. The confounding of childbearing and marriage behavior has a long tradition in demography. Many demographers assume that a statistical analysis of marriages and divorces should be considered an essential part of demography. The following quotation from a textbook can serve as an example:[7]

"Marriage and divorce have been of long concern in population studies because of their recognized relationship to population composition, on the one hand, and to fertility, on the other. Next to age and sex, no characteristic is more basic to a population than its composition by marital status: its absolute and relative numbers of single, married, widowed, and divorced persons of each sex and at each age. Although children may be born outside of marriage, in every society childbearing is intimately associated with marriage and generally is viewed both as the object and as a more or less immediate consequence of marriage and conjugal relations." (Matras 1973, p. 258)

However, for several reasons we shall not adopt this view. The most important one is that a substantial proportion of women who give birth to children is not married. Table 11.3-1 provides figures that show the number of non-marital births (per 1000) in Germany since 1872. Figure 11.3-1 provides a graphical illustration. It is seen that until about 1940 the proportion of non-marital birth was already about 10 percent.[8] Then, after an initial decline after World War II, beginning in the mid-sixties, the proportion is continually rising. This trend is particularly strong in the territory of the former GDR where the proportion of non-marital births has reached almost 50 percent.[9] On the other hand, there are also married women who, for whatever reasons, remain childless. In short, being married is neither a necessary nor a sufficient condition for childbearing, nor is there any kind of causal relationship.

3. This is not to deny that living arrangements may play an important role in women's decisions to give birth to children. But living conditions and marriage are different concepts. This is often obscured by an unclear usage of terms. To cite Matras again:

"Basically, a *family* consists of an adult male and female living in a common residence, maintaining a socially approved sexual relationship, and sharing the residence with their offspring and sometimes with other persons united with them in some biologically based relationship. *Marriage* is the establishment of this residence and socially approved sexual relationship between the adult male and female." (Matras 1973, p. 260)

Not only does this definition of 'family' ignore the widely different forms of household types which have emerged in human history. More important

[6] The latter defect has been avoided in a 10 % subsample of the 1970 census where women were asked to report the birth dates of all their marital children, regardless of their current marital status. These data will be discussed in Chapter 12.2.

[7] As an example from the German literature see Bolte, Kappe and Schmid (1980, pp. 13 -14).

[8] Actually, at least in some parts of Germany, percentages of non-marital births were even higher in earlier periods. For example, Lindner (1900, p. 217) reports about 20 % non-marital births during the period 1825 –1868 for the *Königreich Bayern*. For an interpretation of some of the changes that occurred during the 19th century see Kottmann (1987).

[9] For a discussion see Huinink (1998).

Table 11.3-1 Proportion of non-marital births (per 1000 births) in Germany and the territories of the former FRG and GDR. Sources: Statistisches Bundesamt, Bevölkerung und Wirtschaft 1872–1972 (pp. 107-108) for the period 1872–1938; Fachserie 1, Reihe 1, 1999 (pp. 50-51) for the period 1946–1999.

Germany (Reichsgebiet)				Territory of the former					
					FRG	GDR		FRG	GDR
Year		Year		Year			Year		
1872	87.8	1908	87.7	1946	163.8	192.5	1973	62.7	156.4
1873	91.3	1909	89.2	1947	118.5	151.1	1974	62.7	162.9
1874	85.7	1910	89.6	1948	102.3	126.9	1975	61.2	161.4
1875	85.6	1911	90.8	1949	93.1	118.9	1976	63.5	162.1
1876		1912	94.4	1950	97.3	127.9	1977	64.7	157.7
1877	85.8	1913	96.0	1951	96.4	131.5	1978	69.6	173.4
1878	85.7	1914	96.9	1952	90.3	130.0	1979	71.3	195.9
1879	87.6	1915	110.7	1953	86.7	130.3	1980	75.6	228.4
1880		1916	109.5	1954	84.2	132.5	1981	79.0	255.8
1881	89.7	1917	114.1	1955	78.6	130.0	1982	84.9	292.9
1882	91.9	1918	129.6	1956	74.7	131.9	1983	88.3	320.4
1883	91.3	1919	110.3	1957	71.9	131.8	1984	90.7	335.5
1884	94.2	1920	112.2	1958	68.5	123.7	1985	94.0	338.1
1885	93.6	1921	105.6	1959	66.9	120.1	1986	95.5	344.3
1886	93.8	1922	106.3	1960	63.3	116.0	1987	97.1	328.0
1887	93.4	1923	103.1	1961	59.5	111.3	1988	100.3	334.4
		1924	104.1	1962	55.6	100.8	1989	102.2	336.4
1893	90.5	1925	118.2	1963	52.3	93.4	1990	104.9	349.9
1894	92.7	1926	123.7	1964	49.9	94.2	1991	111.1	417.2
1895	89.8	1927	122.8	1965	46.9	98.1	1992	115.9	418.2
1896	92.7	1928	122.1	1966	45.6	99.9	1993	118.7	410.9
1897	91.3	1929	120.7	1967	46.1	107.0	1994	124.3	414.4
1898	90.3	1930	120.0	1968	47.6	114.9	1995	128.9	417.7
1899	88.8	1931	117.5	1969	50.4	124.1	1996	136.8	423.9
1900	86.3	1932	116.3	1970	54.6	133.0	1997	142.7	441.0
1901	84.8	1933	106.7	1971	58.1	151.2	1998	159.2	471.5
1902	83.9	1934	85.3	1972	60.5	162.0	1999	176.7	499.4
1903	82.4	1935	77.7						
1904	83.1	1936	77.0						
1905	84.3	1937	76.6						
1906	84.1	1938	76.0						
1907	86.0								

for our present argument is Matras's unspecific use of the term 'marriage'. Given his definition, a marriage takes place when two people, of opposite sex, decide to start a common household (residence). However, this obscures the fact that, in modern societies, 'marriage' does not refer to some kind of household formation, but is a juridical term that gets its meaning from laws and a corresponding juridical practice. In fact, two people cannot simply decide to become married but need the approval of an official institution. In particular, only then they will be counted as being married in official statistics. In contrast to terms that refer to living conditions,

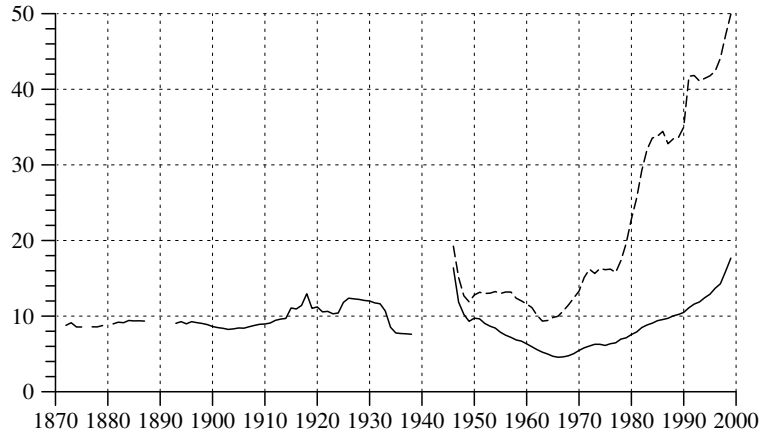


Fig. 11.3-1 Proportion of non-marital births (in percent) in Germany and in the territory of the former FRG (solid line) and in the territory of the former GDR (dotted line); calculated from the data in Table 11.3-1.

the term 'marriage' should therefore be considered, not as a sociological category, but as belonging to the realm of administrative regulations. Of course, this does not preclude a sociological analysis of practices of marriage and divorce.

4. A further argument can illustrate the difference. While it seems plausible that women's decisions to give birth to children depend on their actual and expected living arrangements, this can most often not be said of marriages. Women do not bear children because they are married; but they might want to become married because they want a legally secured framework for their children.

11.4 Birth Rates in a Cohort View

1. In order to record age-specific birth rates of a cohort $\mathcal{C}^f_{t_0}$ it would be necessary to follow the cohort members from birth until the end of the reproductive period. Difficulties are the same as in the construction of cohort life tables (see Chapter 8). Mainly three surrogate methods seem possible:

a) One can approximate age-specific cohort birth rates with age-specific period data;

b) one can use data from retrospective surveys, which implies that one has to ignore cohort mortality; and

c) one can use data from panel studies which allow to follow the members of a birth cohort for a sequence of years during their life courses.

Table 11.4-1 Age-specific birth rates of women belonging to birth cohorts $1930, \ldots, 1970$. Source: Fachserie 1, Reihe 1, 1999 (pp. 198-200).

	Birth year								
Age	1930	1935	1940	1945	1950	1955	1960	1965	1970
15	0.3	0.2	0.4	0.8	0.9	1.2	1.0	0.7	0.6
16	2.1	2.2	2.3	5.0	5.5	7.8	5.0	3.1	2.2
17	10.0	9.8	10.7	18.9	21.8	26.8	13.8	8.1	6.5
18	28.9	26.8	28.0	46.6	53.8	43.7	26.0	14.4	14.2
19	52.7	52.2	56.9	82.4	90.5	58.6	40.1	23.6	25.7
20	74.6	77.3	85.9	113.1	109.8	67.1	55.9	32.4	37.7
21	96.6	104.2	120.0	141.0	115.5	78.9	67.1	43.0	47.8
22	114.2	130.1	143.3	159.8	109.9	86.1	77.3	55.1	55.8
23	125.3	145.8	163.3	155.9	105.9	93.6	83.5	68.1	61.9
24	134.9	161.6	173.2	138.6	110.3	99.5	89.2	79.6	67.6
25	139.4	167.5	171.7	125.3	110.3	111.1	97.4	94.9	75.0
26	145.9	170.0	169.0	118.9	110.9	112.9	109.0	101.2	86.9
27	149.1	161.7	156.0	102.5	105.0	110.0	112.8	104.3	95.7
28	141.8	155.1	138.0	88.5	98.0	101.2	114.7	107.4	96.8
29	136.5	143.2	116.9	80.9	91.3	93.5	108.0	103.5	99.3
30	123.9	127.6	94.1	72.8	85.8	86.4	104.1	99.7	
31	113.6	112.6	78.2	63.3	74.8	81.7	91.8	97.1	
32	98.9	95.6	61.0	53.1	63.3	72.7	80.4	91.3	
33	89.5	78.7	46.8	45.1	50.8	63.6	68.5	78.7	
34	78.7	65.3	38.8	37.6	41.5	52.6	56.5	68.1	
35	65.6	50.6	30.5	32.6	35.1	45.8	47.7		
36	56.4	40.4	24.2	26.0	29.0	35.6	40.3		
37	45.0	29.8	18.4	19.9	23.3	27.5	33.1		
38	36.1	21.2	13.5	14.6	18.4	20.4	24.9		
39	27.6	15.5	10.2	10.6	12.9	15.1	18.8		
40	19.7	10.7	7.5	7.6	10.2	10.6			
41	14.3	7.3	5.2	5.2	6.9	7.4			
42	8.5	4.4	3.3	3.7	4.3	5.0			
43	5.1	2.6	1.9	2.2	2.6	2.8			
44	2.7	1.3	1.0	1.3	1.4	1.5			
45	1.3	0.8	0.6	0.8	0.7				
46	0.6	0.4	0.3	0.3	0.3				
47	0.3	0.2	0.2	0.2	0.2				
48	0.1	0.1	0.1	0.1	0.1				
49	0.1	0.0	0.1	0.0	0.1				

In the present section we discuss the first approach.

2. The basic idea is quite simple. If there were no in- and out-migration, one could identify age-specific cohort birth rates and period birth rates in the following way:

$$\gamma_{t_0,\tau} = \beta_{t_0+\tau,\tau}$$

It would be possible, then, to reconstruct the age-specific birth rates of a cohort $\mathcal{C}^f_{t_0}$ from the sequence of period birth rates

$$\beta_{t_0+\tau_a,\tau_a}, \ldots, \beta_{t_0+\tau_b,\tau_b}$$

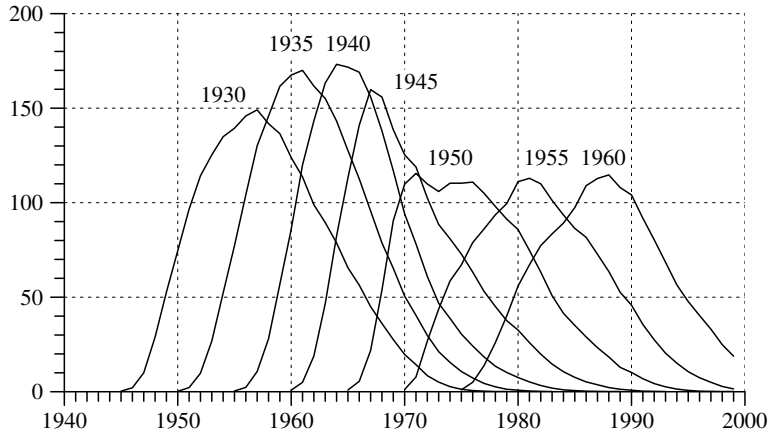


Fig. 11.4-1 Age-specific birth rates of quasi-cohorts $1930, \ldots, 1960$. Data are taken from Table 11.4-1.

Of course, in reality migration takes place, and the approach therefore essentially consists in the construction of age-specific birth rates for quasi-cohorts.

3. Age-specific birth rates for the territory of the former FRG have been published by the *Statistisches Bundesamt* in Fachserie 1, Reihe 1, 1999 (pp. 198-200) for cohorts beginning in the birth year 1930 and for ages 15 to 49. For a selection of birth cohorts the data are shown in Table 11.4-1. Figure 11.4-1 shows a plot of these age-specific quasi-cohort birth rates on a calendar time axis. It can be seen how the births of women of successive quasi-cohorts changed through historical time, both in shape and size.

4. Next, we consider the cumulated birth rates

$$\bar{\gamma}^*_{t_0,\tau} := \sum_{j=15}^{\tau} \beta_{t_0+j,j}$$

which are helpful to compare distributions of birth rates during the reproductive period as shown in Figure 11.4-2. The plot exhibits substantial changes in the timing of births. Using the 1930 birth cohort as an arbitrary reference, the plot suggests that the mean age of childbearing declined until birth cohorts born between 1945 and 1950, and then began to increase. This is also seen in Figure 11.4-3 showing a level plot of the cumulated rates in an age-period diagram. The mapping is

$$(t,\tau) \longrightarrow \bar{\gamma}^*_{t-\tau,\tau}$$

where t refers to calendar years. Accordingly, each diagonal line refers to a 1-year birth cohort, with birth years ranging from 1930 to 1978. The

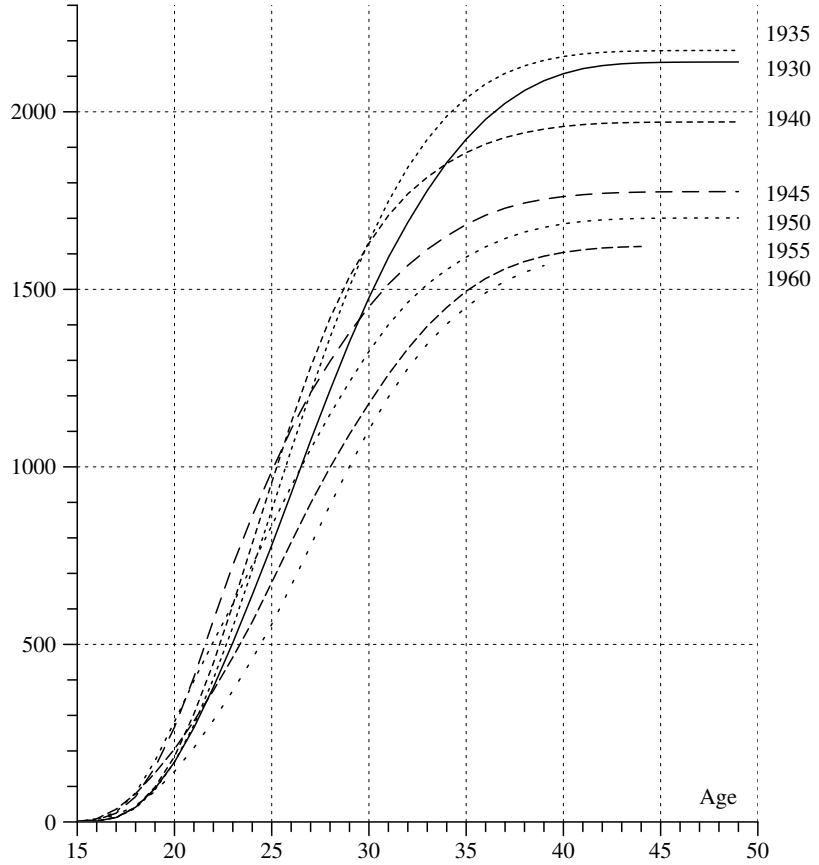


Fig. 11.4-2 Plot of cumulated age-specific birth rates for birth cohorts $1930, \ldots, 1960$, based on the data in Table 11.4-1.

contour lines connect cumulated birth rates (per 1000 of women) having approximately the same value. The maximal value of 2240 is reached by women belonging to birth cohort 1934 at age 49.

5. Figure 11.4-2 also suggests that completed cohort birth rates declined, beginning with birth years around 1935. This is also seen from the dotted line in Figure 11.4-4 which shows $\bar{\gamma}^*_{t_0,40}$ for $t_0 = 1930, \ldots, 1959$.[10] The figure also shows the development of total birth rates that, for comparability,

[10] Age 40 was chosen to allow the calculation of cumulated birth rates until birth cohort 1959, given that data are only available until calendar year 1999.

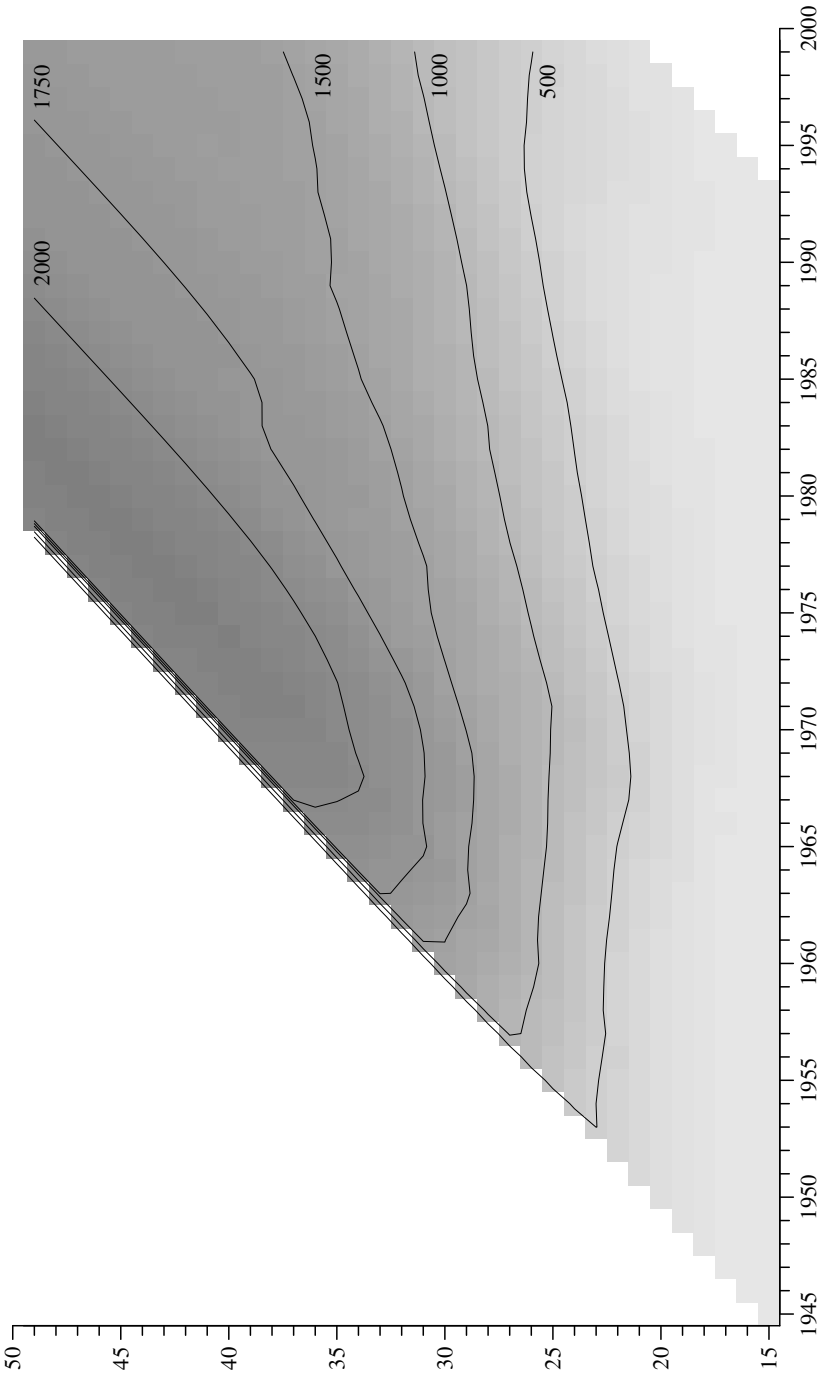


Fig. 11.4-3 Level plot of cumulated age-specific quasi-cohort birth rates in the period 1945 – 99, based on data from Fachserie 1, Reihe 1, 1999 (pp. 198-200).

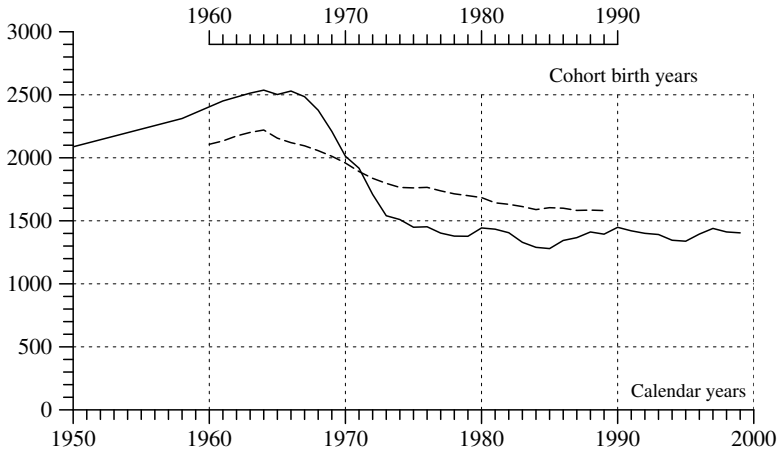


Fig. 11.4-4 Comparison of total birth rates (solid line) and cumulated quasi-cohort birth rates (dotted line), both calculated for ages 15 – 40.

have been calculated from age-specific birth rates as

$$\sum_{\tau=15}^{40} \beta_{t,\tau}$$

for $t = 1950, \ldots, 1999$. Since completed cohort birth rates do not refer to single calendar years, both time series cannot be compared directly. Nevertheless, the figure clearly suggests that variability in completed cohort birth rates is much smaller than in total birth rates. This is explainable by the fact that total birth rates also depend on the timing of births. Women might give birth to more children in one year and to less children in another year without necessarily affecting the completed cohort birth rates. This idea will be taken up in Chapter 13.3 where we show that a substantial part of the "baby boom" that occurred in the period 1955 – 65 can be attributed to "timing effects".

Chapter 12

Retrospective Surveys

Even though cohort birth rates are quite informative, they do not allow to recover (a) the distribution of ages at first childbearing, (b) the proportion of women who remain childless, and (c) the distribution of the number of births. As was mentioned in the previous chapter, due to an unfortunate focus on marital births, official statistics in Germany provides only limited information on these quantities. Most investigations are therefore based on retrospective surveys in which women are asked to report about the birth dates of their children. In the present chapter we briefly discuss the conceptual framework and then use data from the 1970 census. Additional data from non-official surveys will be considered in Chapter 14.

12.1 Introduction and Notations

1. To focus the discussion, we consider the question whether, and at which age, women give birth to a first child. To allow for an investigation of changes among successive cohorts, our conceptual framework refers to birth cohorts. Using $\mathcal{C}^f_{t_0}$ to denote the birth cohort of women born in the year t_0 we might begin with a duration variable, $\hat{T}_{t_0}$, that records the age when members of $\mathcal{C}^f_{t_0}$ get their first child (the corresponding property space, $\tilde{\mathcal{T}} := \{0, 1, 2, \ldots\}$, being understood as a representation of ages in completed years). Obviously, there are two complications. First, not all women will give birth to a child, and in such cases there is also no duration until the birth of a first child. Secondly, some women will die before the end of the reproductive period.[1] It is therefore necessary to introduce a second variable that records which of these possibilities actually takes place. This second variable will be denoted by $\hat{D}_{t_0}$ and defined as follows:

$$\hat{D}_{t_0}(\omega) := \begin{cases} 1 & \text{if } \omega \in \mathcal{C}^f_{t_0} \text{ has given birth to at least one child} \\ 0 & \text{otherwise} \end{cases}$$

We are concerned, then, with a two-dimensional variable

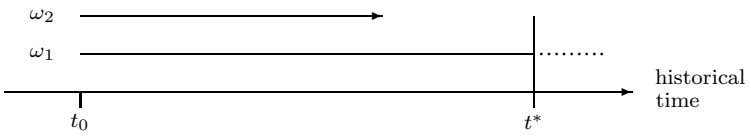
$$(\hat{T}_{t_0}, \hat{D}_{t_0}) : \mathcal{C}^f_{t_0} \longrightarrow \tilde{\mathcal{T}} \times \tilde{\mathcal{D}}$$

where the meaning of the duration variable, $\hat{T}_{t_0}$, depends on the value of $\hat{D}_{t_0}$. If $\hat{D}_{t_0}(\omega) = 1$ then $\hat{T}_{t_0}(\omega) \leq \tau_b$ records the age at which ω has

[1] We use τ_a and τ_b to denote, respectively, the beginning and end of the reproductive period of women.

given birth to a first child.[2] If, on the other hand, $\hat{D}_{t_0}(\omega) = 0$, $\hat{T}_{t_0}(\omega)$ will represent the age at which ω dies, or τ_b, whichever occurs first.

2. In order to recover the distribution of $(\hat{T}_{t_0}, \hat{D}_{t_0})$, it is necessary to follow the members of $\mathcal{C}^f_{t_0}$ at least until the end of the reproductive period. However, if only for reasons of practicability, the standard approach is to perform a *retrospective survey*. The following graphic provides an illustration:



At some date in historical time, t^*, which will be called the *interview date*, people are asked about their previous life courses. Of course, this can only be done with persons born before the interview date. There are, however, two further implications.

a) One can only interview people still alive at the interview date. In the picture, one might ask ω_1, but not ω_2 who died before t^*. So it is normally not possible, with a retrospective survey, to get complete information about all members of a birth cohort.[3] Whether this is a serious problem depends on the purpose of the survey. It might be a serious problem if one intends to interview people at very old ages. On the other hand, assuming a historical situation in which only few women die during the reproductive period, it might well be possible to ignore the problem of mortality when performing a survey to record information about childbearing histories.

b) A second implication concerns the fact that information about life histories is always right censored at the date of the interview. In the above picture this is shown by the person called ω_1. This person is still alive at the interview date and therefore can report about his or her life course until t^*,[4] but cannot report about what might happen in the future. If, for example, the end of the reproductive period of the members of $\mathcal{C}^f_{t_0}$ has been reached before the interview date, it is possible to get complete records of the childbearing histories; but otherwise the recorded histories will be more or less incomplete.

[2]Of course, also twins, or triplets, might be born. For the moment we ignore this possibility and simply speak of a first child.

[3]To indicate this fact one might speak of *retrospective cohorts*. Contrary to proper birth cohorts they are defined by conditioning on survival until the interview date and living in the region where the survey is conducted.

[4]This, of course, also depends on memory. It is well possible that details of a life course have been forgotten or become confused after some while.

3. An immediate implication of the censoring problem is that the amount of information that can be gathered with a retrospective survey depends on the birth year of the interviewed persons. If one selects, for the survey, only persons belonging to the same birth cohort, say $\mathcal{C}^f_{t_0}$, then also the lifespan until the interview date is approximately the same for all interviewed persons. But often an interest concerns differences in the life courses of persons who belong to different birth cohorts. For example, we might want to compare childbearing histories of women born in the years 1950, 1960, and 1970, and the interviews are performed in the year 2000. The childbearing histories of the women born in 1950 will then be complete, but for the younger birth cohorts they will be censored at an age of 30 or 40, respectively.

4. We finally need to relate the information which can be gained by a retrospective survey to the conceptual framework introduced at the beginning. We therefore think of a survey in which members of $\mathcal{C}^f_{t_0}$, who survived the interview date t^*, are asked whether they already gave birth to a first child and, given this was the case, at which age the birth event occurred. The data can be represented by a two-dimensional variable denoted by (T_{t_0}, D_{t_0}). The property spaces are again $\tilde{\mathcal{T}}$ and $\tilde{\mathcal{D}}$, respectively, but the meaning of the variables is different from $(\hat{T}_{t_0}, \hat{D}_{t_0})$. D_{t_0} now records whether a women has given birth to a first child *until the interview date*. The relation is therefore as follows:

a) If $D_{t_0}(\omega) = 1$, ω has born a child before the interview date, and in this case $T_{t_0}(\omega)$ records the age of the women in the year of her first birth. So one can conclude that $\hat{D}_{t_0}(\omega) = 1$ and $\hat{T}_{t_0}(\omega) = T_{t_0}(\omega)$.

b) If, on the other hand, there was no first birth until the interview date, then $D_{t_0}(\omega) = 0$ and $T_{t_0}(\omega)$ records the age of the women at the interview date. Given the definition of $\hat{T}_{t_0}$, one can conclude that $\hat{T}_{t_0}(\omega) \geq T_{t_0}(\omega)$ but the conclusion about $\hat{D}_{t_0}$ depends on the women's age. If $T_{t_0}(\omega) > \tau_b$, one can conclude that $\hat{D}_{t_0}(\omega) = 0$; but otherwise no definite conclusion about the value of $\hat{D}_{t_0}(\omega)$ can be drawn.

Consequently, data from a retrospective survey in which not all interviewed women have already reached the end of the reproductive period, are necessarily to some extent incomplete; and so the question arises how to use the data for an assessment of the distribution of $(\hat{T}_{t_0}, \hat{D}_{t_0})$.

5. In any case, the available data only allow inferences for those members of $\mathcal{C}^f_{t_0}$ who survived the interview date t^*, or, equivalently, who survived age $\tau^* := t^* - t_0$. Using notation introduced in Section 3.4 (see also Section 8.1), this is the subset $\mathcal{C}^f_{t_0,\tau^*}$. One therefore can only consider a variable

$$(\hat{T}_{t_0,\tau^*}, \hat{D}_{t_0,\tau^*}) : \mathcal{C}^f_{t_0,\tau^*} \longrightarrow \tilde{\mathcal{T}} \times \tilde{\mathcal{D}}$$

that is restricted to the members of $\mathcal{C}^f_{t_0,\tau^*}$. For these members, the values are identical:

$$\hat{T}_{t_0,\tau^*}(\omega) = \hat{T}_{t_0}(\omega) \quad \text{and} \quad \hat{D}_{t_0,\tau^*}(\omega) = \hat{D}_{t_0}(\omega)$$

Moreover, it is also evident that the available data do not allow inferences for periods beyond t^*. Therefore, one can only consider the distribution of $(\hat{T}_{t_0,\tau^*}, \hat{D}_{t_0,\tau^*})$ conditional on $\hat{T}_{t_0,\tau^*} \leq \tau^*$. However, this implies the formal identity

$$\mathrm{P}[\hat{T}_{t_0,\tau^*}, \hat{D}_{t_0,\tau^*} | \, \hat{T}_{t_0,\tau^*} \leq \tau^*] \; = \; \mathrm{P}[T_{t_0}, D_{t_0} | \, T_{t_0} \leq \tau^*]$$

for all $\omega \in \mathcal{C}^f_{t_0,\tau^*}$. One therefore does not need any specific estimation procedure but can directly use the observed values of T_{t_0} and D_{t_0}.

6. This result is due to the fact that censoring occurs at the same time for all members of $\mathcal{C}^f_{t_0,\tau^*}$. Slightly more complicated is the situation when interview dates extend over a longer period of time and/or cohorts are defined by comprising several birth years. As a consequence, also the censoring times extend over several years and there is no longer a definite period for reliable conclusions. If one is not willing to restrict inferences until the minimal age of censored observations, that is, $\min\{T(\omega) \,|\, D(\omega) = 0\}$, one needs some method of estimation. One possibility is to use the Kaplan-Meier procedure introduced in Section 8.3.4. Examples will be discussed in Chapter 14.

12.2 Data from the 1970 Census

As was mentioned in Section 11.3, information available from official birth statistics in Germany is severely limited by the fact that the parity of births [Ordnungsnummer der Geburten] is only recorded for marital births in current marriages. Somewhat better information is available from the 1970 census in which 10 % of the women were asked to report the dates of all marital births, regardless of their current marital status. In the following sections we discuss a subsample of this data set available for scientific research.

12.2.1 Sources and Limitations

1. The census of 1970 was conducted on May 27 of that year in the territory of the former FRG.[5] As part of this census a subsample of 10 % of the population was asked to provide additional information, in particular, all women with a German citizenship who participated in the 10 % subsample

[5] For a detailed description, including a presentation of the questionnaire, see Schubnell and Herberger (1970).

were asked for dates of marriage and birth dates of all their marital children, regardless of their current marital status. Some results from these additional questions were published, albeit in highly aggregated form, by the *Statistisches Bundesamt* in Fachserie A.[6] Fortunately, some years ago, official statistics in Germany agreed to make available, for scientific research, anonymised subsamples of many main surveys, including the 1970 census.[7]

2. The data set to be used in the present chapter consists of a 10 % subsample of the 10 % part of the 1970 census.[8] So it is a 1 % subsample of all women who lived in May 1970 in the territory of the former FRG and had a German citizenship. The number of cases is 314993; if multiplied by 100, this is roughly the number of women, with a German citizenship, who lived in the former FRG in May 1970.

3. For each person in our subsample we have the following information: (a) the birth year, and (b) the births years of all (up to 12) marital children. So we are able to reconstruct marital childbearing histories. The limitation is, of course, that we have no information about non-marital births. As shown in Table 11.3-1 in Section 11.3, for the period until about 1970 this amounts to about 10 % of all births. Actually, however, the birth coverage of the sample is somewhat higher than 90 % because a substantial portion of non-marital births has been "legitimized" by a following marriage. To provide an example, the total number of births during the year 1969 in the territory of the former FRG was 903456. In 852783 cases the mother had a German citizenship, and of these cases 810002 were marital births.[9] On the other hand, the number of birth in 1969, reported by women in our sample, is 8215 which is 821500 when multiplied by 100. So one can estimate that about 27 % of non-marital birth have been "legitimized" by a following marriage. Nevertheless, it is clearly important to be aware of the fact that our sample does not cover all births.

4. Further limitations are due to the fact that our data set results from a *retrospective* survey as was discussed in Chapter 12. Only women who survived until 1970 could have been asked about previous childbearing. This is illustrated by the distribution of birth years shown in Figure 12.2-

[6] Fachserie A. Bevölkerung und Kultur. Volkszählung vom 27. Mai 1970. Heft 7, Geburten. See also Schwarz (1974).

[7] More information on these data sets are available from the *Zentrum für Umfragen, Methoden und Analysen* (ZUMA, Mannheim), Abteilung für Mikrodaten; see: `www.gesis.org/Dauerbeobachtung/Mikrodaten`.

[8] We are grateful to Bernhard Schimpl-Neimanns (ZUMA) who prepared the tables which we have used. The tables are based on the data set: *Ergebnisse der Volks- und Berufszählung 1970 mit den Ergänzungsfragen (1 % Stichprobe der Wohnbevölkerung)*; see Bach, Handl and Müller (1980), Schimpl-Neimanns and Frenzel (1995).

[9] Fachserie 1, Reihe 1, 1999 (p. 211).

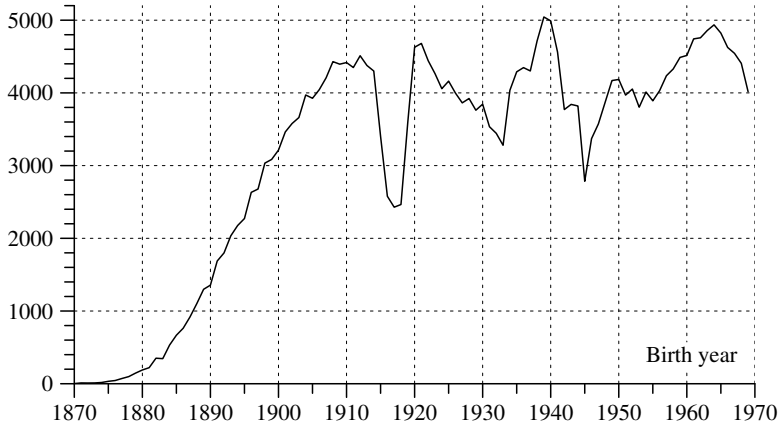


Fig. 12.2-1 Number of women born between 1870 and 1969 in the 1 % subsample of the 1970 census.

1.[10] However, part of the problem can be circumvented by a separation into birth cohorts and reconstructing childbearing histories for each birth cohort separately. This then only requires to assume that differential mortality is not heavily correlated with childbearing. In the following sections we will make this assumption and consider all birth cohorts with birth years from 1905 to 1945. Of course, for the younger birth cohorts, beginning about 1930, childbearing histories are not completed by 1970.

5. Only to consider, and compare, birth cohorts is insufficient if one intends to reconstruct the historical development of births. It becomes necessary, then, to locate the birth cohorts in historical time and, in particular, take into account changes in cohort size. One aspect of this problem concerns the absolute number of children born of women who survived until 1970. This is shown by the solid line in Figure 12.2-2. For comparison, the dotted line that begins in 1946 shows the number of births as recorded in the territory of the former FRG by official statistics. The difference is mainly due to the fact that the dotted line refers to all births while our sample only reports marital births of women with a German citizenship. The important point is that both curves are nearly proportional so that it seems justified to use our sample for a reconstruction of *changes* in the development of birth rates in the post-war period. More problematic are the earlier periods. Since political boundaries have changed and no valid data are available for the years from 1939 to 1945, it is already difficult to assess the birth coverage of the sample. The first part of the dotted line in Figure 12.2-2, which ends in 1938, shows the total number of births

[10] This can also be viewed as an age distribution of the female population in 1970; see, for comparison, the age distributions which were shown in Chapter 6.5.

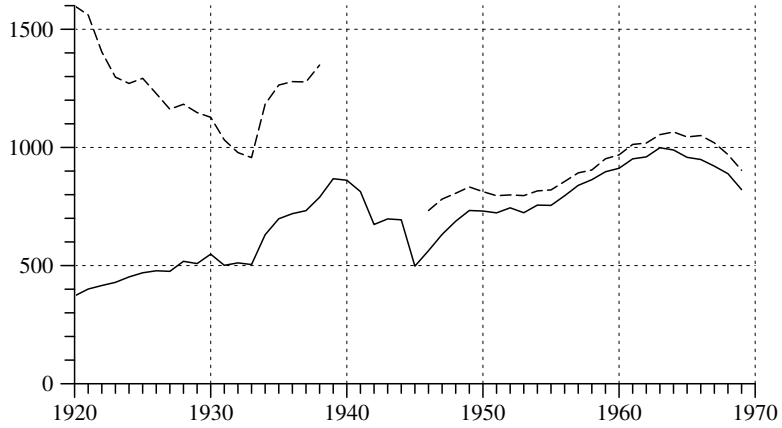


Fig. 12.2-2 Number of children (in 1000) born during the years 1920 – 1969 in Germany. The solid line refers to the number of children reported by women in the 1 % subsample of the 1970 census. Dotted lines are based on data taken from Statistisches Bundesamt, Bevölkerung und Wirtschaft 1872 –1972 (pp. 107-9). Until 1938 these data refer to the territory of the former Deutsches Reich, beginning in 1946 they refer to the territory of the former FRG.

in the territory of the former Deutsches Reich. Obviously, at least until about 1930, there is no correspondence between the two curves, due to the fact that many women who gave birth to children before 1930 died before 1970. It might be possible, however, to use the sample data also for some conclusions about the development of births since the beginning of the 1930 s.

12.2.2 Age at First Childbearing

1. We begin with an investigation of the distribution of ages at first marital childbearing. This will be done separately for each 1-year birth cohort, C5, . . . , C45. The numbers refer to birth years, for example, C5 denotes the birth cohort of women born in 1905. For some of these birth cohorts the data are shown in Table 12.2-1. Referring to birth cohort C10 as an example, there are 5 women who reported that their first marital birth occurred in the year 1926, that is, at age 16. As can be seen from the table, all births occurred at ages between 16 and 48. Altogether, 3251 women reported a birth year for the first marital child. In addition, 1166 women had no marital children until the interview date in 1970, corresponding to an age of 60 years. These are called censored cases in the table. However, since the age at censoring is after the end of the reproductive period, one can safely assume that these women will remain without a marital

Table 12.2-1 Number of women in the 1 % subsample of the 1970 census who reported a first marital birth at the specified age, classified according to 1-year birth cohorts. Also shown is the number of women with no marital birth until the interview date in 1970.

τ	C5	C10	C15	C20	C25	C30	C35	C40	C45
15					1				
16	3	5	1	5	7	1	10	7	9
17	8	15	18	29	12	10	30	57	39
18	34	58	34	82	33	43	70	103	112
19	75	82	80	119	73	136	152	218	176
20	117	138	128	197	114	208	237	342	230
21	166	167	169	245	177	259	292	401	238
22	177	167	169	261	259	289	365	452	225
23	204	227	228	297	311	280	390	439	229
24	220	274	269	356	305	270	373	407	172
25	211	302	272	201	292	270	320	409	58
26	182	307	233	233	251	269	285	286	
27	154	265	145	216	241	228	265	252	
28	166	255	170	203	207	181	183	201	
29	189	231	134	224	200	136	153	150	
30	159	190	66	179	137	120	118	43	
31	118	121	73	150	121	90	107		
32	97	78	61	125	109	47	82		
33	81	78	65	78	74	68	52		
34	71	67	53	66	52	41	32		
35	59	41	52	56	52	35	12		
36	46	28	25	39	36	22			
37	32	43	25	35	30	20			
38	33	29	17	21	33	18			
39	27	26	9	17	19	12			
40	14	19	9	17	8	2			
41	12	14	9	7	9				
42	8	6	4	4	7				
43	6	8	3	3	3				
44	2	3	4	3	3				
45	2	4	3		2				
46		2							
47	2								
48		1	1	1					
49				1					
50	1								
Total	2676	3251	2529	3470	3178	3055	3528	3767	1488
Censored at age	1250 65	1166 60	874 55	1158 50	984 45	790 40	762 35	1223 30	1297 25
Cohort size	3926	4417	3403	4628	4162	3845	4290	4990	2785

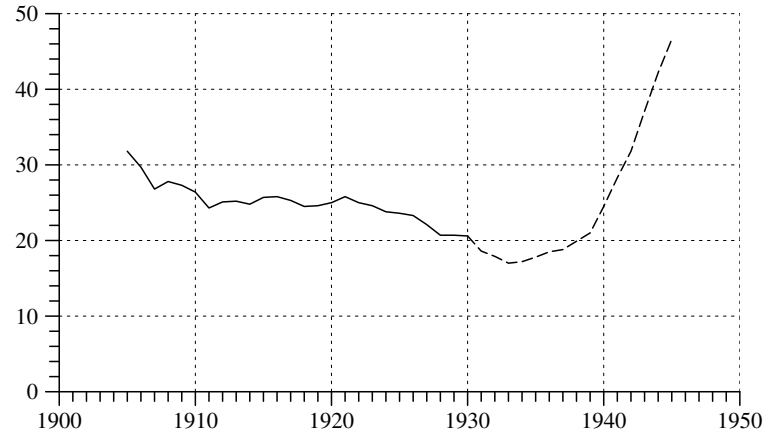


Fig. 12.2-3 Percentage of women without marital children in the 1 % subsample of the 1970 census. The broken part of the curve can not be reliably estimated from the data.

child. This allows to calculate the proportion of women who finally remain without a marital child in the birth cohort C10 to be 26 %.

2. In the same way one can calculate the proportion of women without a marital child for each birth cohort. The result is shown in Figure 12.2-3. Obviously, at least until birth cohorts born around 1930 the proportion of childless women declined. For younger birth cohorts our data set does not allow any safe conclusions because these cohorts did not reach the end of the reproductive period in 1970. However, we will see in Chapter 14 that the trend of declining proportions of childless women continued until birth cohorts of women born around 1945.

3. Additional information can be gained by a consideration of the distribution of ages at first childbearing. This is easy because, as shown in Table 12.2-1, censored cases only occur in 1970. So one does not need the Kaplan-Meier procedure that was discussed in Section 8.3.4 but can directly calculate distribution and survivor functions. For example, referring again to C10, 298 out of 4417 women had a first child before age 20. The distribution function has therefore a value of $F(20) = 298/4417 = 0.067$, that is, about 7 % of women born in 1910 had a first marital child until age 20. For selected cohorts, corresponding survivor functions are shown in Figure 12.2-4. It is clearly seen that younger birth cohorts began childbearing at earlier ages. As discussed above, this was associated by a declining proportion of finally childless women. There is no reason, however, to believe this correlation to be stable through time. In fact, as will be shown later, a decline of the age at first childbearing can also be associated with an increase in the proportion of finally childless women.

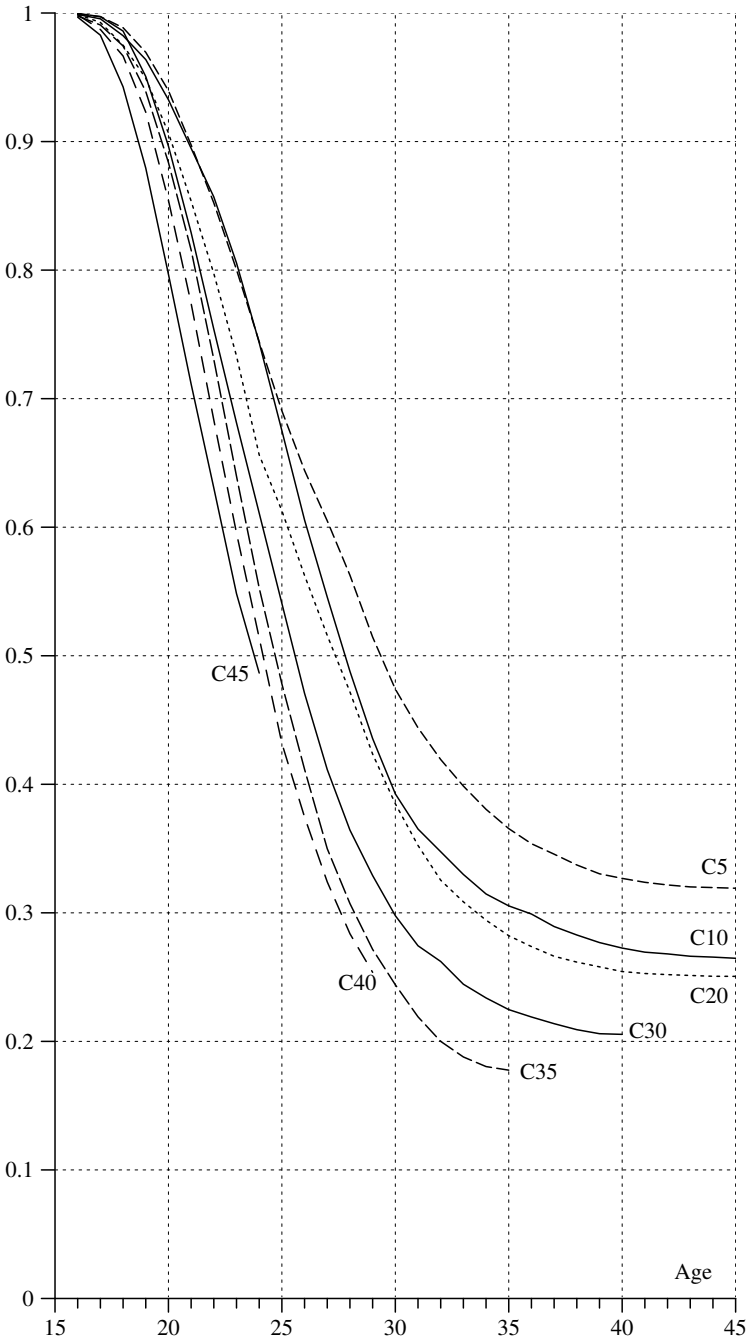


Fig. 12.2-4 Survivor functions for the age at first marital birth, calculated from the 1 % subsample of the 1970 census.

4. While a plot of survivor functions, as shown in Figure 12.2-4, is well suited to compare a small number of cohorts, it becomes impractical for long time series. An alternative possibility to investigate changes in a series of distribution or survivor functions is based on the calculation of quantiles. An example is the median that was introduced in Section 7.2. Referring to a distribution function F, the median is a number, say m, such that $F(m) \approx 0.5$. By generalization, the *q-quantile* is defined as a number, say m_q, such that

$$F(m_q) \approx q$$

with the understanding that q is some number strictly between 0 and 1. One possibility to calculate quantiles is by linear interpolation.[11] To illustrate, we calculate the median age at first childbearing for the C10 cohort. Using the data from Table 12.2-1, one finds $F(27) = 0.454$ and $F(28) = 0.512$. Therefore, by linear interpolation:

$$\frac{28-27}{0.512-0.454} = \frac{m-27}{0.5-0.454}$$

from which can be derived the median $m = 27.8$. In the same way, one can calculate quantiles for any value of q between 0 and 1. We have done this for the values

$$q = 0.2, 0.3, 0.4, 0.5, 0.6, 0.7, 0.8, 0.9$$

The result is shown in Table 12.2-2 for all birth cohorts born between 1905 and 1945. It is seen, for example, that the median age at first marital childbearing declined from 29.4, for birth cohort C5, to 23.8, for birth cohort C45. These quantiles can finally be presented graphically as shown in Figure 12.2-5.

5. Interpretations should keep in mind that our data set only records marital births. Results would be different if one would be able to include all first births, regardless of whether the mother is married or not. To provide an impression of the differences we use data from the *German Life History Study* (GLHS) for three birth cohorts, C20, C30, and C40.[12] Figure 12.2-6 compares the distributions; the solid lines refer to the 1 % subsample of the 1970 census, the dotted lines refer to the GLHS data set. Obviously, the proportion of childless women is much smaller than the proportion of women without a marital child.

[11] Since already the definition of quantiles relies on approximation, there exist several different methods to calculate quantiles. One should also note that statistical packages often use different formulas. For an overview see Hyndman and Fan (1996).

[12] The GLHS, and how we have done the calculations, will be discussed in Section 14.1.

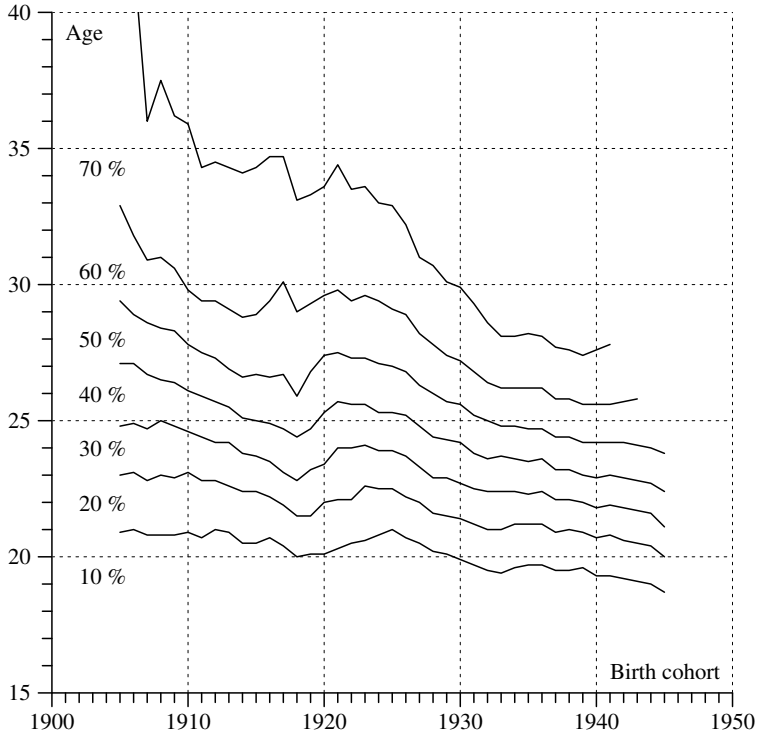


Fig. 12.2-5 Graphical presentation of quantiles of the distribution of ages at first marital childbearing, calculated for 1-year cohorts with birth years between 1905 and 1945 from the 1 % subsample of the 1970 census.

12.2.3 Age-specific Birth Rates

1. Our next question concerns the number of children born. As was discussed in Chapter 11, some useful information can already be gained from age-specific cohort birth rates, defined as

$$\gamma_{t_0,\tau} := \frac{\text{number of children born of women at age } \tau}{\text{number of women at age } \tau}$$

with the understanding that both the numerator and the denominator refer to women born in the year t_0. If we assume that death rates do not depend on women's parity, such rates, restricted to martial births, can be calculated from the 1 % subsample of the 1970 census.[13] For a selection of birth cohorts, the required data are shown in Table 12.2-3. Each entry shows how many children were born of members of a specified birth cohort

[13] Actually, one also has to ignore migration. Therefore, in a strict sense, also the 1 % percent subsample of the 1970 census only allows to calculate quasi-cohort birth rates.

Table 12.2-2 Quantiles of the distribution of ages at first marital childbearing, calculated from the 1 % subsample of the 1970 census.

	Quantiles							
Cohort	0.9	0.8	0.7	0.6	0.5	0.4	0.3	0.2
1905	20.9	23.0	24.8	27.1	29.4	32.9		
1906	21.0	23.1	24.9	27.1	28.9	31.8	42.1	
1907	20.8	22.8	24.7	26.7	28.6	30.9	36.0	
1908	20.8	23.0	25.0	26.5	28.4	31.0	37.5	
1909	20.8	22.9	24.8	26.4	28.3	30.6	36.2	
1910	20.9	23.1	24.6	26.1	27.8	29.8	35.9	
1911	20.7	22.8	24.4	25.9	27.5	29.4	34.3	
1912	21.0	22.8	24.2	25.7	27.3	29.4	34.5	
1913	20.9	22.6	24.2	25.5	26.9	29.1	34.3	
1914	20.5	22.4	23.8	25.1	26.6	28.8	34.1	
1915	20.5	22.4	23.7	25.0	26.7	28.9	34.3	
1916	20.7	22.2	23.5	24.9	26.6	29.4	34.7	
1917	20.4	21.9	23.1	24.7	26.7	30.1	34.7	
1918	20.0	21.5	22.8	24.4	25.9	29.0	33.1	
1919	20.1	21.5	23.2	24.7	26.8	29.3	33.3	
1920	20.1	22.0	23.4	25.3	27.4	29.6	33.6	
1921	20.3	22.1	24.0	25.7	27.5	29.8	34.4	
1922	20.5	22.1	24.0	25.6	27.3	29.4	33.5	
1923	20.6	22.6	24.1	25.6	27.3	29.6	33.6	
1924	20.8	22.5	23.9	25.3	27.1	29.4	33.0	
1925	21.0	22.5	23.9	25.3	27.0	29.1	32.9	
1926	20.7	22.2	23.7	25.2	26.8	28.9	32.2	
1927	20.5	22.0	23.3	24.8	26.3	28.2	31.0	
1928	20.2	21.6	22.9	24.4	26.0	27.8	30.7	
1929	20.1	21.5	22.9	24.3	25.7	27.4	30.1	
1930	19.9	21.4	22.7	24.2	25.6	27.2	29.9	
1931	19.7	21.2	22.5	23.8	25.2	26.8	29.3	35.2
1932	19.5	21.0	22.4	23.6	25.0	26.4	28.6	34.0
1933	19.4	21.0	22.4	23.7	24.8	26.2	28.1	33.0
1934	19.6	21.2	22.4	23.6	24.8	26.2	28.1	32.4
1935	19.7	21.2	22.3	23.5	24.7	26.2	28.2	32.0
1936	19.7	21.2	22.4	23.6	24.7	26.2	28.1	32.1
1937	19.5	20.9	22.1	23.2	24.4	25.8	27.7	31.5
1938	19.5	21.0	22.1	23.2	24.4	25.8	27.6	
1939	19.6	20.9	22.0	23.0	24.2	25.6	27.4	
1940	19.3	20.7	21.8	22.9	24.2	25.6	27.6	
1941	19.3	20.8	21.9	23.0	24.2	25.6	27.8	
1942	19.2	20.6	21.8	22.9	24.2	25.7		
1943	19.1	20.5	21.7	22.8	24.1	25.8		
1944	19.0	20.4	21.6	22.7	24.0			
1945	18.7	20.0	21.1	22.4	23.8			

at a specified age. For example, out of 3845 women belonging to birth cohort C30, 505 reported to have born a marital child at the age of 25. Thus, given the above mentioned assumption, one gets the approximation

$$\gamma_{1930,25} \approx \frac{505}{3845} = 0.1313$$

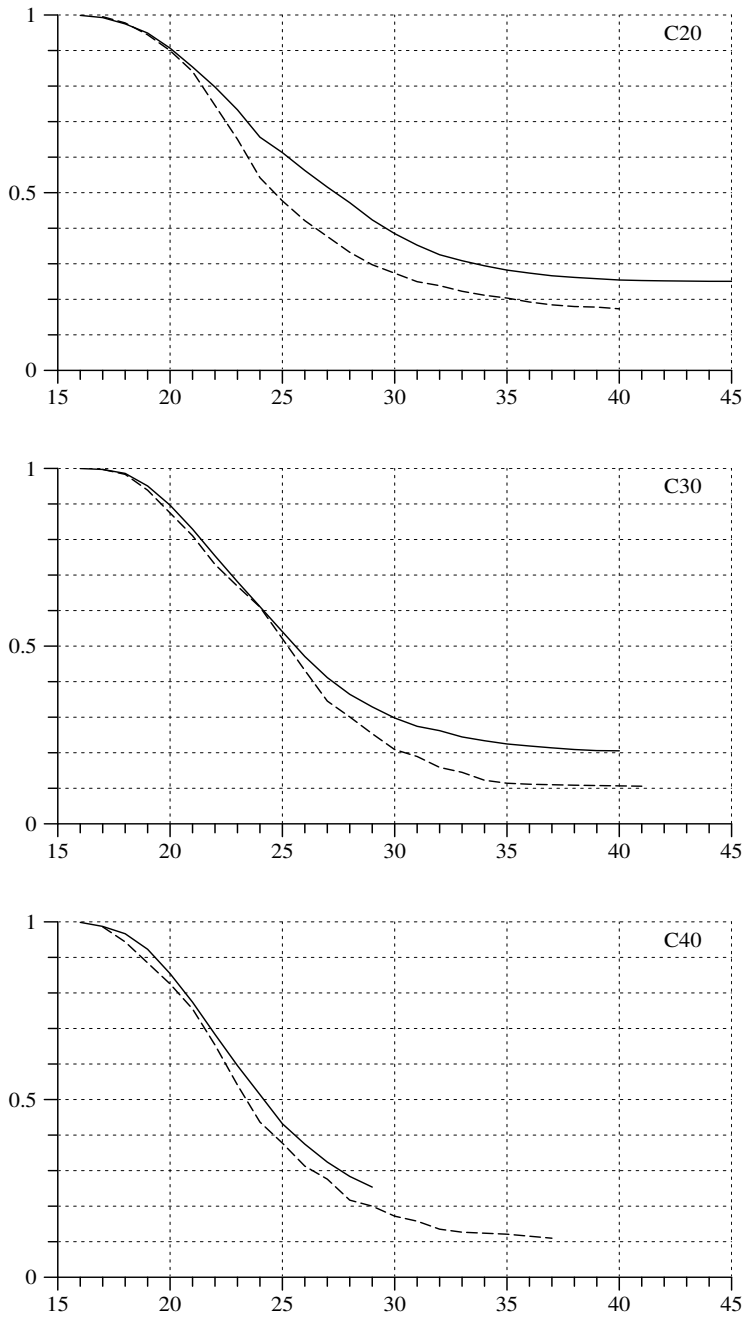


Fig. 12.2-6 Comparison of distributions of the age at first (marital) birth, calculated from the 1 % subsample of the 1970 census (solid lines) and from the GLHS data (dotted lines).

This figure can also be compared with period data for the year 1955. As reported in Fachserie 1, Reihe 1, 1999 (p. 198), the birth rate of women at age 25 in 1955 was

$$\beta_{1955,25} = 0.1394$$

The difference of about 6 % can be attributed to the fact that the period data include all births and are not restricted to women having a German citizenship.

2. Again for birth cohort C30, Figure 12.2-7 compares the distribution of these rates. The solid and dotted lines show, respectively, the quantities

$$\frac{\gamma_{1930,\tau}}{\sum_{j=15}^{39}\gamma_{1930,j}} \quad \text{and} \quad \frac{\beta_{1930,\tau}}{\sum_{j=15}^{39}\beta_{1930,j}}$$

The differences between the curves that occur at younger ages might indicate that non-marital births are more frequent in these ages.

3. It remains the question how to graphically present the age-specific cohort birth rates for a whole sequence of birth cohorts. One possibility is to first calculate cumulated cohort birth rates, $\bar{\gamma}_{t_0,\tau}$, and then to plot values for specified ages. The required data are shown in Table 12.2-4. From these data one can calculate the cumulated cohort birth rates

$$\bar{\gamma}_{t_0,25},\ \bar{\gamma}_{t_0,30},\ \bar{\gamma}_{t_0,35},\ \bar{\gamma}_{t_0,40},\ \bar{\gamma}_{t_0,45}$$

for birth cohorts $t_0 = \text{C5}, \ldots, \text{C45}$. These rates can finally be presented graphically as shown in Figure 12.2-8.

12.2.4 Number of Children

1. Cumulated cohort birth rates refer to all children born of all members of a birth cohort until some specified age and therefore do not provide information about the distribution of the number of children among the cohort members. The latter distribution requires to calculate, separately for each birth cohort, the proportion of women with distinct numbers of children. This has been done in Table 12.2-5. For example, altogether there are 3926 women in the 1 % subsample of the 1970 census born in the year 1905. Of these, 1250 have no marital child, 828 have one marital child, 797 have two marital children, and so on. The total number of children born of these women is 6713 (equal to the number of children shown in Table 12.2-3). One should notice that these figures refer to the interview date in 1970. For birth cohorts born after about 1930, both the absolute numbers and the proportions will probably change until the end of the reproductive period.

2. The figures in Table 12.2-5 can be used to calculate the mean number

Table 12.2-3 Number of marital children, born of women belonging to the specified birth cohort in the specified age; calculated from the 1 % subsample of the 1970 census.

τ	C5	C10	C15	C20	C25	C30	C35	C40	C45
15					1				
16	3	5	1	5	7	1	10	7	9
17	8	16	19	29	12	10	32	57	42
18	36	61	36	88	35	44	76	118	116
19	79	97	89	133	76	140	169	260	209
20	141	173	150	243	126	230	274	416	305
21	198	215	210	326	213	324	380	553	374
22	261	242	257	336	332	402	507	683	379
23	310	338	358	422	429	445	595	768	414
24	375	437	451	524	444	488	646	801	358
25	378	503	484	368	473	505	657	834	130
26	354	568	476	423	474	541	688	730	
27	338	568	331	452	488	555	700	743	
28	353	596	389	482	467	496	628	634	
29	432	618	356	522	474	485	597	558	
30	426	573	223	463	459	437	503	193	
31	393	510	247	428	383	424	474		
32	386	383	237	408	389	339	408		
33	374	368	262	372	367	338	339		
34	382	341	256	315	319	269	269		
35	321	193	221	277	289	225	86		
36	273	183	187	232	233	218			
37	207	193	155	217	187	156			
38	200	167	112	186	156	139			
39	160	159	104	142	142	111			
40	103	118	90	99	91	28			
41	66	95	71	79	64				
42	54	61	60	48	51				
43	50	40	30	22	23				
44	28	29	25	27	17				
45	12	15	13	9	7				
46	5	8	5	4					
47	3	2	2	2					
48	2	3	2	3					
49	1	4	1	2					
50	1	1							
51		1							
Total	6713	7884	5910	7688	7228	7350	8038	7355	2336
Cohort size	3926	4417	3403	4628	4162	3845	4290	4990	2785

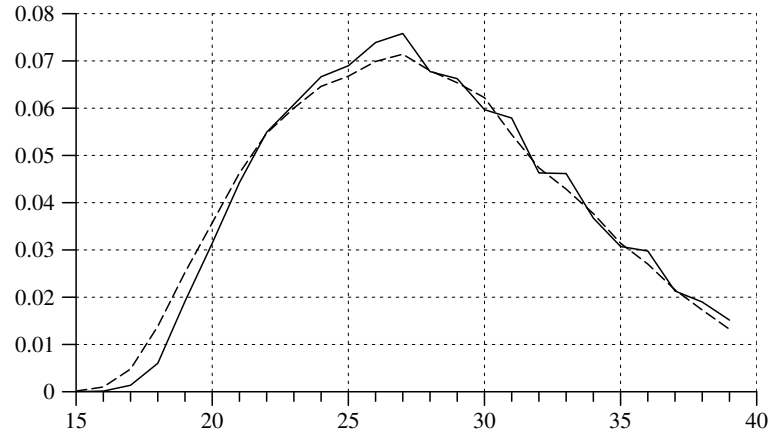


Fig. 12.2-7 Age-specific quasi-cohort birth rates for birth cohort C30, calculated from the 1 % subsample of the 1970 census (solid line) and from Table 11.4-1 (dotted line). The ordinate shows proportions as explained in the text.

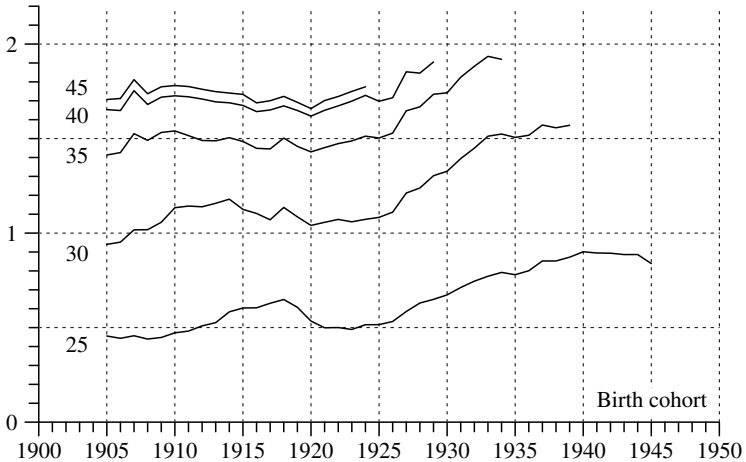


Fig. 12.2-8 Cumulated cohort birth rates until specified ages, based on the data in Table 12.2-4.

of marital children per women. If one takes into account only women with at least one marital child, this mean value varies between 2.2 and 2.5, but does not show any substantial trend. Changes become visible, however, if one investigates the distribution of the number of children. The proportions can easily be calculated from the data in Table 12.2-5 and their development is graphically presented in Figure 12.2-9.

Table 12.2-4 Number of women belonging to specified birth cohorts, and number of children born of these women until specified age, calculated from the 1 % subsample of the 1970 census.

		Children until age				
Birth year	Cohort size	25	30	35	40	45
1905	3926	1789	3692	5548	6491	6701
1906	4045	1794	3852	5768	6668	6926
1907	4208	1923	4281	6422	7378	7624
1908	4430	1947	4510	6603	7444	7695
1909	4395	1969	4647	6735	7556	7796
1910	4417	2087	5010	6805	7625	7865
1911	4349	2095	4971	6592	7485	7721
1912	4511	2297	5139	6721	7710	7944
1913	4377	2304	5067	6514	7416	7652
1914	4301	2509	5073	6472	7266	7488
1915	3403	2055	3830	5053	5701	5900
1916	2578	1559	2846	3734	4235	4354
1917	2428	1527	2599	3509	4009	4128
1918	2465	1599	2800	3704	4124	4248
1919	3595	2184	3904	5245	5927	6082
1920	4628	2474	4816	6616	7492	7677
1921	4680	2336	4947	6796	7720	7962
1922	4442	2223	4764	6545	7431	7652
1923	4265	2091	4520	6345	7242	7462
1924	4058	2091	4354	6139	7015	7199
1925	4162	2147	4509	6256	7065	
1926	3998	2129	4441	6113	6861	
1927	3863	2261	4682	6362	7159	
1928	3923	2472	4859	6543	7243	
1929	3762	2443	4904	6525	7168	
1930	3845	2589	5103	6698		
1931	3535	2518	4928	6450		
1932	3444	2568	4992	6483		
1933	3280	2531	4961	6347		
1934	4036	3197	6151	7746		
1935	4290	3346	6462			
1936	4348	3482	6598			
1937	4302	3668	6762			
1938	4715	4020	7342			
1939	5044	4402	7921			
1940	4990	4497				
1941	4562	4082				
1942	3771	3370				
1943	3842	3406				
1944	3820	3387				
1945	2785	2336				

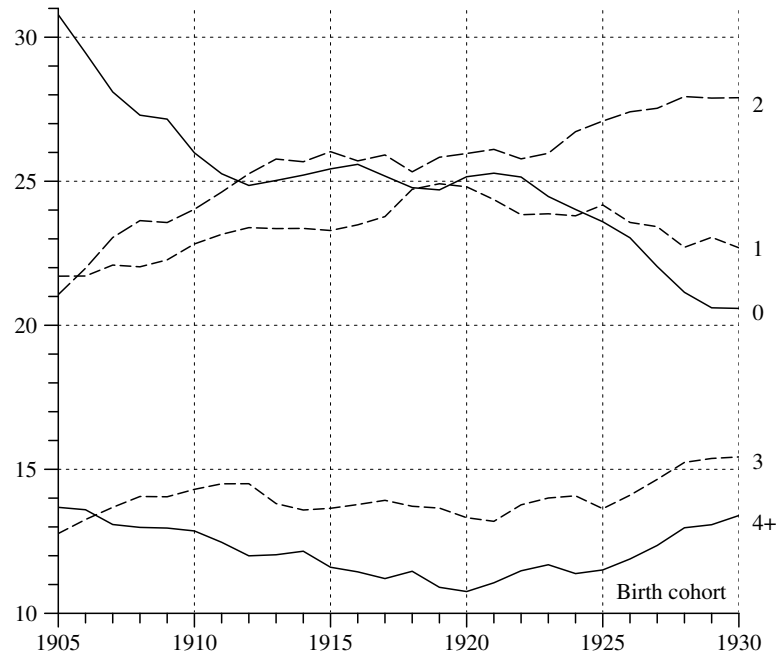


Fig. 12.2-9 Proportion (in %) of women born in specified years with 0, 1, 2, 3, and 4 or more children; calculated from the data in Table 12.2-5.

12.2.5 Timing of Births

1. A final question concerns the timing of childbearing in women's life courses. One aspect of this question, the age at first childbearing, has been discussed in Section 12.2.2. We now discuss two further aspects. One of them concerns the temporal distance between the births of several children, often called the *spacing of childbearing*. Another one concerns the idea that there might be a relationship between age at first childbearing and the total number of children born until the end of the reproductive period.

2. As in the preceding sections, calculations are based on the 1 % subsample of the 1970 census. For all women with at least two children (excluding twins) we can calculate the temporal distance between the two births. Similarly, for all women with at least three children one can calculate the temporal distances between the first and the third and between the second and the third birth. Additional temporal intervals can be calculated for women with at least four children. Results of these calculations are shown in Table 12.2-6. As can be seen, at least for the birth cohorts C5, . . . , C30, there are virtually no changes in the spacing of childbearing. No conclu-

Table 12.2-5 Number of women in the 1 % subsample of the 1970 census, and number of children born of these women, classified according to women's birth cohort.

		Number of children						
Birth year	Cohort size	0	1	2	3	4	5+	Total
1905	3926	1250	828	797	505	266	280	6713
1906	4045	1202	903	883	513	268	276	6945
1907	4208	1128	914	1002	599	258	307	7640
1908	4430	1230	985	1041	626	272	276	7711
1909	4395	1200	973	1037	607	299	279	7812
1910	4417	1166	991	1043	627	317	273	7884
1911	4349	1055	1039	1082	648	263	262	7739
1912	4511	1133	1044	1145	649	282	258	7955
1913	4377	1102	1013	1117	622	264	259	7664
1914	4301	1066	1023	1136	552	294	230	7506
1915	3403	874	788	854	467	224	196	5910
1916	2578	666	591	685	371	154	111	4358
1917	2428	613	592	618	321	160	124	4134
1918	2465	603	592	634	349	174	113	4256
1919	3595	885	926	892	495	222	175	6093
1920	4628	1158	1155	1248	603	270	194	7688
1921	4680	1209	1109	1222	616	279	245	7978
1922	4442	1110	1085	1121	595	305	226	7665
1923	4265	1050	997	1108	629	249	232	7467
1924	4058	966	966	1083	563	265	215	7203
1925	4162	984	1008	1144	567	252	207	7228
1926	3998	933	980	1083	536	265	201	6981
1927	3863	855	849	1068	590	250	251	7283
1928	3923	810	933	1093	599	267	221	7313
1929	3762	777	841	1065	571	253	255	7199
1930	3845	789	885	1057	603	278	233	7350
1931	3535	656	785	1067	544	264	219	6923
1932	3444	617	727	1050	579	250	221	6852
1933	3280	557	714	990	553	278	188	6552
1934	4036	694	878	1290	695	267	212	7824
1935	4290	762	989	1345	735	276	183	8038
1936	4348	802	1020	1428	677	247	174	7886
1937	4302	807	1036	1376	700	239	144	7653
1938	4715	939	1172	1570	678	253	103	7927
1939	5044	1060	1323	1682	676	205	98	8063
1940	4990	1223	1377	1535	624	163	68	7355
1941	4562	1291	1273	1383	453	113	49	6119
1942	3771	1199	1147	1010	314	78	23	4543
1943	3842	1427	1169	899	283	43	21	4102
1944	3820	1613	1179	764	225	32	7	3549
1945	2785	1297	841	489	123	27	8	2336

Table 12.2-6 Temporal distance in years between the i-th and the j-th birth, for birth cohorts C5, . . . , C30; calculated from the 1 % subsample of the 1970 census.

Birth year	1 – 2	2 – 3	3 – 4	1 – 3	1 – 4
1905	5.1	5.3	4.8	8.7	10.9
1906	5.2	5.1	4.7	8.3	11.2
1907	5.1	5.0	4.7	8.4	10.7
1908	5.0	5.0	4.4	8.5	10.7
1909	5.0	4.8	4.2	8.2	10.4
1910	4.9	4.9	4.6	8.1	10.5
1911	5.0	4.8	4.3	8.1	10.4
1912	4.9	4.9	4.8	8.1	10.7
1913	5.0	5.1	4.9	8.4	11.1
1914	4.7	4.9	4.9	8.0	10.6
1915	4.9	5.1	4.9	8.2	10.6
1916	4.9	5.0	4.5	8.3	10.4
1917	4.9	4.8	4.8	8.2	10.7
1918	4.9	4.8	4.7	8.3	10.9
1919	4.8	5.1	4.9	8.6	11.0
1920	4.9	4.9	4.8	8.5	11.1
1921	5.0	5.2	4.7	8.5	10.6
1922	4.8	5.0	5.1	8.3	11.6
1923	4.8	5.1	4.7	8.4	10.8
1924	5.0	5.1	4.6	8.4	10.6
1925	4.9	5.1	4.8	8.2	10.7
1926	4.8	4.9	5.0	8.1	10.9
1927	5.0	5.1	4.5	8.3	10.3
1928	4.8	4.9	4.5	8.1	10.6
1929	4.9	4.8	4.3	8.0	10.2
1930	5.0	4.8	4.1	8.0	9.9

sions can be derived, however, for younger birth cohorts.[14]

3. Also based on data from the 10 % subsample of the 1970 census, similar calculations have been performed by Rückert (1975). Instead of birth cohorts, Rückert considers marriage cohorts of women in their first marriage. He therefore finds slightly shorter distances between successive births. For example, he finds a mean duration of 4 years between the birth of the first and second child, for women who married between 1940 and 1949. However, also Rückert's figures show that there have been virtually no changes in the mean durations between successive births at least for marriage cohorts of women who married between 1920 and 1949.

4. Rückert also investigated possible relationships between the spacing of childbearing and the final number of children born of women in their first

[14] Performing the same calculations for younger birth cohorts would result in a substantial selection bias. For example, the temporal distance between the first and second child for birth cohort C45 is just 2.5 years. But this is most probably due to the fact that members of this cohort are only observed until an age of 25 years.

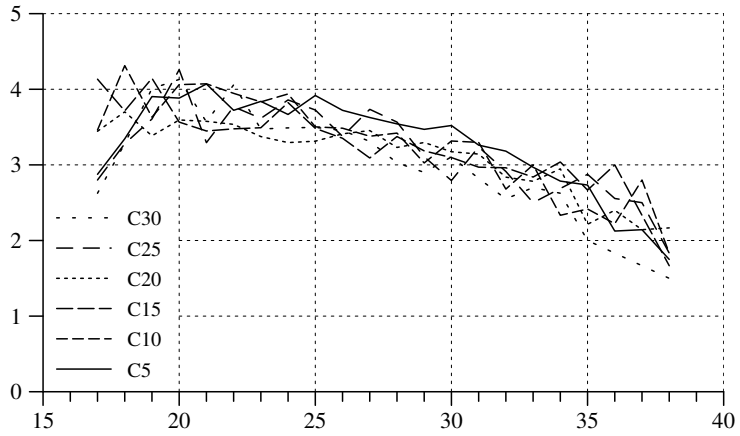


Fig. 12.2-10 Mean number of marital children (ordinate) by age at first marital childbearing (abscissa), for birth cohorts C5, C10, C15, C20, C25, and C30, calculated from the 1 % subsample of the 1970 census.

marriage. He found that the mean interval lengths between successive births decreases with increasing completed marital fertility.[15] It is, however, questionable how to interpret this result. There is obviously no reason to assume a causal relationship. How many children a women will eventually bear does not depend on the temporal distance between her first and second child. On the other hand, given a limited period of childbearing and conditioning on the number of eventually born children, it seems not surprising to find relatively shorter distances between successive births for women who finally give birth to more children.

5. A similar problem occurs when one tries to find relationships between the age at first childbearing and the final number of children born. Figure 12.2-10 provides an illustration. The relationship is quite similar for all birth cohorts C5, . . . , C30. Women who began childbearing at younger ages finally gave birth to relatively more children. But again, except for cases where reaching the end of the reproductive period creates definite limits to childbearing, there is no obvious causal relationship. Moreover, the relationship is actually not so stable as suggested by Figure 12.2-10. While this can not be demonstrated with the data from the 1 % subsample of the 1970 census, some additional information can be gained from period data of official statistics. Given age-specific birth rates, $\beta_{t,\tau}$, they can be used to calculate the mean age at childbearing for quasi-cohorts in the

[15] „Es gilt offensichtlich allgemein, daß der durchschnittliche Geburtenabstand um so kürzer ist, je größer die Kinderzahlen in den Ehen nach abgeschlossener Familienbildung sind.“ (Rückert 1975, p. 87)

Table 12.2-7 Mean age at childbearing ($\bar{\tau}_{t_0}$) and until age 40 cumulated cohort birth rates ($\bar{\beta}_{t_0}$, per 1000) for birth cohorts t_0. Calculated from age-specific birth rates in Fachserie 1, Reihe 1, 1999 (pp. 198 -200).

t_0	$\bar{\tau}_{t_0}$	$\bar{\beta}_{t_0}$	t_0	$\bar{\tau}_{t_0}$	$\bar{\beta}_{t_0}$	t_0	$\bar{\tau}_{t_0}$	$\bar{\beta}_{t_0}$
1930	27.7	2107.3	1940	26.1	1958.8	1950	26.1	1684.5
1931	27.7	2133.7	1941	26.0	1891.2	1951	26.2	1642.6
1932	27.6	2173.4	1942	25.9	1837.5	1952	26.4	1630.8
1933	27.4	2201.4	1943	25.7	1797.2	1953	26.6	1612.9
1934	27.1	2220.7	1944	25.6	1765.1	1954	26.8	1589.0
1935	27.1	2155.7	1945	25.5	1761.4	1955	26.9	1604.0
1936	26.9	2120.3	1946	25.5	1765.3	1956	27.1	1599.7
1937	26.7	2095.1	1947	25.6	1738.0	1957	27.3	1582.5
1938	26.5	2056.6	1948	25.7	1714.2	1958	27.5	1585.2
1939	26.3	2012.1	1949	25.9	1700.0	1959	27.6	1581.4

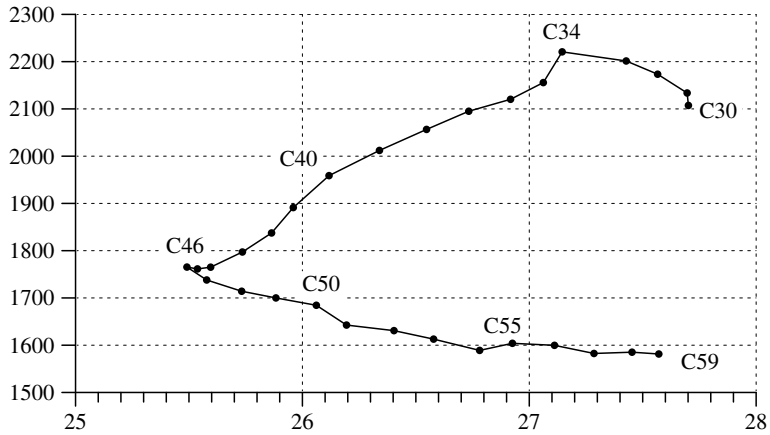


Fig. 12.2-11 Plot of the data in Table 12.2-7. The abscissa refers to mean age at childbearing, the ordinate refers to until age 40 cumulated age-specific birth rates (per 1000).

following way:

$$\bar{\tau}_{t_0} := \frac{\sum_{\tau=\tau_a}^{\tau_b} \tau\, \beta_{t_0+\tau,\tau}}{\sum_{\tau=\tau_a}^{\tau_b} \beta_{t_0+\tau,\tau}}$$

For each cohort t_0, one can also calculate the cumulated cohort birth rate

$$\bar{\beta}_{t_0} := \sum_{\tau=\tau_a}^{\tau_b} \beta_{t_0+\tau,\tau}$$

so that it becomes possible to investigate changes in the relationship between the two quantities across cohorts. The age-specific birth rates published by the *Statistisches Bundesamt* allow to calculate these quantities

for $t_0 = 1930, \ldots, 1959$, assuming $\tau_a = 15$ and $\tau_b = 40$.[16] Results of the calculation are shown in Table 12.2-7. The graphical view of these data in Figure 12.2-11 clearly shows that there is no simple relationship between mean age at first childbearing and cumulated birth rates.

[16] Data are taken from Fachserie 1, Reihe 1, 1999 (pp. 198-200).

Chapter 13

Births in the Period 1950 –1970

In the previous chapter, the presentation of data from a 1 % percent subsample of the 1970 census focused on birth cohorts. This is useful for an understanding of historical changes but has limitations. The subjects of historical change are individuals, not birth cohorts. Birth cohorts are just analytical tools for the presentation of data related to life courses of individuals. These life courses are not, however, determined by a specific birth year but depend on the changing historical contexts in which they develop. The cohort approach therefore has to incorporate historical periods. There is, however, no direct connection both for a technical and a substantial reason. The technical reason refers to the fact that cohorts contribute to the whole range of historical periods during which their members live. The more substantial reason refers to the fact that the starting point for an understanding of individual behavior is a historical period from which, possibly, substantial differences between successive birth cohorts result.[1] In order to understand the relationship between cohorts and periods, we consider, in the present chapter, the development of births in the period 1950 – 70. As in the previous chapter, the data source is the 1 % subsample of the 1970 census.

13.1 Age-specific Birth Rates

1. In the territory of the former FRG, a substantial increase in the number of births began in the mid-fifties. This increase, sometimes called "baby boom", lasted until about the mid-sixties and was followed by a long-term decline in the number of births. In the present chapter we try to reconstruct this development, for the period 1950 – 70, with the data of the 1 % subsample of the 1970 census. As was shown in Figure 12.2.1-2 in Section 12.2.1, most of the births that occurred in this period were contributed by women represented in our data set.

2. We begin with an investigation of age-specific birth rates. Using our standard notation, the age-specific birth rate for age τ in year t is defined as $\beta_{t,\tau} = b_{t,\tau}/n^f_{t,\tau}$. The denominator refers to the number of women who are of age τ in the year t, and the numerator refers to the number of children

[1] We therefore do not follow Ryder's (1964) idea of a "process of demographic translation". From a technical point of view this simply means to derive period measures from cohort measures of people's reproductive behavior. But this way to set up the problem confuses the order in which the facts from which cohort measures are statistically derived are brought about by people's behavior which always takes place in specific and changing historical periods.

Table 13.1-1 Number of marital children born of mothers of specified age in specified year (1 % subsample of the 1970 census).

τ	1947	1948	1949	1950	1951	1952	1953	1954	1955	1956	1957	1958	1959	1960	1961	1962	1963	1964	1965	1966	1967	1968	1969
16	0	3	6	6	10	5	6	7	3	7	5	4	10	10	9	16	9	15	15	12	7	9	11
17	10	18	18	31	32	32	29	25	31	33	57	36	38	43	53	42	61	60	60	67	75	63	81
18	51	44	68	76	86	91	76	88	101	103	107	118	118	110	115	115	116	128	176	174	173	197	171
19	121	121	140	149	168	144	181	169	180	186	236	235	260	238	205	221	254	209	254	266	295	297	297
20	171	216	219	230	243	270	246	251	274	284	338	344	355	416	370	329	357	342	305	398	409	420	440
21	254	278	308	314	324	306	290	288	349	380	406	443	495	541	553	485	413	437	425	374	466	462	451
22	332	367	344	406	374	402	369	345	366	462	507	486	544	588	642	683	613	508	508	520	379	474	459
23	390	429	358	444	431	404	445	426	447	409	585	595	616	645	705	805	768	712	575	598	578	414	470
24	434	451	444	418	411	464	441	488	460	461	439	592	646	656	677	738	859	801	736	584	564	564	358
25	468	499	482	473	451	480	477	509	505	479	490	516	648	657	732	703	773	822	834	769	604	553	526
26	523	494	505	446	474	469	498	503	516	541	502	554	530	623	688	670	708	778	802	730	684	492	503
27	452	518	539	503	478	488	483	512	482	531	555	508	509	522	619	700	732	687	784	791	743	637	481
28	353	482	530	540	500	471	467	476	457	487	504	496	499	480	515	600	628	664	625	672	721	634	541
29	223	329	522	530	480	455	433	474	457	494	500	490	485	441	456	463	587	597	544	568	559	630	558
30	209	228	395	463	510	488	466	435	459	427	460	415	420	437	460	425	400	525	503	506	506	529	575
31	188	210	211	333	428	472	416	425	396	383	406	440	408	406	424	410	399	363	425	474	467	415	435
32	237	201	216	216	282	408	375	383	383	410	389	347	395	362	366	339	335	331	316	363	408	417	335
33	294	262	173	174	183	285	372	379	336	376	367	367	360	315	320	306	338	337	295	260	316	339	288
34	286	286	256	178	167	164	228	315	318	328	319	319	319	293	264	304	294	269	233	251	221	281	269
35	245	261	274	221	148	143	130	213	277	305	318	322	293	289	266	266	290	249	225	207	215	226	210
36	200	242	280	231	187	156	131	125	175	232	237	229	235	243	233	206	230	205	193	218	174	185	144
37	193	212	274	208	190	155	101	129	76	178	217	253	221	229	204	187	180	207	174	158	156	148	137
38	167	167	209	207	158	140	112	103	79	94	128	186	175	168	188	166	156	162	157	120	120	139	116
39	135	146	159	140	131	150	119	104	82	83	58	108	142	157	166	137	153	142	123	117	105	97	111
40	138	129	130	118	132	135	106	114	90	59	78	67	93	99	102	102	108	110	91	77	86	96	75
41	94	99	98	93	95	96	81	93	94	71	45	52	47	54	79	81	97	91	74	64	59	64	59
42	54	76	66	70	65	61	55	72	60	50	60	31	25	32	44	48	75	50	47	59	51	35	49
43	50	50	49	35	39	41	40	54	40	46	36	30	20	20	27	28	22	45	42	44	18	23	18
44	21	26	28	26	26	29	29	29	19	31	26	24	25	17	17	11	16	27	22	19	21	18	17
45	14	20	15	12	13	20	15	12	15	12	10	11	18	13	6	5	7	13	9	19	13	17	15

born of these women during year t. We assume that these rates, when restricted to marital births, can sensibly be approximated by the data in the 1 % subsample of the 1970 census for the years $t = 1950, \ldots, 1969$.[2] Values for the numerators are shown in Table 13.1-1.[3] For example, 230 children were born in the year 1950 of women in our data set who were at age 20 in that year. In order to estimate age-specific birth rates we also need to know the number of women. These numbers can be taken from Table 12.2.3-2 in Section 12.2.3. For example, there are 3845 women in our data set who were born in 1930 and therefore of age 20 in 1950. So we get the estimate

$$\beta_{1950,20} \approx \frac{230}{3845} = 0.0598$$

In the same way one can estimate age-specific birth rates for all ages $\tau = 16, \ldots, 45$ and all years in the period 1947–69. Given this period and range of ages, the birth years range from 1902 to 1953.[4]

3. In order to visualize age-specific birth rates one can use level plots as introduced in Section 11.4. Such a plot is shown in Figure 13.1-1. The darkness of the grey-scale corresponds to the values of the age-specific birth rates. The maximum value of 170.3 marital children per 1000 women is reached in 1963 at an age of 24 years. We have selected five levels (40, 70, 100, 130, and 150) for contour lines. It is seen that high values of age-specific birth rates concentrate in the period 1958 – 66 at ages between 23 and 27 years. In the same way one can visualize cumulated age-specific birth rates as shown in Figure 13.1-2. The highest value of 2406 children

[2] One cannot reliably approximate these rates for the year 1970 because the census was conducted already in May of that year.

[3] Since only very few children were born of women at ages under 16 or above 45, we restrict all calculations to ages $\tau = 16, \ldots, 45$.

[4] In order to approximate age-specific birth rates for the whole period we therefore need, in addition to the numbers from Table 12.2.3-2, also the following cohort sizes:

Birth year	Cohort size
1902	3579
1903	3661
1904	3971
1946	3371
1947	3573
1948	3872
1949	4170
1950	4185
1951	3970
1952	4053
1953	3803

Like Table 12.2.3-2, these figures refer to the number of women in the 1 % subsample of the 1970 census.

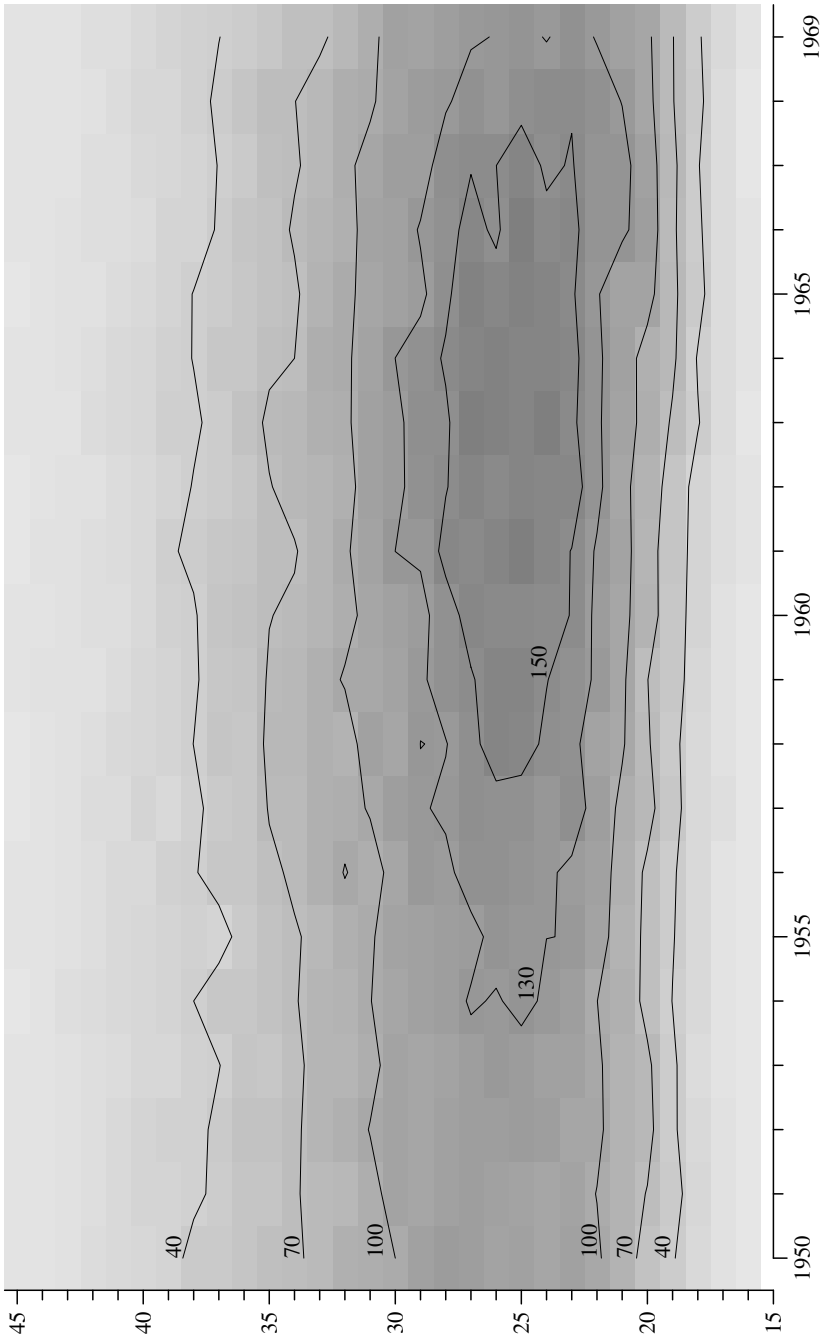


Fig. 13.1-1 Level plot of age-specific birth rates in the period 1950 – 69, calculated from the 1 % subsample of the 1970 census.

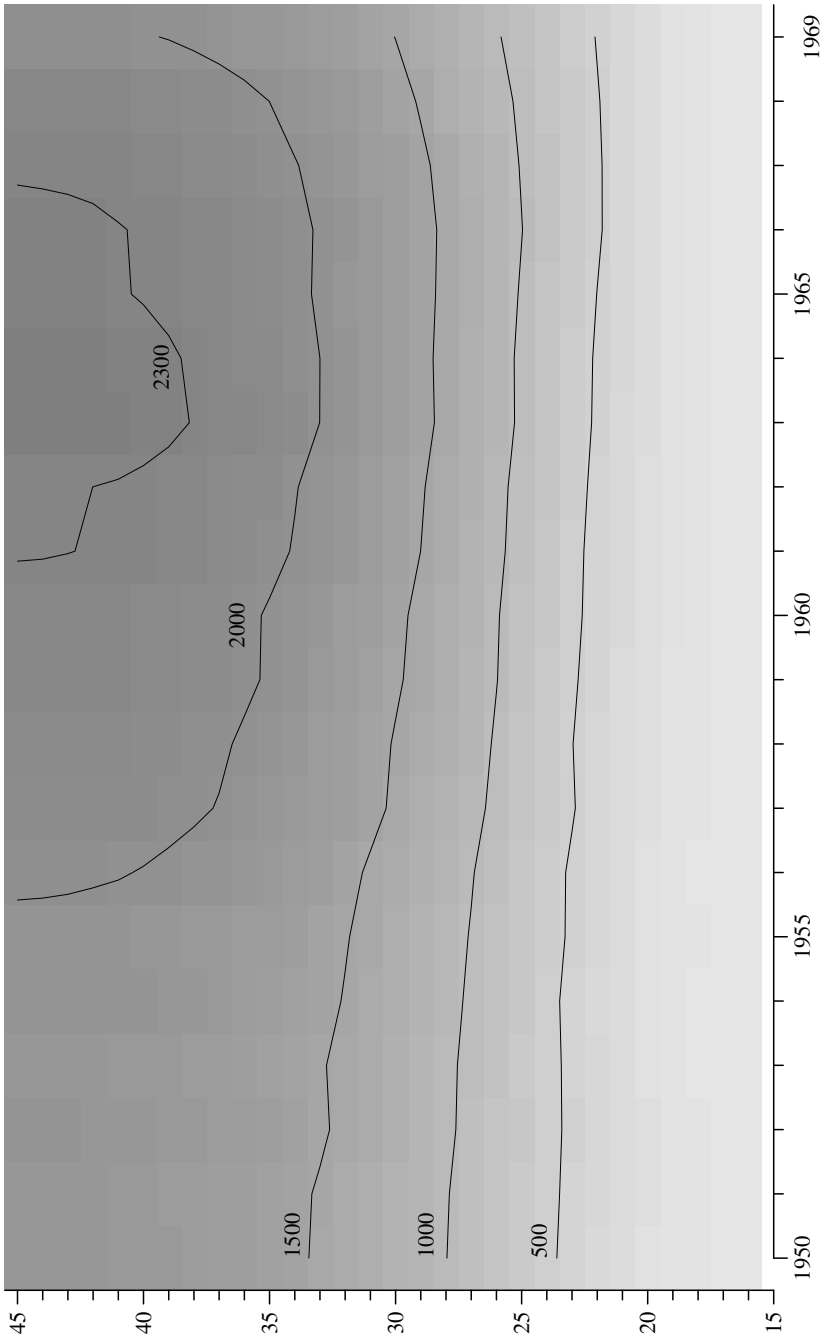


Fig. 13.1-2 Level plot of cumulated age-specific birth rates in the period 1950 – 69, calculated from the 1 % subsample of the 1970 census.

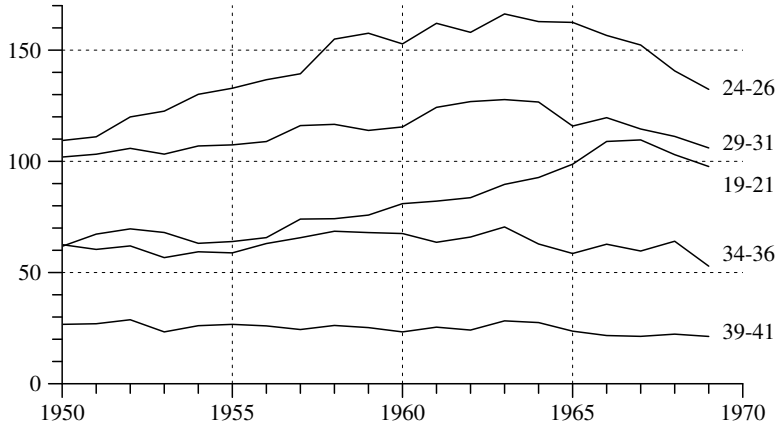


Fig. 13.1-3 Age-specific birth rates in the period 1950 – 69. Mean values for the specified age groups calculated from our 1 % subsample of the 1970 census.

per 1000 women occurs again in the year 1963. This figure also illustrates that, until the second half of the 1960 s, women tended to get children in younger ages.

4. Additional information can be gained by focusing on birth rates for specific age groups. We selected five age groups and, for each group, calculated birth rates as unweighted mean values of the age-specific birth rates of the contributing ages. The result is presented in Figure 13.1-3. It is seen that mainly young women, up to an age of about 30, contributed to the rising number of births until the mid-sixties. Furthermore, with the exception of very young women, birth rates began to decline already since about 1965.

5. The data presented so far suggest that the increase in the number of births until the mid-sixties is mainly due to increasing birth rates. However, the number of children actually born also depends on the number and age distribution of potential mothers. One might therefore ask what part of the rising number of children can be attributed to changes in cohort sizes and age distribution, and what part can be attributed to changes in age-specific birth rates. One possibility to approach this question is by performing a hypothetical calculation based on the assumption that the number and age distribution of women remained the same as it was in 1950 for the whole period from 1950 to 1969. The actual number of births, b_t, can then be compared with a hypothetical number of births, calculated as

$$b_t^* := \sum_{\tau=16}^{45} \beta_{t,\tau}\, n^f_{1950,\tau}$$

Table 13.1-2 Actual and hypothetical number of marital children born in the period 1950 – 69 of women in the 1 % subsample of the 1970 census.

	Actual development			Hypothetical development		
t	b_t	$b_t - 7291$	cumulated	b_t^*	$b_t^* - 7291$	cumulated
1950	7291	0	0	7291	0	0
1951	7216	-75	-75	7251	-40	-40
1952	7424	133	58	7479	188	148
1953	7217	-74	-16	7290	-1	147
1954	7546	255	239	7655	364	511
1955	7527	236	475	7586	295	806
1956	7942	651	1126	7972	681	1488
1957	8385	1094	2220	8333	1042	2529
1958	8618	1327	3547	8502	1211	3741
1959	8949	1658	5205	8685	1394	5134
1960	9104	1813	7018	8741	1450	6585
1961	9505	2214	9232	9082	1791	8376
1962	9591	2300	11532	9075	1784	10160
1963	9978	2687	14219	9414	2123	12283
1964	9886	2595	16814	9377	2086	14369
1965	9572	2281	19095	9134	1843	16212
1966	9479	2188	21283	9140	1849	18061
1967	9193	1902	23185	8902	1611	19672
1968	8875	1584	24769	8643	1352	21023
1969	8200	909	25678	8023	732	21755

Table 13.1-2 shows the result of this calculation; Figure 13.1-4 compares the development of b_t and b_t^*. It is seen that only a small part of the increasing number of marital children born in the period 1950 – 69 can be attributed to changes in the number and age distribution of women. So we conclude that the main part of the "baby boom" resulted from increasing birth rates, that is, women, in particular younger women, gave birth to more children.

6. One might try to quantify the contribution to the rising number of children which can be attributed to changes in the number and age distribution of women. A simple measure can be derived from Table 13.1-2. Column $b_t - 7291$ shows the surplus of marital children compared with 1950; the next column shows the cumulated values. The same calculations are then applied to the hypothetical development. For example, until the year 1963, the cumulated surplus of marital children amounted to 14219. Under the assumption that the number and age distribution of women had not changed since 1950, this figure would be 12283. One can therefore attribute about 14 % of the cumulated surplus until 1963 to changes in the number and age distribution of women.

7. An additional consideration concerns "timing effects": women can give birth to children anywhere during the reproductive period. In fact, as already mentioned several times, until about the mid-sixties, women began

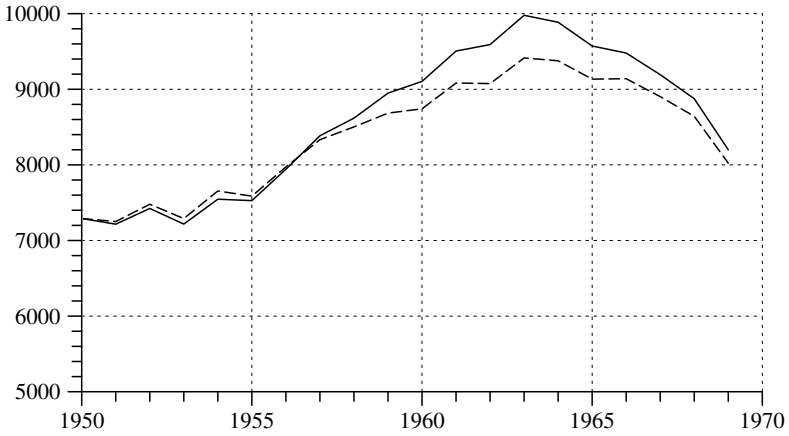


Fig. 13.1-4 Actual (solid line) and hypothetical (dotted line) number of marital children born in the period 1950 – 69. Data are taken from columns b_t and b_t^* in Table 13.1-2.

childbearing in younger ages. Several authors have therefore suggested that at least some part of the baby boom is due to such "timing effects" (see, e.g., Dinkel, 1983). However, investigating this question requires more complicated considerations and will be postponed until Chapter 13.3.

13.2 Parity-specific Birth Rates

1. One can get additional information by distinguishing births with respect to parity, that is, for each women, the first child, the second child, and so on. We will use the following notation:

$$b_{t,\tau}^{(p)} := \text{number of children of parity } p \text{ born in year } t \text{ of women at age } \tau$$

Of course, women might give birth to several children at the same time (twins, triplets, ...), and in these cases parities are arbitrarily assigned. In a first step we ignore the dependence on age and simply consider

$$b_t^{(p)} := \sum_{\tau=\tau_a}^{\tau_b} b_{t,\tau}^{(p)}$$

called *parity-specific number of children*. Values can be calculated from the 1 % subsample of the 1970 census as shown in Table 13.2-1. For consistency with earlier calculations, we have taken into account, for each year $t = 1947, \ldots, 1969$, only women who were of age 16 – 45 in the respective year. Once again, the figures in Table 13.2-1 only refer to marital children.

Table 13.2-1 Number of marital children, classified with respect to parity, born by women of age 16 – 45 who are members of the 1 % subsample of the 1970 census.

t	b_t	$b_t^{(1)}$	$b_t^{(2)}$	$b_t^{(3)}$	$b_t^{(4)}$	$b_t^{(5+)}$
1947	6307	2963	1768	808	385	383
1948	6864	3209	1949	940	381	385
1949	7316	3395	2182	970	415	354
1950	7291	3530	2086	932	360	383
1951	7216	3415	2124	897	405	375
1952	7424	3399	2245	1020	423	337
1953	7217	3260	2233	992	405	327
1954	7546	3358	2345	1050	448	345
1955	7527	3364	2266	1045	494	358
1956	7942	3503	2332	1183	518	406
1957	8385	3675	2487	1279	518	426
1958	8618	3744	2591	1237	565	481
1959	8949	3781	2768	1310	582	508
1960	9104	3924	2716	1316	633	515
1961	9505	4061	2832	1379	655	578
1962	9591	3989	2946	1431	663	562
1963	9978	4042	3141	1509	656	630
1964	9886	3872	3103	1525	725	661
1965	9572	3905	3007	1457	617	586
1966	9479	3662	3063	1543	624	587
1967	9193	3617	2965	1471	608	532
1968	8875	3457	2864	1435	587	532
1969	8200	3345	2617	1247	532	459

2. Figure 13.2-1 provides a graphical display of the data in Table 13.2-1. It is seen that children of all parities contributed to the general increase until about 1963. It is also seen that, depending on parity, the decline in the number of births began in different years.

3. In a next step we can consider parity-specific birth rates. The standard definition is

$$\beta_{t,\tau}^{(p)} := \frac{b_{t,\tau}^{(p)}}{n_{t,\tau}^f}$$

The denominator refers to the number of women aged τ in the year t, and the numerator refers to the number of children of parity p who are born of these women during the year t. The definition has, however, a drawback in not taking into account that, except in cases of multiple births, children of parity p can only be born of women who have already given birth to $p-1$ children. It is therefore preferable to calculate *parity progression rates*.[5]

[5] Also called *parity progression ratios*, see, e.g., Newell (1988, p. 58).

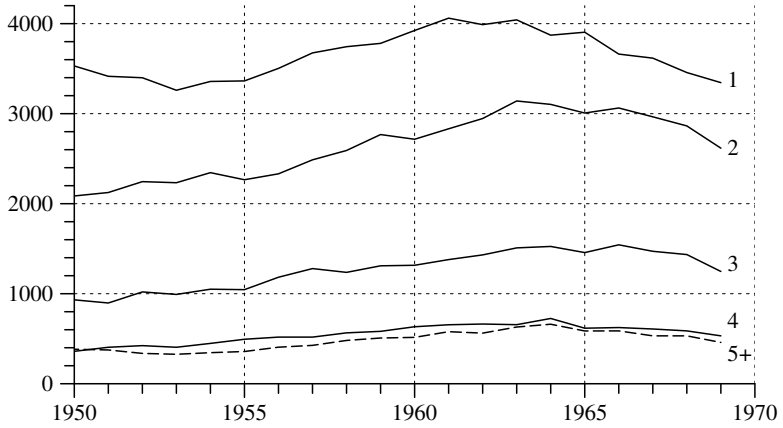


Fig. 13.2-1 Parity-specific number of children in the period 1950 – 69, corresponding to the values in Table 13.2-1.

We use the following definition:

$$\beta_{t,\tau}^{(p)} := \frac{b_{t,\tau}^{(p)}}{n_{t,\tau}^{f,(p-1)}}$$

In this definition, the denominator only refers to women at age τ in year t who have already given birth to $p-1$ children. For example, $\beta_{t,\tau}^{(1)}$ is the proportion of women at age τ in year t who gave birth to their first child during that year. Similarly, $\beta_{t,\tau}^{(2)}$ is the proportion of women with already a first child who gave birth to a second child during the year t.[6]

4. We will try to calculate parity progression rates from the data in the 1 % subsample of the 1970 census. We begin with a simplified approach and ignore age, that is, we relate the number of children of parity p born during a year t to all women who might give birth to a child of this parity during the year t. The formal definition is

$$\beta_t^{(p)} := \frac{b_t^{(p)}}{n_t^{f,(p-1)}}$$

Table 13.2-2 shows values for the denominator. For example, there are 117800 women born during the years 1902–31 and therefore in an age between 16 and 45 in the year $t = 1947$. Of these women, 64498 had no child until the end of 1946 and might get a first child during the year 1947;

[6] Birg, Filip and Flöthmann (1990, p. 11) call these rates "bedingte Geburtenwahrscheinlichkeiten". We avoid this wording because partity progression rates are simply proportions, not probabilities.

Table 13.2-2 Number of women born in the years specified in the first column with p children before year t, calculated from the 1 % subsample of the 1970 census.

Birth years	t	$n_t^{f,(0)}$	$n_t^{f,(1)}$	$n_t^{f,(2)}$	$n_t^{f,(3)}$	$n_t^{f,(4+)}$	n_t^f
1902 – 1931	1947	64498	22644	16692	7801	6165	117800
1903 – 1932	1948	63745	23087	16948	7815	6070	117665
1904 – 1933	1949	62616	23566	17228	7922	5952	117284
1905 – 1934	1950	62028	23939	17577	8006	5799	117349
1906 – 1935	1951	61535	24556	17936	8072	5614	117713
1907 – 1936	1952	61266	24941	18282	8046	5481	118016
1908 – 1937	1953	61038	25180	18507	8044	5341	118110
1909 – 1938	1954	61260	25222	18705	8010	5198	118395
1910 – 1939	1955	61744	25261	18964	8004	5071	119044
1911 – 1940	1956	62201	25368	19141	7930	4977	119617
1912 – 1941	1957	62202	25500	19207	7947	4974	119830
1913 – 1942	1958	61162	25644	19272	8058	4954	119090
1914 – 1943	1959	60158	25783	19505	8111	4998	118555
1915 – 1944	1960	59127	25775	19826	8286	5060	118074
1916 – 1945	1961	57113	26194	20370	8505	5274	117456
1917 – 1946	1962	55757	26831	21139	8856	5666	118249
1918 – 1947	1963	54726	27284	22036	9303	6045	119394
1919 – 1948	1964	53949	27595	23035	9806	6416	120801
1920 – 1949	1965	53359	27438	23722	10113	6744	121376
1921 – 1950	1966	52479	27181	24024	10348	6901	120933
1922 – 1951	1967	51575	26672	24319	10654	7003	120223
1923 – 1952	1968	50899	26241	24690	10922	7082	119834
1924 – 1953	1969	50195	25837	25009	11143	7188	119372

22644 women had a first child until the end of 1946 and might get a second child during the year 1947, and so on. These numbers are used to calculate

$$\beta_t^{(1)},\ \beta_t^{(2)},\ \beta_t^{(3)},\ \text{and}\ \beta_t^{(4)}$$

The required numerators can be found in Table 13.2-1. For example,

$$\beta_{1947}^{(1)} = \frac{2963}{64498} = 0.0459$$

that is, about 4.6 % of women who might get a first marital child during 1947 actually realized this possibility.

5. In the same way parity progression rates, for $p = 1, \ldots, 4$, can be calculated for all years. The result is shown in Figure 13.2-2. It suggests that the decline of parity progression rates began somewhat earlier for parities 3 and 4, compared with parities 1 and 2. Since there is only a very short time-lag it seems not warranted, however, to make this a substantial point.

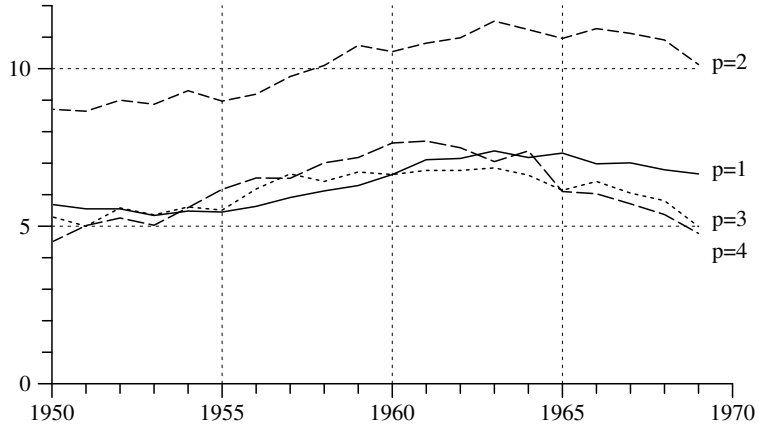


Fig. 13.2-2 Parity progression rates of marital children in the period 1950 – 69, calculated from the data in Tables 13.2-1 and 13.2-2.

13.3 Understanding the Baby Boom

An instructive example of the fact that population growth not only depends on the number of newborn children but also on the timing of births and, especially, on women's age at childbearing, is the baby boom in West Germany during the period 1955 – 1965. It has been argued (e.g., by Dinkel, 1983) that this baby boom was mainly a consequence of the fact that women began childbearing at younger ages. The argument implies a comparison between the actual population growth and a hypothetical one that might have occurred if women behaved differently. One therefore needs some kind of analytical model to make the argument fully explicit.

13.3.1 Number and Timing of Births

1. In order to develop a conceptual framework we refer to birth cohorts of women denoted by $\mathcal{C}^f_{t_0}$, t_0 being the birth year. This allows to define age-specific cohort birth rates[7]

$$\gamma_{t_0,\tau} := \frac{b_{t_0+\tau,\tau}}{|\mathcal{C}^f_{t_0,\tau}}$$

where the denominator refers to the number of women belonging to the birth cohort $\mathcal{C}^f_{t_0}$ at age τ, and the numerator records the number of children born by members of $\mathcal{C}^f_{t_0}$ at age τ (in the year $t = t_0 + \tau$). Denoting the beginning and end of the reproductive period by τ_a and τ_b, respectively, one can also define cumulated cohort birth rates

$$\bar{\gamma}_{t_0,\tau} := \sum_{j=\tau_a}^{\tau} \gamma_{t_0,j}$$

2. These concepts can be used to compare childbearing among birth cohorts of women and, in these comparisons, distinguish between the number of children born and the timing of childbearing. The first aspect is captured by the completed cohort birth rate, $\bar{\gamma}_{t_0,\tau_b}$; the second aspect is captured by the shape of the function

$$\tau \longrightarrow \bar{\gamma}_{t_0,\tau}$$

As an example, we use data from the 1 % subsample of the 1970 census discussed in Chapter 12.2. Figure 13.3.1-1 compares birth rates of the cohorts $t_0 = 1910$ and $t'_0 = 1920$. The topmost plot (a) compares the cumulated cohort birth rates $\bar{\gamma}_{1910,\tau}$ (solid line) and $\bar{\gamma}_{1920,\tau}$ (dotted line). Assuming $\tau_b = 45$, it is seen that cohort C20 has a somewhat lower completed cohort

[7] These notions have been introduced in Section 11.2.

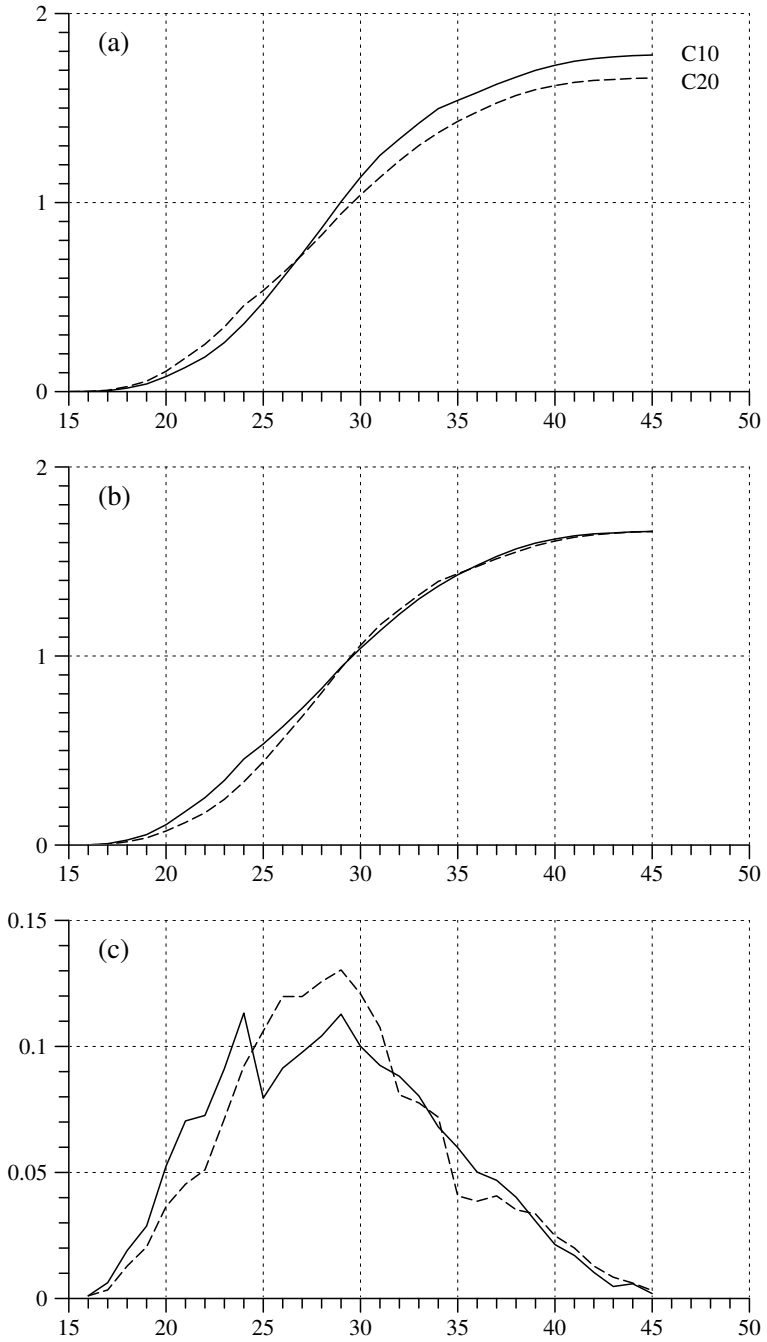


Fig. 13.3.1-1 Comparison of age-specific cohort birth rates; see the text for explanation.

birth rate than cohort C10. Values can be calculated from Table 12.2.3-1 in Section 12.2.3: $\bar{\gamma}_{1910,45} = 1.7806$ and $\bar{\gamma}_{1920,45} = 1.6588$. Furthermore, there is also a somewhat different timing of births. Compared with C10, relatively more women belonging to C20 gave birth to children at ages under 25.

3. Of course, it would be strange to say that these women hastened to realize births that they anticipated to have anyway.[8] Nevertheless, in order to conceptually distinguish between the number and timing of births, one cannot avoid to apply a retrospective view and assume completed cohort birth rates as given. In our example, this allows to construct, for birth cohort C20, hypothetical cumulated cohort birth rates which have the same shape as the cumulated cohort birth rates of C10 but keep the original completed cohort birth rate of C20. The following definition shows the construction:

$$\bar{\gamma}^*_{1920,\tau} := \bar{\gamma}_{1910,\tau} \frac{\bar{\gamma}_{1920,45}}{\bar{\gamma}_{1910,45}}$$

Part (b) of Figure 13.3.1-1 compares $\bar{\gamma}_{1920,\tau}$ (solid line) and $\bar{\gamma}^*_{1920,\tau}$ (dotted line). Without changing the completed cohort birth rate, part of the births are "shifted" into higher ages. This is also seen in part (c) of the figure where the solid line refers to the age-specific birth rates $\gamma_{1920,\tau}$ and the dotted line refers to the corresponding hypothetical birth rates

$$\gamma^*_{1920,\tau} := \gamma_{1910,\tau} \frac{\bar{\gamma}_{1920,45}}{\bar{\gamma}_{1910,45}} \tag{13.3.1}$$

4. Finally, one can compare the actual with a hypothetical development of births. The actual development is given by the equation

$$b_t = \sum_{\tau=\tau_a}^{\tau_b} b_{t,\tau} = \sum_{\tau=\tau_a}^{\tau_b} \gamma_{t-\tau,\tau} \, |\mathcal{C}^f_{t-\tau,\tau}|$$

which shows how the number of births in year t derives from the surviving cohort members, $|\mathcal{C}^f_{t-\tau,\tau}|$, and the cohort birth rates, $\gamma_{t-\tau,\tau}$, of all births cohorts $t-\tau$ ($\tau = \tau_a, \ldots, \tau_b$). The idea now is to compare this actual development of births with a hypothetical development defined by

$$b^*_t := \sum_{\tau=\tau_a}^{\tau_b} \gamma^*_{t-\tau,\tau} \, |\mathcal{C}^f_{t-\tau,\tau}| \tag{13.3.2}$$

b^*_t would be the number of children born in year t if the childbearing of women who might contribute to these births would follow the modified

[8] Actually, the whole argument is in statistical terms and does not relate to the behavior of individual women; and, as was discussed in Section 3.4, one also cannot sensibly speak of the behavior of a cohort.

birth rates $\gamma^*_{t-\tau,\tau}$, instead of the actually realized birth rates $\gamma_{t-\tau,\tau}$. Of course, in order to define the modified birth rates one needs to refer to one birth cohort whose timing of births provides a reference. In the example above the cohort of women born 1910 was used to defined the reference. It is quite possible, however, that the results of a comparison between b_t and b^*_t also depend on the choice of the reference cohort.

13.3.2 Performing the Calculations

1. We now try to compare b_t and (different versions of) b^*_t in the period 1950 –1970 in the territory of the former FRG. Values of b_t are available from official statistics (see Table 6.3-1 in Section 6.3). In order to find values of b^*_t one needs to refer to all birth cohorts of women who contributed to the births in the period 1950 –1970. Assuming a reproductive period from age 16 to age 45, cohort birth years range from 1905 to 1954. For each birth cohort we need values for the cohort size in 1950 and the completed cohort birth rates. Since appropriate data are not directly available from official period statistics, we try to find approximately valid quantities from the 1 % subsample of the 1970 census discussed in Chapter 12.2.

2. We assume that cohort sizes in 1950 are approximately proportional to the number of women, born in years from 1905 to 1954, who were still alive at the census date in 1970. These numbers, taken from the 1 % subsample of the census, are shown in the second column of Table 13.3.2-1. Completed cohort birth rates are more difficult to approximate. Cumulated cohort birth rates that can be calculated from the subsample of the 1970 census only refer to marital births. Moreover, assuming $\tau_b = 45$, completed marital cohort birth rates can only be calculated for cohorts 1905 –1924. They are shown in column (b) of Table 13.3.2-1. In order to extend the period one can use the fact that cumulated cohort birth rates at age 45 are only slightly larger than at age 40. This is seen in Table 13.3.2-1 by comparing column (b) with column (a) which shows the cumulated cohort birth rates up to an age of 40. The entries for birth cohorts 1925 –30, shown in column (c) of the table, have been calculated by simply multiplying the entries in column (a) by 1.026. Beginning with birth cohort 1930, official period statistics allow to calculate completed quasi-cohort birth rates. Still assuming that $\tau_b = 45$, they are shown in column (d) of Table 13.3.2-1.[9] Finally, since these values refer to all births, one needs an adjustment of the completed cohort birth rates calculated from the 1 % subsample of the 1970 census which only refer to marital births. Assuming a proportion of about 10 % non-marital births we have simply multiplied the entries in columns (b) and (c) by the factor 1.1 in order to get the entries in column (e). The values in columns (d) and (e)

[9] Data are taken from Fachserie 1, Reihe 1, 1999 (pp. 198 -200). See also the discussion of these data in Section 11.4.

Table 13.3.2-1 Calculation of completed cohort birth rates for birth cohorts 1905 – 1954. See the text for explanations.

Birth year	Cohort size	(a)	(b)	(c)	(d)	(e)
1905	3926	1.6533	1.7068			1.8775
1906	4045	1.6485	1.7122			1.8834
1907	4208	1.7533	1.8118			1.9930
1908	4430	1.6804	1.7370			1.9107
1909	4395	1.7192	1.7738			1.9512
1910	4417	1.7263	1.7806			1.9587
1911	4349	1.7211	1.7754			1.9529
1912	4511	1.7092	1.7610			1.9371
1913	4377	1.6943	1.7482			1.9230
1914	4301	1.6894	1.7410			1.9151
1915	3403	1.6753	1.7338			1.9072
1916	2578	1.6427	1.6889			1.8578
1917	2428	1.6512	1.7002			1.8702
1918	2465	1.6730	1.7233			1.8956
1919	3595	1.6487	1.6918			1.8610
1920	4628	1.6188	1.6588			1.8247
1921	4680	1.6496	1.7013			1.8714
1922	4442	1.6729	1.7226			1.8949
1923	4265	1.6980	1.7496			1.9246
1924	4058	1.7287	1.7740			1.9514
1925	4162	1.6975		1.7416		1.9158
1926	3998	1.7161		1.7607		1.9368
1927	3863	1.8532		1.9014		2.0915
1928	3923	1.8463		1.8943		2.0837
1929	3762	1.9054		1.9549		2.1504
1930	3845	1.9116		1.9613	2.1395	
1931	3535				2.1623	
1932	3444				2.1993	
1933	3280				2.2244	
1934	4036				2.2395	
1935	4290				2.1721	
1936	4348				2.1347	
1937	4302				2.1079	
1938	4715				2.0695	
1939	5044				2.0243	
1940	4990				1.9708	
1941	4562				1.9025	
1942	3771				1.8490	
1943	3842				1.8089	
1944	3820				1.7771	
1945	2785				1.7746	
1946	3371				1.7791	
1947	3573				1.7513	
1948	3872				1.7286	
1949	4170				1.7145	
1950	4185				1.7003	
1951	3970				1.6578	
1952	4053				1.6464	
1953	3803				1.6287	
1954	4012				1.6057	

Table 13.3.2-2 Age-specific cohort birth rates for birth cohorts 1910, 1920, and 1930.

τ	1910	1920	1930	τ	1910	1920	1930
16	0.00113	0.00108	0.0021	31	0.11546	0.09248	0.1136
17	0.00362	0.00627	0.0100	32	0.08671	0.08816	0.0989
18	0.01381	0.01901	0.0289	33	0.08331	0.08038	0.0895
19	0.02196	0.02874	0.0527	34	0.07720	0.06806	0.0787
20	0.03917	0.05251	0.0748	35	0.04369	0.05985	0.0656
21	0.04868	0.07044	0.0968	36	0.04143	0.05013	0.0564
22	0.05479	0.07260	0.1142	37	0.04369	0.04689	0.0450
23	0.07652	0.09118	0.1253	38	0.03781	0.04019	0.0361
24	0.09894	0.11322	0.1349	39	0.03600	0.03068	0.0276
25	0.11388	0.07952	0.1394	40	0.02671	0.02139	0.0197
26	0.12859	0.09140	0.1459	41	0.02151	0.01707	0.0143
27	0.12859	0.09767	0.1491	42	0.01381	0.01037	0.0085
28	0.13493	0.10415	0.1418	43	0.00906	0.00475	0.0051
29	0.13991	0.11279	0.1365	44	0.00657	0.00583	0.0027
30	0.12973	0.10004	0.1239	45	0.00340	0.00194	0.0013
				Total	1.7806	1.6588	2.1395

will then be used in the following simulations.

3. A further question concerns the birth cohort to be used as a reference for the assessment of timing effects. Since simulation results might well depend on the choice of a reference cohort, we perform the calculations separately for three reference cohorts with birth years 1910, 1920, and 1930, respectively. The age-specific birth rates for these cohorts that we have used for the simulations are shown in Table 13.3.2-2. For birth cohorts 1910 and 1920, the rates refer to marital birth and are calculated from the 1 % percent subsample of the 1970 census. For birth cohort 1930 they are taken from official period statistics (Fachserie 1, Reihe 1, 1999, p. 198) and refer to all births. This difference may be neglected, however, because in the simulation the age-specific rates are only used to provide a standard shape for the timing of childbearing. In order to calculate hypothetical birth rates with formula (13.3.1), one only needs to use the appropriate completed cohort birth rates as shown in the last row of Table 13.3.2-2.

4. So we finally have at least some approximations for all values required to calculate hypothetical developments of births with formula (13.3.2). The result is shown in Figure 13.3.2-1. The solid line shows the actual number of births in the period 1950–1970.[10] The dotted lines show corresponding hypothetical developments. Since the calculation is based on a 1 % percent subsample of the 1970 census, the simulated figures have been multiplied by 100 in order to make the hypothetical developments roughly comparable with the actual development. However, regardless of the exact level, it is

[10] Data are taken from Table 6.3-1 in Section 6.3.

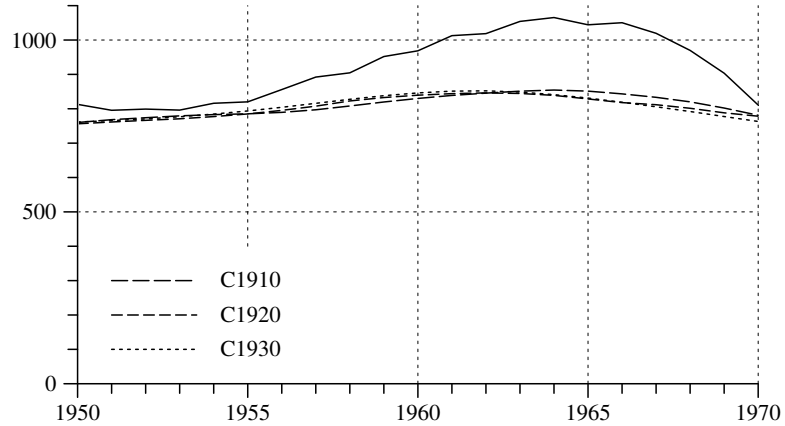


Fig. 13.3.2-1 Number of birth (in 1000) in the territory of the former FRG (solid line) and hypothetical developments (dotted lines) which assume a timing of births according to birth cohorts 1910, 1920, and 1930, respectively.

clearly seen that the development of birth would have been quite different without the changes in the timing of births which actually occurred. In fact, the plot suggests that the baby boom that occurred in the period 1955 – 65 can mainly be attributed to changes in the timing of childbearing. It is also remarkable that the hypothetical developments, on the whole, do not depend on the birth cohort that is used to provide a shape for the timing of births. This is consistent with the fact, discussed in Section 11.4, that substantial shifts of births towards younger ages occurred in cohorts with birth years roughly between 1930 and 1945.

13.3.3 Extending the Simulation Period

This section is not finished yet.

Chapter 14

Data from Non-official Surveys

As was mentioned in Section 11.3, if one wants to investigate the timing and distribution of birth events, data from official statistics are of only limited use. A closer investigation requires data which allow to relate birth events to women's life courses. Such data can be gathered with retrospective surveys in which women are asked about the birth dates of their children. One example, a subsample of the 1970 census, has been discussed in the two preceeding chapters. In addition, several non-official surveys are available that provide data on childbearing histories.[1] In the present chapter we consider data from the following non-official surveys that, in particular, provide information about number and birth dates of children:

- the German Life History Study (GLHS),
- the Socio-economic Panel (SOEP),
- the Fertility and Family Survey (FFS), and
- the DJI Family Survey (DJIFS).

The main questions to be discussed in the present chapter concern age at first childbearing, the proportion of childless women, and the distribution of the number of children. We also calculate cumulated cohort birth rates to allow comparisons with data from official statistics.

14.1 German Life History Study

1. The *German Life History Study* (GLHS) is a long-term project conducted by the Max Planck Institute for Human Development (Berlin). The main data source of this project is a series of retrospective surveys in which members of selected birth cohorts were asked to provide detailed information about their life courses. Part of these data are available for

[1] We speak of *non-official surveys* in order to signify that these surveys are conducted, not by official statistics, but by a variety of institutions of social research. Additional differences depend on circumstances. Most often the sample size of non-official surveys is much smaller than the sample size of official surveys. Furthermore, while some official surveys (e.g., the *Mikrozensus*) are based on an obligation to give information, participation in non-official surveys is always a matter of free decision. Consequently, there is often a substantial proportion of non-respondents in non-official surveys; see, e.g., Porst (1996).

the general scientific public:[2]

a) Data from the first survey (LV I) were sampled during the years 1981 – 83 and included 2171 members of the birth cohorts 1929 – 31, 1939 – 41, and 1949 – 51.

b) Data from a second survey (LV II) were sampled in two parts, both relating to persons born in the years 1919 – 21; a first part was conducted in 1985 – 86 and included 407 persons (LV IIA), a second part was conducted in 1987 – 88 and included 1005 persons (LV IIT).

c) Data from a third survey (LV III) were sampled in 1989 and included 2008 members of the birth cohorts 1954 – 56 and 1959 – 61.

All surveys were conducted in the territory of the former FRG. For our present study we take into account all female respondents from the surveys LV I, LV IIT, and LV III (only cohort 1959 – 61). The case numbers and how they distribute over the five cohorts is shown in the following table:[3]

Birth cohort	Birth years	Male	Female	Interview date
C20	1919 – 21	373	632	1987 – 88
C30	1929 – 31	349	359	1981 – 83
C40	1939 – 41	375	355	1981 – 83
C50	1949 – 51	365	368	1981 – 83
C60	1959 – 61	512	489	1989

We also mention that all members of our subsample have a German citizenship. — In the remainder of this section we use this data set to investigate changes in the distribution of ages at first childbearing and the number of children across the five birth cohorts.[4]

Age at First Childbearing

2. Denoting our subsample of the GLHS by Ω, we can define a three-dimensional variable

$$(C, T, D) : \Omega \longrightarrow \tilde{\mathcal{C}} \times \tilde{\mathcal{T}} \times \tilde{\mathcal{D}}$$

[2] For an overview, see Wagner (1996). The data are available from the *Zentralarchiv für empirische Sozialforschung* (Köln). We thank Karl Ulrich Mayer, the director of the GLHS, for the permission to use the data sets.

[3] Of the 632 women of birth cohort C20 three did not give valid birth years for their children and will be excluded in further calculations.

[4] We mention that the GLHS data have already been used in quite a large number of earlier studies. Concerning the questions of the present section, see, in particular, Huinink (1987, 1988, 1989), Blossfeld and Huinink (1989), Tuma and Huinink (1990).

Table 14.1-1 Age at first childbearing in our GLHS subsample.

	C20		C30		C40		C50		C60	
τ	$d=1$	$d=0$	$d=1$	$d=0$	$d=1$	$d=0$	$d=1$	$d=0$	$d=1$	$d=0$
15									1	
16	1						3		3	
17	2		1		5		4		6	
18	11		5		15		10		10	
19	21		16		21		30		16	
20	28		23		21		34		14	
21	37		23		25		36		22	
22	60		29		36		26		24	
23	60		22		40		22		17	
24	68		21		37		16		21	
25	41		32		21		13		27	
26	35		32		23		20		26	
27	28		31		13		22		35	12
28	28		16		21		14		27	85
29	22		17		6		12		8	80
30	15		16		10		13	21	1	54
31	15		7		5		3	22		
32	7		11		8		3	35		
33	10		5		3		1	8		
34	7		8							
35	5		3		2					
36	7		1		2					
37	5				2					
38	3		1							
39	1									
40	3					7				
41			1			11				
42						13				
43						8				
50				9						
51				16						
52				7						
53				6						
66		4								
67		47								
68		34								
69		24								
Total	520	109	321	38	316	39	282	86	258	231

C, with property space $\tilde{\mathcal{C}} := \{\text{C20}, \ldots, \text{C60}\}$, records the birth cohort; D, with property space $\tilde{\mathcal{D}} := \{0, 1\}$, records whether a women has given birth to at least one child;[5] and T, with property space $\tilde{\mathcal{T}} := \{0, 1, 2, \ldots\}$, records the age of the women which, depending on the value of D, is the

[5]The GLHS allows to distinguish women's own children, step children, and adoptive children. For the present investigation we only take into account women's own children.

age of first childbearing (if $T(\omega) = 1$) or the age in the interview year (if $T(\omega) = 0$). The distribution of this three-dimensional variable, in terms of absolute frequency, is shown in Table 14.1-1.[6] For example, there are 68 women in birth cohort C20 who gave birth to a first child at age 24, 41 at age 25, and so on. In total, 520 women of this birth cohort had at least one child, and 109 remained childless.

3. The data from Table 14.1-1 can be used to estimate distributions of the age at first childbearing. We use the formal framework introduced in Chapter 12 and refer to a duration variable

$$\hat{T}_c : \Omega_c \longrightarrow \tilde{\mathcal{T}} := \{0, 1, 2, 3, \ldots\}$$

where the index c specifies one of the birth cohorts in our sample. Since each birth cohort comprises three birth years, and the interviews extend over up to three years, also the censoring times extend over several ages. However, as seen from Table 14.1-1, for birth cohorts C20, C30, and C40, censoring only occurs after the last observed event (first childbearing). For these birth cohorts, the data can therefore directly be used to calculate a frequency distribution of $\hat{T}_c$:

$$\mathrm{P}[\hat{T}_c](\tau) \;=\; \frac{|\,\{\omega \in \Omega_c \,|\, T(\omega) = \tau\}\,|}{|\,\Omega_c\,|}$$

For example, referring to birth cohort C20, one immediately finds

$$\mathrm{P}[\hat{T}_{\text{C20}}](25) \;=\; \frac{41}{629} \;=\; 0.065$$

that is, 6.5 % of the members of C20 gave birth to a first child at age 25. These values can then be used for the calculation of distribution functions, survivor functions, and rate functions.

4. The situation is slightly different for birth cohorts C50 and C60 where event times and censoring times overlap in some years. To illustrate, we refer to birth cohort C50. Obviously, for ages under 30, one can calculate frequencies directly. For example, for $\tau = 25$, one gets

$$\mathrm{P}[\hat{T}_{\text{C50}}](25) \;=\; \frac{13}{368} \;=\; 0.035$$

However, this direct calculation is no longer possible for ages $\tau \geq 30$. We therefore use the Kaplan-Meier procedure introduced in Section 8.3.4. Table 14.1-2 illustrates the calculations for birth cohort C50. Notice that, until age 29, results are identical with those from a direct calculation of frequencies.

[6]Note that the ages are not contiguous because the table refers to the realized property spaces. Note also that birth cohort C20 only contains 629 members because we have excluded three cases with unknown birth years of children.

Table 14.1-2 Kaplan-Meier procedure to calculate the survivor function for the age at first childbearing. Data refer to cohort C50 in Table 14.1-1.

τ	at risk	events	censored	rate	1 – rate	survivor function
16	368	3	0	0.0082	0.9918	1.0000
17	365	4	0	0.0110	0.9890	0.9918
18	361	10	0	0.0277	0.9723	0.9809
19	351	30	0	0.0855	0.9145	0.9537
20	321	34	0	0.1059	0.8941	0.8722
21	287	36	0	0.1254	0.8746	0.7798
22	251	26	0	0.1036	0.8964	0.6820
23	225	22	0	0.0978	0.9022	0.6114
24	203	16	0	0.0788	0.9212	0.5516
25	187	13	0	0.0695	0.9305	0.5081
26	174	20	0	0.1149	0.8851	0.4728
27	154	22	0	0.1429	0.8571	0.4185
28	132	14	0	0.1061	0.8939	0.3587
29	118	12	0	0.1017	0.8983	0.3206
30	106	13	21	0.1226	0.8774	0.2880
31	72	3	22	0.0417	0.9583	0.2527
32	47	3	35	0.0638	0.9362	0.2422
33	9	1	8	0.1111	0.8889	0.2267
34						0.2015

5. The survivor functions for all five birth cohorts are shown in Figure 14.1-1. Several points are remarkable.

a) Until an age of about 27, the distribution for cohort C30 is quite similar to the distribution for cohort C20. After this age, that is, beginning at the end of the nineteen-fifties, a substantially greater proportion of the women belong to cohort C30 give birth to a child. Eventually, the proportion of childless women is quite smaller in C30 than in C20.

b) Compared with C30, members of birth cohort C40 begin childbearing at younger ages, but overall, both distributions are quite similar. In particular, in both cohorts, a high proportion of women, about 90 %, have at least one child.

c) Like the members of C40, also the members of C50 begin childbearing at younger ages. However, beginning in the mid-sixties, birth rates begin to decline, and it might be supposed that the proportion of women who eventually remain childless will be substantially greater than it was in the two preceeding cohorts.

d) Finally, members of birth cohort C60 delay the birth of a first child, and although the data do not allow definite conclusions, it seems quite possible that the proportion of finally childless women will again be greater than in the preceeding cohorts.

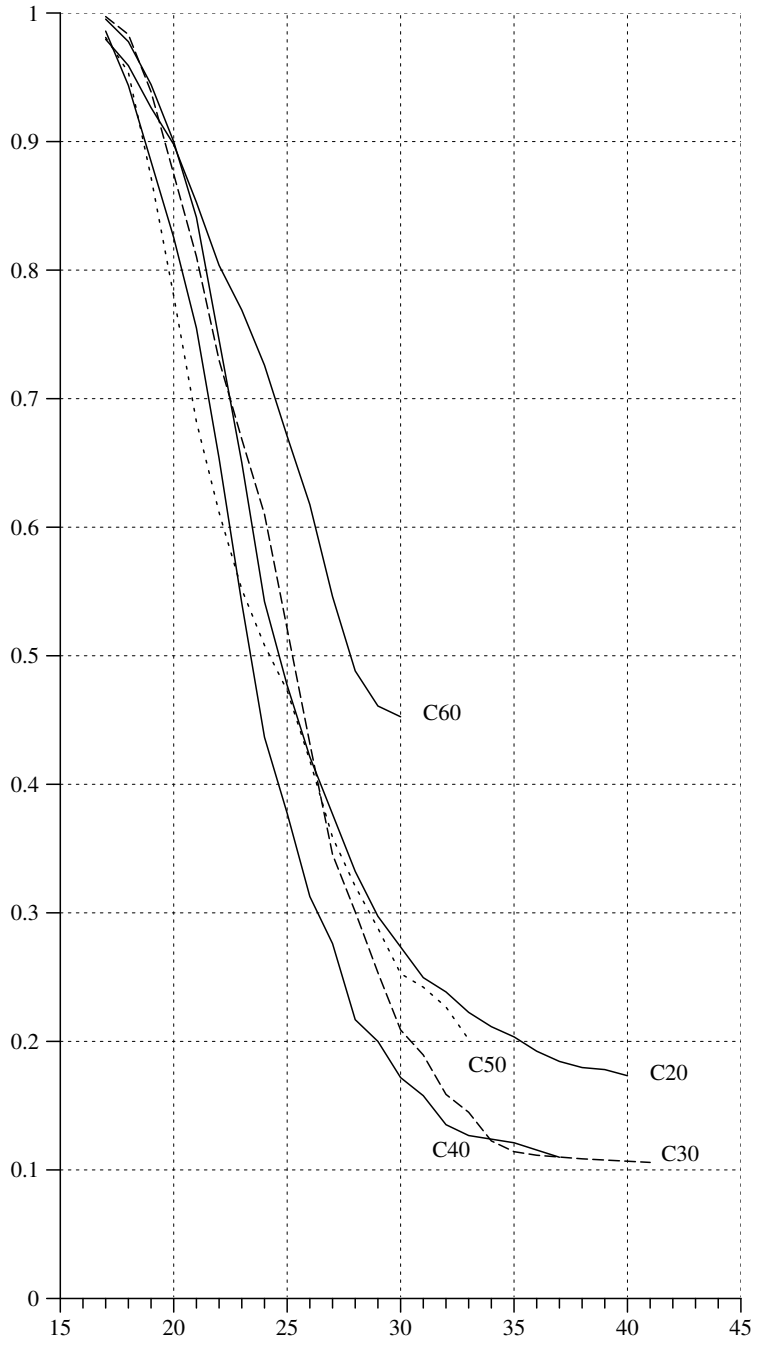


Fig. 14.1-1 Distribution of age at first childbearing described by survivor functions, calculated from the data in Table 14.1-1.

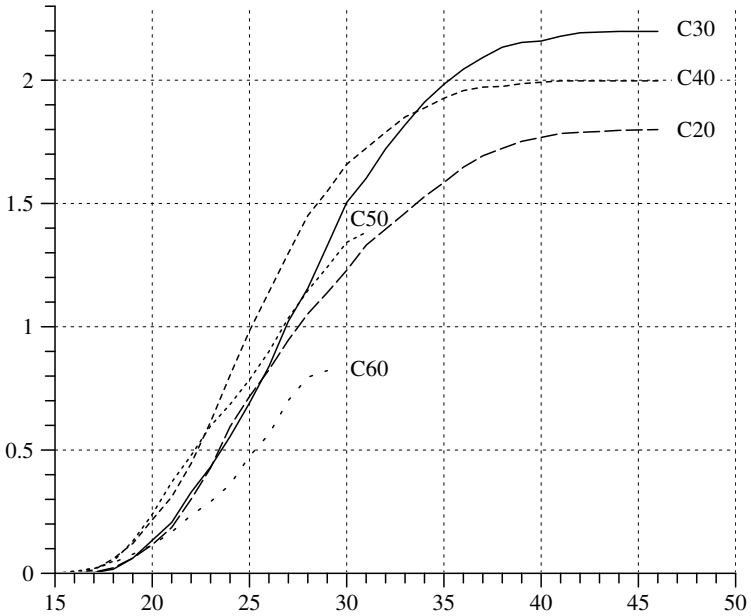


Fig. 14.1-2 Cumulated cohort birth rates calculated from the data in Table 14.1-3.

The results can be compared with the distribution of age at first marital childbearing. This was already done in Section 12.2.2.

Number of Children

6. The next step is to investigate the number of children born of women in the GLHS subsample. We begin with the calculation of cumulated cohort birth rates. Table 14.1-3 shows the data. For example, 44 women belonging to birth cohort C20 have given birth to a child at an age of 21. The data can be used to calculate cumulated cohort births rates. The following table shows these rates, denoted by CCBR(τ), until age τ as specified in the second column:

Cohort	τ	CCBR(τ)	CCBR*(τ)
C20	45	1.80	
C30	43	2.19	2.15
C40	40	1.99	1.96
C50	31	1.38	1.39
C60	29	0.82	0.99

The final column, labeled CCBR*(τ), shows corresponding cumulated co-

Table 14.1-3 Number of children in the GLHS subsample, classified with respect to mother's birth cohort and age (τ).

τ	C20	C30	C40	C50	C60
15					1
16	1			3	3
17	2	1	5	4	6
18	11	5	16	11	11
19	25	16	22	30	17
20	34	26	34	40	18
21	44	26	33	48	26
22	72	44	48	40	33
23	80	37	60	44	27
24	105	44	67	32	34
25	77	49	64	37	56
26	68	53	56	42	44
27	76	66	56	50	67
28	67	48	54	41	46
29	54	62	35	35	13
30	57	63	39	37	2
31	64	35	23	15	
32	41	43	23	9	
33	41	35	22	1	
34	42	33	13		
35	36	26	14		
36	39	22	11		
37	29	17	5		
38	19	15	1		
39	18	7	4		
40	10	2	2		
41	10	7	2		
42	3	5			
43	2	1			
44	3	1			
45	1				
46	1				
Total	1132	789	709	519	404

hort birth rates calculated from official statistics.[7] Except for the youngest cohort, the rates are surprisingly similar. The difference for the youngest cohort is possibly due to the fact that the official statistics also includes births of immigrants.

7. Figure 14.1-2 presents a graphical view of the cumulated cohort birth rates. It is remarkable that we do not find a simple relationship between age at first childbearing and completed cohort birth rates. This can be seen, for example, by comparing cohorts C30 and C40. Although members of C40 begin childbearing at younger ages, compared with members of C30

[7] These are mean values of the year-specific rates published in Fachserie 1, Reihe 1 (1999, p. 198 -200). No official data are available for C20; for C30, the mean value refers to the years 1930 and 1931.

Table 14.1-4 Number of women with 0, 1, 2, 3, 4, and 5 or more children, calculated from the data in the GLHS subsample. Percentage values relate to all women in each of the cohorts who have at least one child. Percentage values in brackets provide the proportion of finally childless women.

	C20		C30		C40		C50		C60	
Children	N	%	N	%	N	%	N	%	N	%
0	109	(17)	38	(11)	39	(11)	86		231	
1	185	35.6	75	23.4	78	24.7	106	37.6	145	56.2
2	168	32.3	126	39.3	139	44.0	134	47.5	86	33.3
3	104	20.0	61	19.0	64	20.3	30	10.6	21	8.1
4	40	7.7	36	11.2	23	7.3	7	2.5	6	2.3
≥ 5	23	4.4	23	7.2	12	3.8	5	1.8		

(see Figure 14.1-1), the completed cohort birth rate is lower for C40 than for C30. Of course, a delay of childbearing might be accompanied by a decline in the total number of births; this will probably be true for cohort C60. However, a decline of birth rates can not be explained by simply referring to changes in the distribution of ages at first childbearing.[8]

8. Cumulated and completed cohort birth rates provide information about the total number of children born, but not about the distribution of the number of children. So we should finally also look at the number of births *per women*. The data are shown in Table 14.1-4. Since members of birth cohorts C50 and C60 have not reached the end of the reproductive period by the time when the interviews were performed, an interpretation should be confined to the cohorts C20, C30, and C40.

a) Compared with C20, more women of C30 gave birth to at least one child. Moreover, the proportion of women with only one child declined, resulting in an increase of the mean number of children per women, from 2.2 in C20 to 2.5 in C30. The substantial increase in the completed cohort birth rate is therefore a result of both, the decline in the proportion of childless women and the increase in the mean number of children per women.

b) The proportion of childless women in C40 remains roughly the same as it was in C30. There is, however, a tendency to reduce the number of children per women. In particular, the proportion of women with four or more children declines while the proportion of women with two children increases. The result is a decline of the mean number of children per women, from 2.5 in C30 to 2.3 in C40, and consequently also a decline in the completed cohort birth rate.

It remains to be investigated how these tendencies continued in younger

[8] See also the discussion in Section 12.2.5.

birth cohorts. We already know from official statistics that the completed cohort birth rates continued to decline at least until birth cohort C60 (see Section 11.4). However, the data in our GLHS subsample do not allow to identify the changes in the distribution of children from which this tendency results.

14.2 Socio-economic Panel

1. Our second data source is the Socio-economic Panel (SOEP), already introduced in Section 8.4. In the present section we discuss data from the second wave (1985), in which participants were asked about children and their birth dates.[9] Our data set will be confined to women who belong to the subsample A of the SOEP which are mainly persons with a German citizenship.[10] In total, 4353 women with birth years from 1892 to 1968 participated in this subsample. For the data set to be used in the present section we take into account all of these women who are born not earlier than 1908 and not later than 1957. The resulting number of 3203 women is partitioned into 5-year birth cohorts as shown in the following table:

Birth cohort	Birth years	Number of women
C10	$1908-12$	209
C15	$1913-17$	189
C20	$1918-22$	263
C25	$1923-27$	322
C30	$1928-32$	325
C35	$1933-37$	338
C40	$1938-42$	439
C45	$1943-47$	339
C50	$1948-52$	395
C55	$1953-57$	384

2. As was done in the previous section, we begin with an investigation of the distribution of the age at first childbearing. Data are shown in Tables 14.2-1a and 14.2-1b. As in Table 14.1-1, columns labeled $d = 1$ provide numbers of women who have given birth to a first child at the corresponding age, and columns labeled $d = 0$ provide numbers of women who remained childless until the interview date. The survivor functions that can be calculated from these data are shown in Figure 14.2-1.[11]

3. Before any interpretations, the results should be compared with those

[9] For an earlier analysis of these data see Klein (1989).

[10] This is done in order to make our subsample comparable with the other surveys to be discussed in this chapter. This selection also allows to ignore sampling weights.

[11] Since the distributions for C25 and C30 are very similar we have omitted C25.

Table 14.2-1a Age at first childbearing in our SOEP subsample.

	C10		C15		C20		C25		C30	
τ	$d=1$	$d=0$	$d=1$	$d=0$	$d=1$	$d=0$	$d=1$	$d=0$	$d=1$	$d=0$
15									1	
16	1									
17	2		1		3		2		1	
18	4		3		4		4		4	
19	2		5		8		7		7	
20	3		8		9		9		13	
21	11		15		17		18		21	
22	7		9		18		17		25	
23	10		12		16		32		23	
24	16		19		20		27		30	
25	8		11		15		21		22	
26	13		12		18		23		25	
27	14		11		16		23		15	
28	16		15		10		21		20	
29	14		6		12		16		18	
30	11		5		14		13		12	
31	7		6		10		12		5	
32	3		2		7		7		6	
33	4		2		4		2		8	
34	4		9		5		3		6	
35			2		2		2		3	
36	3				3		3		5	
37	1		1		3		4		2	
38	1		1		5		1		1	
39	3				1		1			
40							4		2	
41	1				1		2			
42							1			
43	1								1	
53										4
54										14
55										11
56										12
57										8
58								9		
59								11		
60								12		
61								7		
62								8		
63						8				
64						11				
65						12				
66						9				
67						2				
68				3						
69				7						
70				6						
71				10						
72				8						
73		10								
74		9								
75		8								
76		14								
77		8								
Total	160	49	155	34	221	42	275	47	276	49

Table 14.2-1b Age at first childbearing in our SOEP subsample.

	C35		C40		C45		C50		C55	
τ	$d=1$	$d=0$	$d=1$	$d=0$	$d=1$	$d=0$	$d=1$	$d=0$	$d=1$	$d=0$
16			1				1		2	
17	2		5		4		8		7	
18	9		9		12		20		8	
19	18		21		19		32		19	
20	24		29		28		35		20	
21	23		33		39		33		22	
22	24		34		39		29		20	
23	26		37		32		25		27	
24	35		45		24		22		21	
25	24		41		25		22		27	
26	21		32		12		21		33	
27	18		26		23		21		20	
28	16		16		7		21		12	27
29	14		11		13		9		8	33
30	16		17		6		14		4	30
31	7		8		6		6		5	24
32	7		6		4		7			15
33	3		5		5			20		
34	2		5		2		2	11		
35	1		4		2		2	15		
36	5		4		4			11		
37	1		2					8		
38			1		1	5				
39	1		1		2	6				
40			2			5				
41						8				
42						6				
43				10						
44				9						
45				10						
46				7						
47				8						
48		8								
49		7								
50		13								
51		5								
52		8								
Total	297	41	395	44	309	30	330	65	255	129

from the GLHS data discussed in the previous section. This can be done for cohorts C20, C30, C40, and C50, as shown in Figure 14.2-2. It comes without surprise that the survivor functions describing the distribution of ages at first childbearing are not identical. Since the data result from surveys and the sampled cohort sizes are small, one might have expected even greater differences. In particular for cohorts C20 and C40, both data sets provide essentially the same estimates of the proportion of finally childless women, about 16 % for C20 and 10 % for C40. An exception is

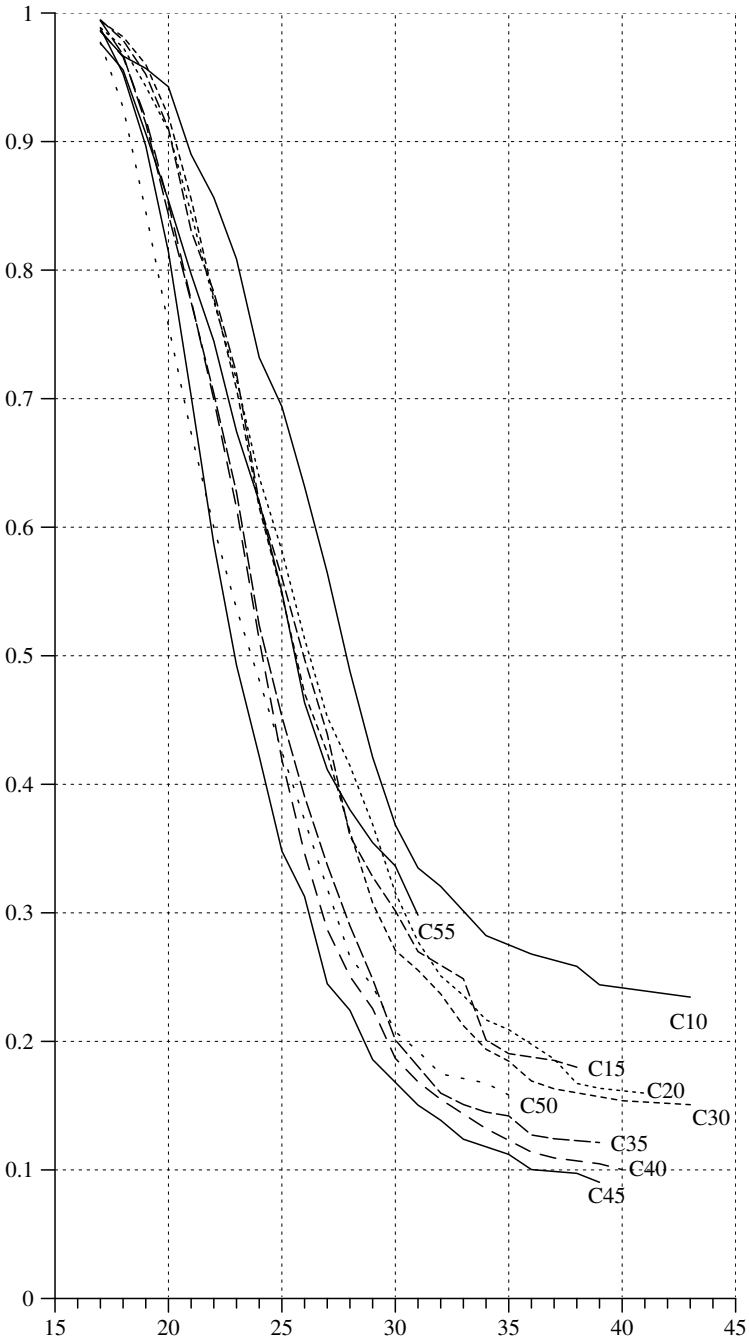


Fig. 14.2-1 Distribution of age at first childbearing described by survivor functions, based on the data in Tables 14.2-2a and 14.2-2b.

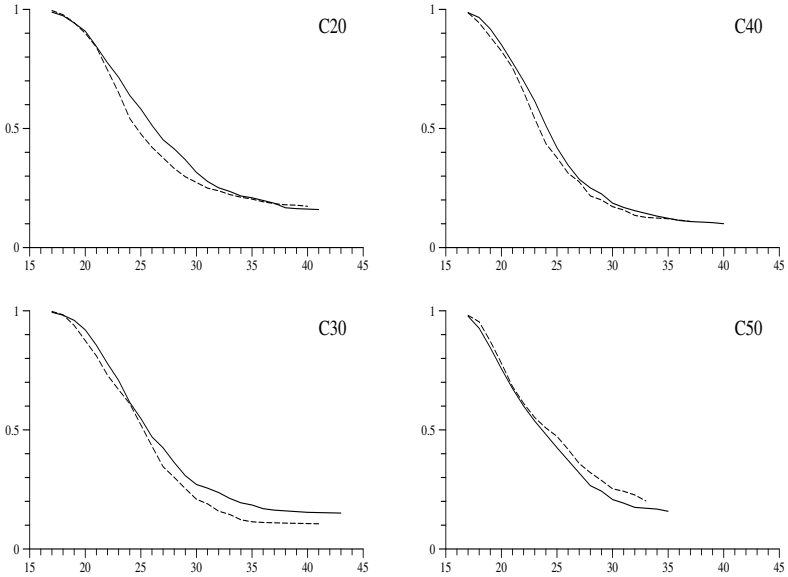


Fig. 14.2-2 Comparison of survivor functions for the age at first childbearing estimated, respectively, with SOEP data (solid line) and GLHS data (dotted line).

the cohort C30. As will be seen below, based on a comparison of cumulated cohort birth rates, the data from the GLHS are probably more reliable than the SOEP data for this cohort.

4. Given that the data sets provide comparable results, Figure 14.2-1 can be used to supplement some conclusions already drawn from Figure 14.1-1. The most remarkable point is that the tendency to begin childbearing at younger ages already began with birth cohort following C10. Compared with this cohort, already women belonging to C15 had their first child at younger ages. It is also seen that this tendency holds at least until birth cohort C45, roughly corresponding to the end of the baby boom in the mid-sixties.

5. Further information can also be gained about the proportion of finally childless women. The following table summarizes the results from the GLHS and SOEP data:

	C10	C15	C20	C25	C30	C35	C40	C45
GLHS			17		11		11	
SOEP	23	18	16	15	15	12	10	≤ 9

Leaving aside the SOEP result for C30, the figures indicate a long-term

Table 14.2-2 Number of children in the SOEP subsample, classified with respect to mother's birth cohort and age (τ).

τ	C10	C15	C20	C25	C30	C35	C40	C45	C50	C55
15					1					
16	1						1		1	2
17	2	1	3	2	1	2	6	4	8	7
18	4	3	6	4	4	9	11	13	23	8
19	2	5	8	7	7	18	23	24	35	20
20	5	9	11	11	16	28	42	38	44	22
21	15	20	21	23	24	33	52	47	40	26
22	7	18	24	22	34	40	54	53	45	31
23	16	22	27	38	36	42	61	57	44	40
24	24	29	32	40	47	63	75	52	41	38
25	20	24	23	42	44	57	79	61	41	51
26	26	21	35	43	48	50	75	48	52	65
27	27	21	34	51	40	43	68	46	45	43
28	30	24	33	43	39	49	60	19	55	41
29	38	21	35	46	46	50	52	35	29	24
30	22	17	27	49	39	64	53	19	40	14
31	26	17	29	44	35	27	41	17	26	12
32	17	12	21	48	20	26	20	20	29	1
33	16	15	20	27	27	36	25	14	15	
34	19	15	24	30	22	27	17	13	6	
35	15	14	9	23	26	18	15	9	8	
36	12	7	19	21	23	16	10	14	3	
37	13	9	14	20	11	10	13	11	1	
38	11	9	12	10	6	5	8	7		
39	10	5	10	11	11	8	4	4		
40	7	11	7	18	12	3	5	1		
41	5	4	7	6	1		3			
42	2	2	2	6	3	2				
43	4		3	4	3	2	1			
44	1		1	1	1	1				
45			1	2						
46	1		1		1					
47	1									
48										
49										
50										
51										
52		1								
Total	399	356	499	692	628	729	874	626	631	445

decrease in the proportion of finally childless women at least until birth cohort C45. Of course, in interpretating these figures one has to consider the fact that the data result from retrospective surveys and consequently only provide information about women who survived the interview dates in the 1980 s. The proportions of finally childless women would presumably quite higher if related to all women of the respective birth cohorts.

Table 14.2-3 Cumulated cohort birth rates up to an age of τ, calculated from SOEP data ($\mathrm{CCBR}_s(\tau)$), from GLHS data ($\mathrm{CCBR}_g(\tau)$), and from official statistics ($\mathrm{CCBR}^*(\tau)$). Fachserie 1, Reihe 1, 1999 (pp. 198-200).

Birth cohort	τ	$\mathrm{CCBR}_s(\tau)$	$\mathrm{CCBR}_g(\tau)$	$\mathrm{CCBR}^*(\tau)$
C10	45	1.90		
C15	45	1.88		
C20	45	1.89	1.80	
C25	45	2.15		
C30	43	1.93	2.19	2.15
C35	43	2.15		2.18
C40	40	1.98	1.99	1.96
C45	38	1.83		1.75
C50	31	1.44	1.38	1.39
C55	29	1.09		1.09
C60	29		0.82	0.99

6. The next step is to investigate the number of children that were born of women in our SOEP subsample. We begin with the calculation of cumulated cohort birth rates. Table 14.2-2 shows the data and is organized in the same way as Table 14.1-2. With the exception of cohort C30, plotting the cumulated cohort birth rates would show mainly the same cross-cohort changes as have been visible in Figure 14.1-2. We therefore only compare the cumulated cohort birth rates up to some higher ages as shown in Table 14.2-3. Also shown are comparable rates calculated from official statistics.[12] The comparison suggests that the SOEP data for birth cohort C30 are, in fact, somewhat exceptional and that, for this cohort, the GLHS data might be more reliable. However, more interesting is the additional information that can be gained for birth cohorts born before 1930. Since official statistics only allows to calculate completed cohort birth rates beginning with birth year 1930, one might easily get the impression of a long-term decline of these rates that began with birth cohorts following C35 (see Section 11.4). Quite to the contrary, our survey data suggest that the birth rates of cohorts with birth years roughly between 1925 and 1935 were exceptional high.

7. Finally, we can distinguish women with regard to parity. Results from the SOEP subsample are shown in Table 14.2-4. In the same way as was done in Table 14.1-4 in the previous section, the lower panel of Table 14.2-4 shows the distribution of parities in subsets of women having at least one child. This allows to separate the parity distribution from effects that result from a changing proportion of finally childless women. As an example, we consider the proportion of women having four or more children. How this proportion developed is shown graphically in Figure

[12] These rates are calculated as mean values for 3-year periods in the same way as was explained in the previous section.

Table 14.2-4 Upper panel: Number of women with 0, 1, 2, 3, 4, and 5 or more children, calculated from the data in the SOEP subsample. Lower panel: Percentage values relating to all women in each of the cohorts who have at least one child.

Children	C10	C15	C20	C25	C30	C35	C40	C45	C50	C55
0	49	34	42	47	49	41	44	30	65	129
1	46	41	79	74	80	59	101	89	99	106
2	55	66	71	95	106	129	185	146	173	115
3	30	23	41	52	47	62	62	57	48	27
4	14	16	15	25	28	26	31	12	8	7
5+	15	9	15	29	15	21	16	5	2	

Children	C10	C15	C20	C25	C30	C35	C40	C45	C50	C55
1	28.8	26.5	35.7	26.9	29.0	19.9	25.6	28.8		
2	34.4	42.6	32.1	34.5	38.4	43.4	46.8	47.2		
3	18.8	14.8	18.6	18.9	17.0	20.9	15.7	18.4		
4	8.8	10.3	6.8	9.1	10.1	8.8	7.8	3.9		
5+	9.4	5.8	6.8	10.5	5.4	7.1	4.1	1.6		

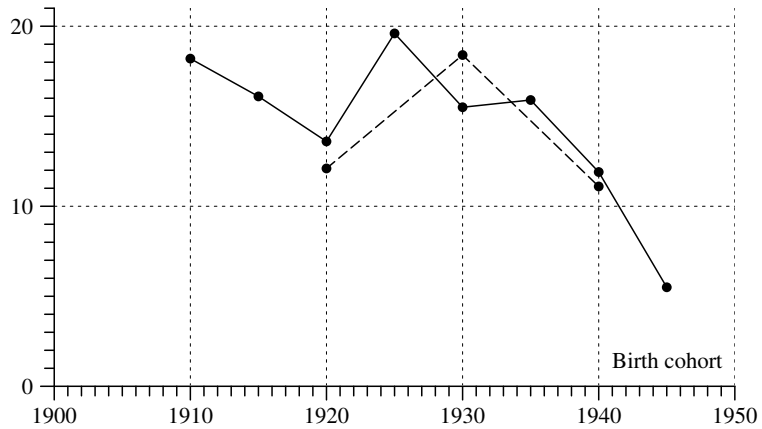


Fig. 14.2-3 Percentages of women with four or more children belonging to birth cohorts C10, . . . , C45; calculated from SOEP data (solid line) and from GLHS data (dotted line).

14.2-3. The solid line connects figures calculated from the SOEP data, the dotted line connects comparable figres from the GLHS. Again, the value for the C30 cohort in the SOEP data should be considered as exceptional. However, the remarkable result is that we do not find a continuous long-term decline in the proportion of women with four or more children. To the contrary, an initial decline was superseded by rising proportions in birth cohorts with birth years roughly between 1920 and 1930. A repeated decline only began roughly at the time when the baby boom ended in the second half of the 1960 s.

14.3 Fertility and Family Survey

1. Even if surveys refer to the same region and historical period they are likely to provide more or less different data. So it is always a good idea to consider all possibly informative data sources and compare the information. In the present section we use data from the German part of the *Fertility and Family Survey* (FFS). The FFS project was initiated by the Population Activities Unit (PAU) of the United Nations Economic Commission for Europe (UNECE) in order to conduct comparable Fertility and Family Surveys in about 20 ECE member countries.[13] The German FFS was conducted by the *Bundesinstitut für Bevölkerungsforschung* (BiB, Wiesbaden) in 1992.[14] While several studies using these data have already been performed and published,[15] the data set is now generally available for scientific research.[16]

2. The sampling design intended to get data from 10000 persons, 5000 in the territory of the former FRG ("West") and 5000 in the territory of the former GDR ("East"). In both territories, 3000 women and 2000 men of age 20 to 39, having a German citizenship, should be included.[17] The field work was done during the period May to September in 1992 using a random route method to select persons for the survey. The final sample includes data from interviews with 10012 persons. The number of male and female sample members in both regions of Germany is shown in the left part of the following table:

	All sample members		With valid birth year	
Region	Male	Female	Male	Female
West	2024	3012	2016	3005
East	1992	2984	1982	2971

Since for 38 persons neither a valid birth year nor a valid age at the time of the interview is known, the number of cases reduces as shown in the right part of the table. All remaining persons are born between 1952 and

[13] See `www.unece.org/ead/pau/ffs/`. Festy and Prioux (2002) provide an overview and evaluation.

[14] The basic data documentation is by Pohl (1995). For additional information see the homepage of the BiB: `www.bib-demographie.de`.

[15] Hullen (1998), Roloff and Dorbritz (1999).

[16] We thank Gert Hullen (BiB) who provided us with a copy of the data. The data set is also available from the *Zentralarchiv für empirische Sozialforschung* (Köln).

[17] For more details on the sampling design see Pohl (1995, pp. 7-8).

Table 14.3-1 Age at first childbearing in the FFS subsample.

	West						East					
	C55		C60		C65		C55		C60		C65	
τ	$d=1$	$d=0$	$d=1$	$d=0$	$d=1$	$d=0$	$d=1$	$d=0$	$d=1$	$d=0$	$d=1$	$d=0$
15	1		2				3		1		1	
16	6		5		3		3		6		5	
17	12		6		4		7		14		9	
18	32		13		13		35		36		23	
19	28		22		13		59		69		57	
20	49		21		28		67		106		88	
21	38		32		25		94		108		95	
22	30		35		19		94		90		91	
23	34		31		53		68		62		76	
24	40		39		23		54		52		49	
25	39		50		32	141	42		48		30	52
26	36		32		26	103	25		33		30	45
27	30		47		17	101	17		17		5	42
28	30		39		8	96	11		15		6	19
29	28		33		2	59	13		6			26
30	33		14	91			7		8	26		
31	20		9	46			7		3	24		
32	13		4	67			4		2	15		
33	12		1	42			5			9		
34	6			41			2			17		
35	8	47					2	19				
36	3	37					2	10				
37		35						11				
38	1	34						12				
39		46						30				
Total	529	199	435	287	266	500	621	82	676	91	565	184

1972. Since our interest concerns births we only consider female sample members. In order to allow comparisons with the GLHS and SOEP we only consider women who belong to one of the birth cohorts shown in the following table:

Birth cohort	Birth years	West	East
C55	$1953-57$	728	704
C60	$1958-62$	723	767
C65	$1963-67$	768	751

3. As was done in the previous sections, we begin with an investigation of the distribution of ages at first childbearing. Table 14.3-1, organized in the same way as Tables 14.1-1 and 14.2-1, shows the data and can be used to calculate survivor functions.[18] For the cohorts C55 (West) and

[18]Like the GLHS, also the FFS allows to distinguish women's own children from step children and adoptive children. For creating the data in Table 14.3-1 we have only considered women's own children. One should note, however, that in a few cases no valid birth year for the first child is available, the number of women referred to in Table 14.3-1 is therefore slightly smaller than in the table in paragraph 2.

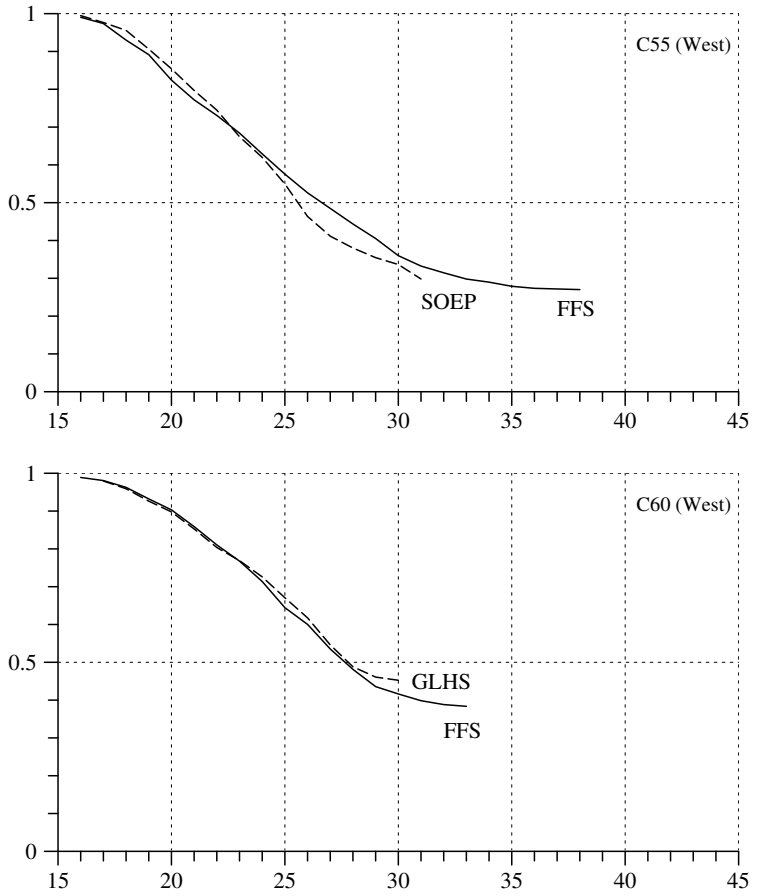


Fig. 14.3-1 Comparison of survivor functions for the age at first childbearing. FFS survivor functions are calculated from the data in Table 14.3-1. The SOEP and GLHS survivor functions are taken from Figures 14.1-1 and 14.2-1, respectively.

C60 (West) they can be compared with corresponding survivor functions from the SOEP and GLHS respectively. As can be seen in Figure 14.3-1, the curves agree quite well. So we can turn to a comparison of all six age distributions that can be calculated with the data in Table 14.3-1. The result is shown in Figure 14.3-2. Quite remarkable is the difference between the distributions in both territories. In the former GDR, women began childbearing at substantially younger ages, and also the proportion

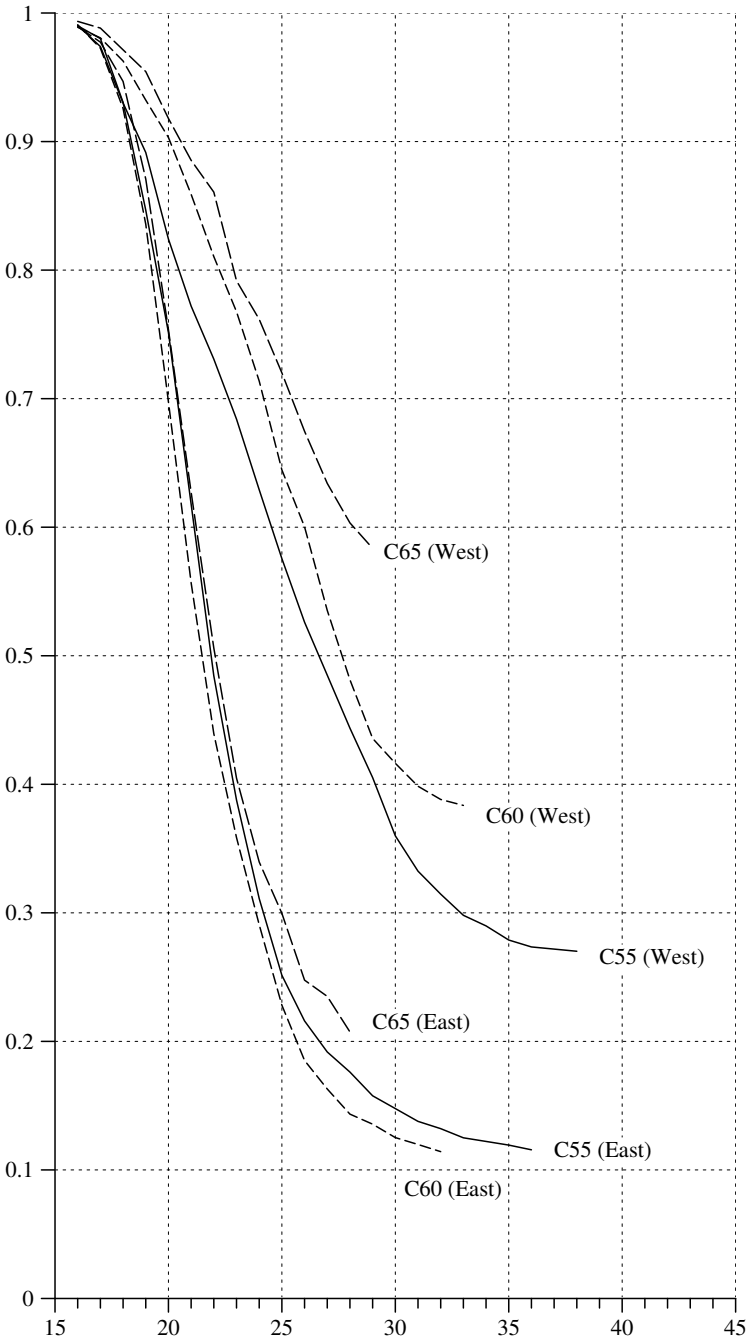


Fig. 14.3-2 Distribution of age at first childbearing described by survivor functions, calculated from the data in Table 14.3-2.

Table 14.3-2 Number of children in the FFS subsample, classified with respect to mother's birth cohort and age (τ).

	West			East		
τ	C55	C60	C65	C55	C60	C65
15	1	2		3	1	1
16	7	5	4	4	7	5
17	12	6	6	8	14	10
18	36	17	13	37	39	26
19	31	23	13	62	75	61
20	61	27	38	79	119	100
21	50	42	29	113	143	114
22	51	58	31	128	142	138
23	49	55	69	116	127	118
24	70	60	48	105	112	108
25	71	75	60	113	111	69
26	62	62	47	86	110	71
27	61	85	32	74	81	30
28	64	84	13	53	63	13
29	62	70	9	41	36	1
30	69	56		47	29	
31	52	38		28	19	
32	40	17		26	8	
33	38	13		23	3	
34	26	2		8	1	
35	25			8		
36	11			6		
37	1			5		
38	4			1		
39	1					
Total	955	797	412	1174	1240	865
Total*	981	826	429	1213	1253	887

of childless women was much smaller than in the former FRG. Furthermore, the distribution is quite similar for all three cohorts. In contrast, the tendency of delaying childbearing into older ages continues in the western part of Germany. Of course, at least for the birth cohorts C60 and C65, the data to not allow to reliably estimate the proportion of eventually childless women.

4. We now turn to the number of children and begin with cumulated cohort birth rates. The data are shown in Table 14.3-2. As in Table 14.3-1, we have only considered women's own children. We also note that the FFS questionnaire only asked for birth years of up to four children. However, the number of women with more than four children is quite small (seven women have five, and four women have six children). More important is the number of cases where, for one or more children, there is no valid birth year. This is documented in the last two rows of Table 14.3-2. The row labeled Total* has been calculated from women's report on the total number of their own children, so that the difference between both rows

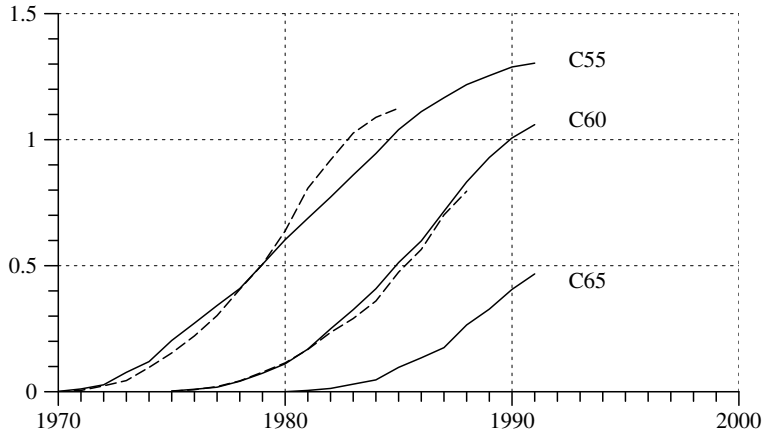


Fig. 14.3-3 Cumulated cohort birth rates calculated from Table 14.3-2 for three cohorts in the western part of Germany (solid lines). The dotted lines show corresponding rates calculated from the SOEP (C55) and the GLHS (C60).

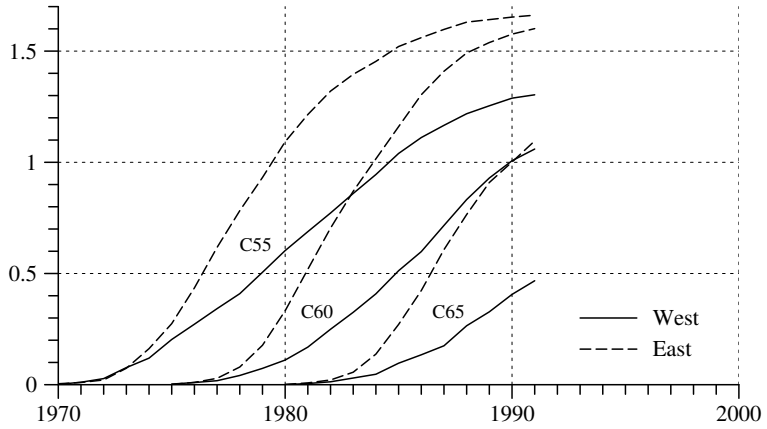


Fig. 14.3-3 Cumulated cohort birth rates calculated from the data in Table 14.3-2 for the western part (solid lines) and the eastern part (dotted lines) of Germany.

amounts to the number of children without a valid birth year. However, the impact of these missing values on *cumulated* cohort birth rates is quite limited, and so the data can nevertheless be used for further investigation. Figure 14.3-3 shows these cumulated rates for the cohorts in the western part of Germany and, for cohorts C55 and C60, also provides a comparison with the results from the SOEP and the GLHS data, respectively. Figure 14.3-4 compares the rates between both territories.

14.4 DJI Family Surveys

1. A further source of information about childbearing histories in Germany is a series of surveys conducted by the *Deutsches Familieninstitut* (DJI, München). Data sets are available from the *Zentralarchiv für empirische Sozialforschung* (Köln). In the present section we use data from a survey conducted in the territory of the former FRG in 1988. The sample refers to persons with a German citizenship who, at the interview date in 1988, lived in private households and were between 18 and 55 years old.[19] The final sample size is 10043, 4554 men and 5489 women. The following table shows the distribution of birth years of the female participants:

Birth year	Number	Birth year	Number	Birth year	Number
1933	130	1946	96	1959	161
1934	121	1947	128	1960	169
1935	129	1948	165	1961	158
1936	153	1949	143	1962	158
1937	143	1950	158	1963	165
1938	139	1951	173	1964	179
1939	149	1952	172	1965	145
1940	142	1953	153	1966	147
1941	123	1954	166	1967	112
1942	129	1955	185	1968	118
1943	148	1956	157	1969	114
1944	137	1957	182	1970	66
1945	96	1958	180		

For compatibility with the data discussed in previous sections we consider the following birth cohorts:

Birth cohort	Birth years	Number of women
C35	1933 – 1937	676
C40	1938 – 1942	682
C45	1943 – 1947	605
C50	1948 – 1952	811
C55	1953 – 1957	843
C60	1958 – 1962	826

Women born later than 1962 will not be considered because their age in 1988 does not allow any reliable conclusions about childbearing histories.

2. As was done in the previous sections, we begin with an investigation of ages at first childbearing. This is easy because the data set already contains

[19] For a description of the sampling design see Alt (1991).

Table 14.4-1 Age at first childbearing in our DJI subsample.

	C35		C40		C45		C50		C55		C60	
τ	$d=1$	$d=0$	$d=1$	$d=0$	$d=1$	$d=0$	$d=1$	$d=0$	$d=1$	$d=0$	$d=1$	$d=0$
15	1		2						3			
16	4		1				3		6		4	
17	10		10		5		15		7		13	
18	15		12		22		32		38		19	
19	37		25		48		50		42		31	
20	46		51		41		56		41		40	
21	35		53		55		49		39		49	
22	69		65		56		56		53		55	
23	54		68		51		52		65		39	
24	58		59		40		65		51		54	
25	65		46		33		55		57		69	
26	55		50		28		48		63		54	83
27	39		31		26		46		59		44	66
28	20		29		23		45		39		32	50
29	32		28		26		38		39		11	56
30	9		14		17		17		26		7	50
31	15		18		13		23		21	44		
32	6		7		11		18		10	31		
33	9		5		9		14		6	36		
34	6		4		5		9		4	39		
35	1		6		8		7		2	22		
36	4		3		4		7	21				
37	1		2		1		3	32				
38	1		1				1	22				
39			1				2	11				
40			3		3			13				
41					1	14						
42			1			16						
43	1					8						
44	1					22						
45						19						
46				10								
47				15								
48				15								
49				28								
50				18								
51		11										
52		22										
53		14										
54		15										
55		18										
Total	594	80	595	86	526	79	711	99	671	172	521	305

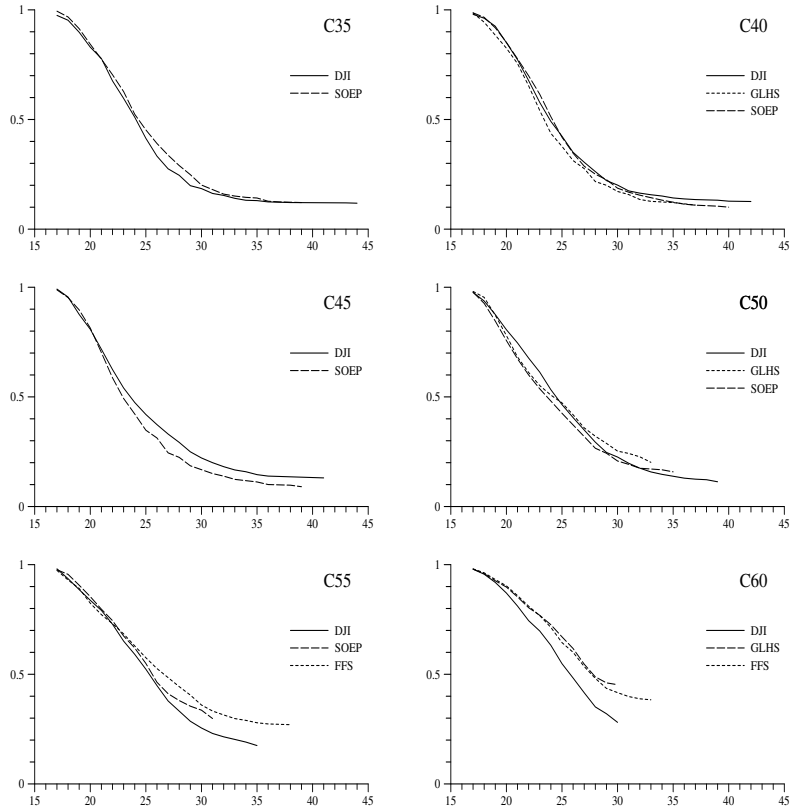


Fig. 14.4-1 Comparison of survivor functions for the age at first childbearing for birth cohorts C35, C40, C45, C50, C55, and C60.

a variable providing the age of women at first childbearing.[20] Table 14.4-1 shows, separately for birth cohorts, how many women of specified age have given birth to a child ($d = 1$) or are censored at the interview date ($d = 0$).[21] These data can be used to estimate survivor functions as in the previous sections. Figure 14.4-1 compares the survivor functions with estimates based on the GLHS SOEP and FFS data. For birth cohorts C35, C40, C45, and C50, the results are quite similar. Substantial differences only occur for the two younger cohorts, C55 and C60.

[20] We have used the SPSS file `fall88.sav`. The variable providing age at first childbearing is `F275_ALT`.

[21] Notice that for some birth cohorts the totals are slightly smaller than the number of cases tabulated in the preceeding paragraph because we have dropped cases with a reported age at first childbearing below 15.

Chapter 15

Birth Rates in East Germany

This chapter is not finished yet.

Chapter 16

In- and Out-Migration

This chapter is not finished yet.

Chapter 17

An Analytical Modeling Approach

In the present chapter we begin with the discussion of an analytical model that can support modal reasoning about demographic processes. We begin with a version of the model that takes into account births and deaths but ignores migration. How to extend the model in order to include migration will be discussed in Section 18.6.

17.1 Conceptual Framework

1. To introduce a conceptual framework for the model, we refer to a demographic process, $(\boldsymbol{\mathcal{S}}, \boldsymbol{\mathcal{T}}^*, \Omega_t)$, as discussed in Section 3.2. $\boldsymbol{\mathcal{S}}$ provides the spatial context, $\boldsymbol{\mathcal{T}}^*$ is the time axis, and Ω_t represents the population living in the space $\boldsymbol{\mathcal{S}}$ in the temporal location $t \in \boldsymbol{\mathcal{T}}^*$. The numbers of men and women in Ω_t aged τ will be denoted by $n^m_{t,\tau}$ and $n^f_{t,\tau}$, respectively; the total number of persons aged τ will be denoted by $n_{t,\tau} := n^m_{t,\tau} + n^f_{t,\tau}$. To simplify notations we will assume that age is measured in the same time units that are used in the definition of $\boldsymbol{\mathcal{T}}^*$. For example, if $\boldsymbol{\mathcal{T}}^*$ refers to calendar years, it will be assumed that age is measured in completed years. We also assume a maximal age which will be denoted by τ_m.[1]

2. To formulate the model it is now helpful to use matrix notations.[2] Classified by age, the male and female population will be represented, respectively, by the vectors

$$\mathbf{n}^m_t := \begin{bmatrix} n^m_{t,1} \\ \vdots \\ n^m_{t,\tau_m} \end{bmatrix} \quad \text{and} \quad \mathbf{n}^f_t = \begin{bmatrix} n^f_{t,1} \\ \vdots \\ n^f_{t,\tau_m} \end{bmatrix} \tag{17.1.1}$$

In addition, we represent the total population by the vector $\mathbf{n}_t := \mathbf{n}^m_t + \mathbf{n}^f_t$. Notice that the count of vector elements begins with 1, not with 0, so that only persons who have reached an age of one time unit will be given an explicit representation.

3. The purpose of a demographic model is to provide a conceptual framework for thinking about possible developments of a population:

$$\mathbf{n}_0 \longrightarrow \mathbf{n}_1 \longrightarrow \mathbf{n}_2 \longrightarrow \cdots$$

[1] This is not a serious limitation because τ_m can be given an arbitrarily high value; also, in practical applications, τ_m can be assumed to be an open-ended age class.

[2] For a brief introduction to matrix notations and elementary rules see Rohwer and Pötter (2002a, Appendix A).

that begin in some arbitrary temporal location with an initial population Ω_0, here represented by the vector $\mathbf{n}_0$. This requires the introduction of rules that can be used to derive $\mathbf{n}_1$ from $\mathbf{n}_0$, $\mathbf{n}_2$ from $\mathbf{n}_1$, and so on. Since we ignore migration (think of $\boldsymbol{\mathcal{S}}$ as a closed region), it suffices to take into account birth and death events. However, only women can give birth to children, and so it is necessary to represent the process in the following way:

$$\begin{array}{ccccccc} \mathbf{n}^m_0 & \longrightarrow & \mathbf{n}^m_1 & \longrightarrow & \mathbf{n}^m_2 & \longrightarrow & \cdots \\ & \nearrow & & \nearrow & & \nearrow & \\ \mathbf{n}^f_0 & \longrightarrow & \mathbf{n}^f_1 & \longrightarrow & \mathbf{n}^f_2 & \longrightarrow & \cdots \end{array}$$

4. In order to formulate rules we use age-specific birth and death rates. Death rates for men and women at age τ in temporal location t will be denoted, respectively, by

$$\delta^m_{t,\tau} \quad \text{and} \quad \delta^f_{t,\tau}$$

Given these rates, the number of men and women dying in t at age τ is $\delta^m_{t,\tau}\, n^m_{t,\tau}$ and $\delta^f_{t,\tau} n^f_{t,\tau}$, respectively. Notice that the assumption of a maximal age τ_m implies that $\delta^m_{t,\tau_m} = \delta^f_{t,\tau_m} = 1$.

5. Age-specific birth rates will be denoted by $\beta^*_{t,\tau}$.[3] In order to simplify the formulation of the model these rates will be interpreted as follows: $\beta^*_{t,\tau} n^f_{t,\tau}$ is the number of children, born of women at age τ in temporal location t, who survived the first time unit and are consequently members of Ω_{t+1}. Of course, since only women can bear children, these birth rates need not be indexed with respect to sex. However, one has to take into account differences in the percentages of male and female births. We use σ_m and σ_f to denote the proportions ($\sigma_m + \sigma_f = 1$). Therefore, if $n_{t+1,1}$ is the total number of children born in t, the number of male children is $n^m_{t+1,1} = \sigma_m n_{t+1,1}$ and the number of female children is $n^f_{t+1,1} = \sigma_f n_{t+1,1}$. To ease notations, we assume that the sex ratio at birth is independent of mother's age and constant over time.

6. Since we only consider children who survived the first time unit we also do not explicitly model death rates of children during the temporal location in which they are born. There is, however, a simple relationship between $\beta^*_{t,\tau}$ and the birth rates $\beta_{t,\tau}$, introduced in Section 11.1:

$$\beta^*_{t,\tau} = \beta_{t,\tau}\,(1 - \delta_{t,0})$$

In this formulation, $\delta_{t,0} = \sigma_m \delta^m_{t,0} + \sigma_f \delta^f_{t,0}$ is a weighted mean of the death rates of male and female children during their first year of life.

[3] We assume that these birth rates are defined for all ages and have a value of zero at ages outside the reproductive period of women.

7. Assuming that birth and death rates are given, one can derive some elementary rules for the development of the population. First, the total number of children born in temporal location t and still alive in $t+1$ can be derived from $\mathbf{n}_t^f$ and the age-specific birth rates as follows:

$$n_{t+1,1} \;=\; \sum_{\tau=1}^{\tau_m} \beta^*_{t,\tau} n^f_{t,\tau}$$

Secondly, the relation between the number of men and women at ages $\tau \geq 1$ in two successive temporal locations can be derived from death rates:

$$n^m_{t+1,\tau+1} \;=\; (1-\delta^m_{t,\tau})\, n^m_{t,\tau} \quad \text{and} \quad n^f_{t+1,\tau+1} \;=\; (1-\delta^f_{t,\tau})\, n^f_{t,\tau}$$

Together, the three equations allow to derive $\mathbf{n}_t^m$ and $\mathbf{n}_t^f$ from $\mathbf{n}_0^m$ and $\mathbf{n}_0^f$ for all $t > 0$. Of course, this requires to think of the birth and death rates, and also the proportions of male and female births, as given and known parameters of the demographic process.

8. We now proceed with matrix notation. First, we define (τ_m, τ_m) matrices

$$\mathbf{B}_t \;:=\; \begin{bmatrix} \beta^*_{t,1} & \beta^*_{t,2} & \cdots & \beta^*_{t,\tau_m} \\ 0 & 0 & \cdots & 0 \\ \vdots & \vdots & & \vdots \\ 0 & 0 & \cdots & 0 \end{bmatrix}$$

which comprise the age-specific birth rates. The number of male and female children in $t+1$ is then given, respectively, by

$$\begin{bmatrix} n^m_{t+1,1} \\ 0 \\ \vdots \\ 0 \end{bmatrix} \;=\; \sigma_m\, \mathbf{B}_t\, \mathbf{n}_t^f \quad \text{and} \quad \begin{bmatrix} n^f_{t+1,1} \\ 0 \\ \vdots \\ 0 \end{bmatrix} \;=\; \sigma_f\, \mathbf{B}_t\, \mathbf{n}_t^f$$

Secondly, we define (τ_m, τ_m) matrices $\mathbf{D}_{m,t}$ and $\mathbf{D}_{f,t}$ which comprise the death rates of men and women:

$$\mathbf{D}_{m,t} \;:=\; \begin{bmatrix} 0 & 0 & \cdots & 0 & 0 \\ 1-\delta^m_{t,1} & 0 & \cdots & 0 & 0 \\ 0 & 1-\delta^m_{t,2} & \cdots & 0 & 0 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & \cdots & 1-\delta^m_{t,\tau_m-1} & 0 \end{bmatrix}$$

$\mathbf{D}_{f,t}$ is of the same form but has $\delta^f_{t,\tau}$ instead of $\delta^m_{t,\tau}$. Using these matrices, the three equations derived in the previous paragraph can be written as

$$\begin{aligned} \mathbf{n}^m_{t+1} \;&=\; \mathbf{D}_{m,t}\, \mathbf{n}^m_t + \sigma_m\, \mathbf{B}_t\, \mathbf{n}^f_t \\ \mathbf{n}^f_{t+1} \;&=\; \mathbf{D}_{f,t}\, \mathbf{n}^f_t + \sigma_f\, \mathbf{B}_t\, \mathbf{n}^f_t \end{aligned} \tag{17.1.2}$$

17.2 The Stable Population

1. The model framework introduced in the previous section can be used to speculate about possible population developments. This, of course, requires additional assumptions about birth and death rates and how they change over time. The simplest assumption is that the rates are constant over time. This assumptions leads to the idea of a *stable population*, an idea first developed by Alfred J. Lotka (1907, 1922). In the present section we illustrate the idea by an example; some mathematical details will be discussed in the next section.

2. To begin with, we distinguish between the size of a population and its age distribution. Changes of size can be described by growth rates. Denoting the size of the male and female population by $n^m_t := \Sigma_\tau n^m_{t,\tau}$ and $n^f_t := \Sigma_\tau n^f_{t,\tau}$, respectively, the growth rates are

$$\rho_{m,t} \;:=\; \frac{n^m_{t+1} - n^m_t}{n^m_t} \quad \text{and} \quad \rho_{f,t} \;:=\; \frac{n^f_{t+1} - n^f_t}{n^f_t}$$

The growth rate of the whole population, $n_t := n^m_t + n^f_t$, is then a weighted mean, namely

$$\rho_t \;=\; \frac{\rho_{m,t}\, n^m_t + \rho_{f,t}\, n^f_t}{n^m_t + n^f_t}$$

3. We now assume that birth and death rates are constant over time. This implies that also the matrices $\mathbf{B}_t$, $\mathbf{D}_{m,t}$, and $\mathbf{D}_{f,t}$ are independent of time and may simply be denoted by $\mathbf{B}$, $\mathbf{D}_m$, and $\mathbf{D}_f$. Using the definition $\mathbf{F} := \mathbf{D}_f + \sigma_f \mathbf{B}$, we get

$$\mathbf{n}^f_{t+1} \;=\; \mathbf{F}\, \mathbf{n}^f_t \tag{17.2.1}$$

Using this equation and starting with an initial female population $\mathbf{n}_0^f$, we may write:

$$\mathbf{n}^f_1 \;=\; \mathbf{F}\mathbf{n}^f_0, \;\; \mathbf{n}^f_2 \;=\; \mathbf{F}\mathbf{n}^f_1 \;=\; \mathbf{F}^2\mathbf{n}^f_0, \;\; \mathbf{n}^f_3 \;=\; \mathbf{F}\mathbf{n}^f_2 \;=\; \mathbf{F}^3\mathbf{n}^f_0$$

and so on. This leads to the general equation

$$\mathbf{n}^f_t \;=\; \mathbf{F}^t \mathbf{n}^f_0 \tag{17.2.2}$$

which allows to calculate $\mathbf{n}_t^f$ from a knowledge of the initial population $\mathbf{n}_0^f$ and the matrix $\mathbf{F}$.

4. To investigate the development of $\mathbf{n}_t^f$ if $\mathbf{n}_0^f$ and $\mathbf{F}$ are given, we begin

Tab. 17.2-1 Development of $\mathbf{n}_t^f$ in our example.

t	n_{t1}^f	n_{t2}^f	n_{t3}^f	n_{t4}^f	$n_{t1}^{f,p}$	$n_{t2}^{f,p}$	$n_{t3}^{f,p}$	$n_{t4}^{f,p}$	n_t^f	$\rho_{f,t}$
0	1.00	1.00	1.00	1.00	0.25	0.25	0.25	0.25	4.00	-0.0750
1	1.60	0.80	0.70	0.60	0.43	0.22	0.19	0.16	3.70	-0.0595
2	1.22	1.28	0.56	0.42	0.35	0.37	0.16	0.12	3.48	0.0989
3	1.62	0.98	0.90	0.34	0.42	0.25	0.23	0.09	3.82	0.0531
4	1.51	1.29	0.68	0.54	0.38	0.32	0.17	0.13	4.03	0.0500
5	1.70	1.21	0.91	0.41	0.40	0.29	0.21	0.10	4.23	0.0658
6	1.75	1.36	0.85	0.54	0.39	0.30	0.19	0.12	4.51	0.0509
7	1.87	1.40	0.95	0.51	0.39	0.30	0.20	0.11	4.74	0.0613
8	1.98	1.50	0.98	0.57	0.39	0.30	0.20	0.11	5.03	0.0551
9	2.09	1.58	1.05	0.59	0.39	0.30	0.20	0.11	5.30	0.0583
10	2.21	1.67	1.11	0.63	0.39	0.30	0.20	0.11	5.61	0.0568
11	2.33	1.77	1.17	0.66	0.39	0.30	0.20	0.11	5.93	0.0574
12	2.47	1.87	1.24	0.70	0.39	0.30	0.20	0.11	6.27	0.0573
13	2.61	1.97	1.31	0.74	0.39	0.30	0.20	0.11	6.63	0.0572
14	2.76	2.09	1.38	0.78	0.39	0.30	0.20	0.11	7.01	0.0573
15	2.92	2.21	1.46	0.83	0.39	0.30	0.20	0.11	7.41	0.0572
16	3.08	2.33	1.54	0.88	0.39	0.30	0.20	0.11	7.84	0.0573
17	3.26	2.47	1.63	0.93	0.39	0.30	0.20	0.11	8.28	0.0573
18	3.45	2.61	1.73	0.98	0.39	0.30	0.20	0.11	8.76	0.0573
19	3.64	2.76	1.83	1.04	0.39	0.30	0.20	0.11	9.26	0.0573
20	3.85	2.91	1.93	1.10	0.39	0.30	0.20	0.11	9.79	

with a small example. We assume that there are only four age groups ($\tau_m = 4$), birth rates are given by

$$\beta_1^* = 0,\ \beta_2^* = 2,\ \beta_3^* = 1.2,\ \beta_4^* = 0$$

and female death rates are given by

$$\delta_1^f = 0.2,\ \delta_2^f = 0.3,\ \delta_3^f = 0.4,\ \delta_4^f = 1$$

Furthermore, it will be assumed that the proportion of female births is $\sigma_f = 0.5$. From these assumptions one can calculate the matrix

$$\mathbf{F} = \begin{bmatrix} 0 & 1 & 0.6 & 0 \\ 0.8 & 0 & 0 & 0 \\ 0 & 0.7 & 0 & 0 \\ 0 & 0 & 0.6 & 0 \end{bmatrix}$$

Now, assuming arbitrarily some initial female population $\mathbf{n}_0^f = (1,1,1,1)'$, one can use equation (17.2.2) to calculate $\mathbf{n}_t^f$ for all subsequent temporal locations $t > 0$. Table 17.2-1 shows the result of the calculation for $t = 1,\ldots,20$. The total size of the female population is seen in the column labeled n_t^f and its growth rate in the last column. Obviously, the growth rates converge to a fixed value, $\rho_f^* \approx 5.73\,\%$, in this example. This is the first remarkable result.

5. A second result concerns the age distribution. This is seen if we explicitly distinguish between the population size and the age distribution. Since the size of the population is given by n_t^f, the age distribution can be represented by the vector

$$\mathbf{n}_t^{f,p} := \frac{1}{n_t^f}\,\mathbf{n}_t^f$$

whose components show the relative frequencies of persons in the age groups. As seen in Table 17.2-1, also these frequencies converge to some fixed values, in our example:

$$\mathbf{n}_t^{f,p} \longrightarrow \mathbf{n}^{f,p} \approx (0.39, 0.30, 0.20, 0.11)'$$

6. To summarize the findings from this example, the demographic process eventually reaches some kind of equilibrium which is fully described by a time-independent growth rate, ρ_f^*, and a time-independent age distribution, $\mathbf{n}^{f,p}$. If this equilibrium is approximately reached in some temporal location t, then

$$\mathbf{n}_{t+k}^f \approx (1+\rho_f^*)^k\, n_t^f\, \mathbf{n}^{f,p} \qquad (\text{for } k = 1,2,3,\ldots)$$

ρ_f^* is then called the *intrinsic growth rate* of the demographic process, and $\mathbf{n}^{f,p}$ is called its *stable (female) age distribution*.

17.3 Mathematical Supplements

We now discuss under which conditions intrinsic growth rates and stable age distributions do exist, and whether they depend on the initial population vector $\mathbf{n}_0^f$ or only on the matrix $\mathbf{F}$.

Existence of a Stable Population

1. We begin with the first question, whether one can construct an intrinsic growth rate and a stable age distribution for some given matrix $\mathbf{F}$. This depends on the coefficients of $\mathbf{F}$. As introduced in the previous section, $\mathbf{F}$ has the following structure:[4]

$$\mathbf{F} = \begin{bmatrix} \sigma_f\beta_1^* & \sigma_f\beta_2^* & \cdots & \sigma_f\beta_{\tau_m-1}^* & \sigma_f\beta_{\tau_m}^* \\ 1-\delta_1^f & 0 & \cdots & 0 & 0 \\ 0 & 1-\delta_2^f & \cdots & 0 & 0 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & \cdots & 1-\delta_{\tau_m-1}^f & 0 \end{bmatrix}$$

[4] Matrices having this structure are often called *Leslie matrices* to remind of P. H. Leslie who has first provided an extensive discussion with demographic applications, see Leslie (1945).

One can be sure that $\mathbf{F} \geq 0$, meaning that all coefficients of $\mathbf{F}$ are non-negative. One can also safely assume that $0 < \delta_\tau^f < 1$, for $\tau = 1, \ldots, \tau_m - 1$, and consequently all entries in the subdiagonal of $\mathbf{F}$ are greater than zero. But a question concerns the birth rates β_τ^*. Since the reproductive period of women is limited and, in general, $\tau_b < \tau_m$, we can assume that $\beta_{\tau_b}^* > 0$ but need to observe that $\beta_\tau^* = 0$ for $\tau > \tau_b$, implying that $\mathbf{F}$ has less than full rank.

2. We can proceed, however, in two steps. In a first step we consider only the first τ_b rows and and columns of $\mathbf{F}$, that is, the matrix

$$\tilde{\mathbf{F}} := \begin{bmatrix} \sigma_f\beta_1^* & \sigma_f\beta_2^* & \cdots & \sigma_f\beta_{\tau_b-1}^* & \sigma_f\beta_{\tau_b}^* \\ 1-\delta_1^f & 0 & \cdots & 0 & 0 \\ 0 & 1-\delta_2^f & \cdots & 0 & 0 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & \cdots & 1-\delta_{\tau_b-1}^f & 0 \end{bmatrix}$$

This is now a non-negative matrix which has full rank.[5] Furthermore, $\tilde{\mathbf{F}}$ is an irreducible matrix.[6] This allows to apply a famous mathematical theorem by G. Frobenius.[7] The theorem guarantees that $\tilde{\mathbf{F}}$ has at least one real positive eigenvalue, say λ^*, also called a dominant eigenvector of $\tilde{\mathbf{F}}$, with a corresponding eigenvector, say $\mathbf{v}^* = (v_1^*, \ldots, v_{\tau_b}^*)'$, whose coefficients are all real and positive. So we can write the equation

$$\tilde{\mathbf{F}}\,\mathbf{v}^* = \lambda^*\,\mathbf{v}^* \tag{17.3.1}$$

A further implication of the theorem that will be used below in the discussion of our second question is that all eigenvalues of $\tilde{\mathbf{F}}$ have an absolute value (modulus) which is less than, or equal to, λ^*.

3. We can now derive a stable age distribution and an intrinsic growth rate. The intrinsic growth rate can be simply defined by $\rho_f^* := \lambda^* - 1$. The derivation of the stable age distribution is in two steps. In a first step we define components of a vector $\mathbf{n}^{f,*}$ by

$$n_\tau^{f,*} := \begin{cases} v_\tau^* & \text{for } \tau = 1, \ldots, \tau_b \\ \frac{1-\delta_{\tau-1}^f}{\lambda^*}\, v_{\tau-1}^* & \text{for } \tau = \tau_b+1, \ldots, \tau_m \end{cases}$$

[5] This is seen by the determinant of $\tilde{\mathbf{F}}$ which is

$$\det(\tilde{\mathbf{F}}) = \pm\,\sigma_f\,\beta_{\tau_b}^* \prod_{\tau=1}^{\tau_b-1}(1-\delta_\tau^f) \neq 0$$

The sign depends on whether τ_b is even or odd.

[6] By this is meant that, for any two indices i and j ($1 \leq i < j \leq \tau_b$), one can find further indices, say $k_1, \ldots, k_m$, such that $a_{ik_1}\,a_{k_1k_2}\cdots a_{k_mj} > 0$.

[7] We refer to Gantmacher (1971, ch. xxiii).

From equation (17.3.1) and the structure of $\mathbf{F}$ it then follows that

$$\mathbf{F}\,\mathbf{n}^{f,*} = \lambda^*\,\mathbf{n}^{f,*} = (1+\rho_f^*)\,\mathbf{n}^{f,*} \tag{17.3.2}$$

showing that the age distribution which is represented by $\mathbf{n}^{f,*}$ will not change when multiplied by $\mathbf{F}$; all components of $\mathbf{n}^{f,*}$ will grow, or shrink, with the same rate, ρ_f^*. Therefore, to get the stable age distribution one only has to transform $\mathbf{n}^{f,*}$ into proper proportions:

$$n_\tau^{f,p} := n_\tau^{f,*} \Big/ \sum_{j=1}^{\tau_m} n_j^{f,*}$$

4. To illustrate the argument we use the example of the previous section. In this example the matrix $\tilde{\mathbf{F}}$ is given by

$$\tilde{\mathbf{F}} = \begin{bmatrix} 0 & 1 & 0.6 \\ 0.8 & 0 & 0 \\ 0 & 0.7 & 0 \end{bmatrix}$$

Calculating eigenvalues and eigenvectors can be done with the following TDA script:[8]

```
mdef(F,3,3) = 0.0,1.0,0.6,
              0.8,0.0,0.0,
              0.0,0.7,0.0;
mev(F,ER,EI,EVR,EVI);
mpr(ER);
mpr(EI);
mpr(EVR);
mpr(EVI);
```

One finds that the dominant eigenvalue is $\lambda^* = 1.0573$ and the corresponding eigenvector is

$$\mathbf{v}^* = (0.7405, 0.5603, 0.3710)'$$

The eigenvalue provides the intrinsic growth rate, $\rho_f^* = 0.0573$, which is identical with the value found in the previous section. The eigenvector can be used to calculate the components of $\mathbf{n}^{f,p}$:

$$n_1^{f,*} = 0.7405,\ n_2^{f,*} = 0.5603,\ n_3^{f,*} = 0.3710, \text{ and}$$

$$n_4^{f,*} = \frac{0.6}{1.0573}\,0.3710 = 0.2105$$

[8] More detailed explanations of the practical calculations will be given in Section 17.5.1.

Of course, equation (17.3.2) does not change if $\mathbf{n}^{f,*}$ is multiplied by an arbitrary scalar value. So we can rescale $\mathbf{n}^{f,*}$ to get a frequency distribution with components adding to unity. The result is

$$\mathbf{n}^{f,p} \;=\; (0.39, 0.30, 0.20, 0.11)'$$

and equals the age distribution found in the previous section.

5. It would suffice to calculate the dominant eigenvalue of $\tilde{\mathbf{F}}$ because the corresponding eigenvector, and consequently the stable age distribution, can be derived from the death rates. Let the dominant eigenvalue, λ^*, be given. Since the corresponding eigenvector, $\mathbf{v}^*$, is determined only up to an arbitrary multiplicative factor, we can set $v_1^* = 1$. All further elements of $\mathbf{v}^*$ can be calculated recursively with the formula

$$v_\tau^* \;=\; \frac{1 - \delta_{\tau-1}^f}{\lambda^*}\, v_{\tau-1}^* \qquad (\text{for } \tau = 2, \ldots, \tau_m)$$

The argument also shows that, if $\lambda^* = 1$, the stable age distribution depends only on the death rates, not on the birth rates. But, of course, λ^* also depends on birth rates.

Convergence to a Stable Age Distribution

6. We now turn to the second question, whether, beginning with an arbitrary initial female population $\mathbf{n}_0^f$, the sequence $\mathbf{n}_t^f = \mathbf{F}^t \mathbf{n}_0^f$ finally converges to an equilibrium defined by the intrinsic growth rate, ρ_f^*, and the stable age distribution, $\mathbf{n}^{f,p}$.[9] As will be shown, the answer is positive under quite general conditions. To develop the argument, we first consider the sub-matrix $\tilde{\mathbf{F}}$ which consists of the first τ_b rows and columns of $\mathbf{F}$. Correspondingly, we refer to the first τ_b elements of $\mathbf{n}_t^f$ by the vector $\mathbf{n}_t^{f,a}$. Since $\tilde{\mathbf{F}}$ is an upper block-diagonal matrix, it follows that

$$\mathbf{n}_t^{f,a} \;=\; \tilde{\mathbf{F}}^t \mathbf{n}_0^{f,a} \tag{17.3.3}$$

We now show that, given an additional assumption to be explained below, $\mathbf{n}_t^{f,a}$ converges to a vector which is proportional to $\mathbf{v}^*$, that is, the eigenvector corresponding to the dominant eigenvalue of $\tilde{\mathbf{F}}$.

7. This requires to refer to all eigenvalues of $\tilde{\mathbf{F}}$ which will be denoted by λ_j, with corresponding eigenvectors $\mathbf{v}_j$, for $j = 1, \ldots, \tau_b$. One of these eigenvalues, say $\lambda_{j^*} = \lambda^*$, is the dominant one and has the corresponding eigenvector $\mathbf{v}_{j^*} = \mathbf{v}^*$. So we can write the equations

$$\tilde{\mathbf{F}} \mathbf{v}_j \;=\; \lambda_j \mathbf{v}_j \qquad (\text{for } j = 1, \ldots, \tau_b)$$

[9] It will be assumed that there is at least one woman of an age under, or equal to, τ_b.

which, by defining $\mathbf{\Lambda} := \mathrm{diag}\,(\lambda_1, \ldots, \lambda_{\tau_b})$ and $\mathbf{V} := (\mathbf{v}_1, \ldots, \mathbf{v}_{\tau_b})$, may also be written as a single matrix equation

$$\tilde{\mathbf{F}} \mathbf{V} \;=\; \mathbf{V} \mathbf{\Lambda}$$

As mentioned above, $\tilde{\mathbf{F}}$ has full rank and its eigenvectors are therefore linear independent. This implies that $\mathbf{V}$ is an invertible matrix and we may write $\tilde{\mathbf{F}} = \mathbf{V} \mathbf{\Lambda} \mathbf{V}^{-1}$, from which it follows that

$$\tilde{\mathbf{F}}^t \;=\; \mathbf{V} \mathbf{\Lambda}^t \mathbf{V}^{-1}$$

This then allows to write

$$\mathbf{n}_t^{f,a} \;=\; \tilde{\mathbf{F}}^t \mathbf{n}_0^{f,a} \;=\; \mathbf{V} \mathbf{\Lambda}^t \mathbf{V}^{-1} \mathbf{n}_0^{f,a} \;=\; \mathbf{V} \mathbf{\Lambda}^t \mathbf{u}$$

where, for the last equation, we have used the abbreviation $\mathbf{u} := \mathbf{V}^{-1} \mathbf{n}_0^{f,a}$. In a next step this equation can be written in the following way:

$$\mathbf{n}_t^{f,a} \;=\; (\mathbf{v}_1, \ldots, \mathbf{v}_{\tau_b}) \begin{bmatrix} \lambda_1^t u_1 \\ \vdots \\ \lambda_{\tau_b}^t u_{\tau_b} \end{bmatrix} \;=\; \sum_{j=1}^{\tau_b} (\lambda_j^t u_j)\, \mathbf{v}_j$$

which shows that $\mathbf{n}_t^{f,a}$ is a weighted mean of the eigenvectors of $\tilde{\mathbf{F}}$. Finally, dividing by $\lambda_{j^*}^t$, we get

$$\frac{1}{\lambda_{j^*}^t}\, \mathbf{n}_t^{f,a} \;=\; \sum_{j=1}^{\tau_b} \left(\frac{\lambda_j^t}{\lambda_{j^*}^t}\, u_j \right) \mathbf{v}_j \;=\; u_{j^*} \mathbf{v}_{j^*} + \sum_{j \neq j^*} \left(\frac{\lambda_j}{\lambda_{j^*}} \right)^t u_j\, \mathbf{v}_j \tag{17.3.4}$$

8. This equation can be used to think about the convergence problem. From the theorem of Frobenius we already know that $\lambda_{j^*} \geq |\,\lambda_j\,|$ for all $j = 1, \ldots, \tau_b$. We now introduce a further assumption, to be discussed below, that $\lambda_{j^*} > |\,\lambda_j\,|$ for all $j \neq j^*$. Given this assumption, it follows that the second term on the right-hand side of equation (17.3.4) will converge to zero and this, in turn, implies the convergence

$$\frac{1}{\lambda_{j^*}^t}\, \mathbf{n}_t^{f,a} \;\longrightarrow\; u_{j^*}\, \mathbf{v}_{j^*}$$

This shows that, for sufficiently large t,

$$\mathbf{n}_{t+1}^{f,a} \;\approx\; \lambda_{j^*} \mathbf{n}_t^{f,a}$$

and $\mathbf{n}_t^{f,a}$ will be approximately proportional to the eigenvector $\mathbf{v}^*$. Moreover, also the remaining components of $\mathbf{n}_t^f$ will converge to a stable age distribution. This is seen from the fact that these remaining components only depend on the growth of the female population at age τ_b and the

death rates at ages greater than, or equal to, τ_b. Therefore, if eventually the number of women at age τ_b grows, or shrinks, with a constant (intrinsic) rate, this will propagate to all higher ages. The stable age distribution for all ages may then be calculated as shown in the first part of this section.

9. It remains to discuss the assumption that the dominant eigenvalue of $\tilde{\mathbf{F}}$ is greater, in magnitude, than all other eigenvalues. This is not necessarily the case. For example, the matrix

$$\tilde{\mathbf{F}} := \begin{bmatrix} 0 & 1 \\ 0.8 & 0 \end{bmatrix}$$

has two real eigenvalues, 0.8944 and -0.8944, having the same magnitude. In this example, as shown by equation (17.3.4), $\mathbf{n}_t^{f,a}$ will not converge to a unique stable age distribution but oscillate between two different distributions. Such cases are, however, exceptional. A sufficient condition for the existence of a dominant eigenvalue which is greater, in magnitude, than all other eigenvalues is that there are at least two successive ages with a positive birth rate.[10] Therefore, cyclical solutions will only occur if one uses a highly aggregated Leslie matrix; for instance, a matrix that only distinguishes three age groups, below τ_a, between τ_a and τ_b, and above τ_b. If one distinguishes at least two age groups in the reproductive period one can safely assume the existence of a stable age distribution.

17.4 Female and Male Populations

1. So far we have only considered the development of a female population. Assuming time-constant birth and death rates, it was shown that the development of a female population eventually reaches an equilibrium which is characterized by a constant growth rate, ρ^*, and a stable age distribution, $\mathbf{n}^{f,p}$. So the question remains how a corresponding male population will develop. To find an answer one can begin with equations (17.1.2) which have been derived at the end of Section 17.1. Assuming time-constant birth and death rates, they can be written as follows:

$$\mathbf{n}_{t+1}^m = \mathbf{D}_m\,\mathbf{n}_t^m + \sigma_m\,\mathbf{B}\,\mathbf{n}_t^f \quad \text{and} \quad \mathbf{n}_{t+1}^f = \mathbf{D}_f\,\mathbf{n}_t^f + \sigma_f\,\mathbf{B}\,\mathbf{n}_t^f$$

If $\sigma_m = \sigma_f$ and the age-specific death rates were identical for men and women, both the male and female population would eventually reach the same stable age distribution. However, as we have seen in Part II, both assumptions are not valid. Instead, most often $\sigma_m > \sigma_f$, and in most of the age groups death rates are higher for men than for women.

[10] This is mentioned by Anton and Rorres (1991, p. 654) where one can also find a good introduction to much of the mathematics behind the model. For a statement, and proof, of sufficient and necessary conditions see Demetrius (1971).

2. Since only women can bear children it is easy, however, to derive the development of the male population from the development of the female population. The argument goes in two steps. The first step concerns newborn male children. As shown in Section 17.1, their number is given by

$$n_{t+1,1}^m = \sigma_m \sum_{\tau=\tau_a}^{\tau_b} \beta_\tau^*\, n_{t,\tau}^f$$

and therefore only depends on the number and age distribution of women in the reproductive period. Consequently, if the female population eventually has a stable age distribution and grows, or shrinks, with a constant rate ρ^*, also the number of newborn male children will grow, or shrink, with the same rate, that is, we can write

$$n_{t+1,1}^m = (1+\rho^*)\, n_{t,1}^m$$

But this will then propagate to all further ages, and the age distribution of the male population will only depend on male death rates. For example, $n_{t+2,2}^m = n_{t+1,1}^m(1-\delta_1^m)$, and

$$n_{t+3,3}^m = n_{t+2,2}^m(1-\delta_2^m) = n_{t+1,1}^m(1-\delta_1^m)(1-\delta_2^m)$$

So we may write for all ages $\tau > 1$ the equation

$$n_{t+\tau,\tau}^m = n_{t+1,1}^m \prod_{j=1}^{\tau-1}(1-\delta_j^m)$$

Therefore, if $n_{t+1,1}^m$ grows, or shrinks, with a constant rate ρ^*, the same will be true for the number of men at all ages. Consequently, also the male population will eventually reach a stable age distribution which can be derived from male death rates in the same way as was shown in the previous section for females. To repeat the method of calculation, one begins with an arbitrary value for the number of males in age 1, say $v_1^* = 1$. Then one can calculate recursively

$$v_\tau^* = \frac{1-\delta_{\tau-1}^m}{1+\rho^*}\, v_{\tau-1}^* \tag{17.4.1}$$

for $\tau = 2, \ldots, \tau_m$. The frequencies in the stable age distribution are then simply $n_\tau^{m,p} = v_\tau^*/\Sigma_j v_j^*$.

17.5 Practical Calculations

In the present section we discuss how one can practically calculate intrinsic growth rates and stable age distributions with real data.

17.5.1 Two Calculation Methods

1. For the calculations we use matrix commands available in the computer program TDA.[11] There are two possible approaches. The first one relies on a direct calculation of the eigenvalues (and eigenvectors) of the matrix $\tilde{\mathbf{F}}$ introduced in Section 17.3. For an illustration we use the example from Section 17.2. The TDA script is shown in Box 17.5-1. The `mdef` command is used to define the matrix

$$\tilde{\mathbf{F}} = \begin{bmatrix} 0 & 1 & 0.6 \\ 0.8 & 0 & 0 \\ 0 & 0.7 & 0 \end{bmatrix}$$

called `F` in the script. Then the `mev` command is used to calculate eigenvalues and eigenvectors of this matrix. The command gets `F` as input and creates two vectors (`ER` and `EI`) and two matrices (`EVR` and `EVI`) as output. `ER` and `EI` contain, respectively, the real and imaginary parts of the eigenvalues, and `EVR` and `EVI` contain, respectively, the real and imaginary parts of the eigenvectors. Their contents are shown in the lower part of Box 17.5-1. Most important is the dominant eigenvalue which is 1.0573 in this example. As shown in Section 17.3, one can immediately derive the intrinsic growth rate and the stable age distribution.

2. An alternative calculation method relies on the fact that, beginning with an arbitrary female population vector $\mathbf{n}_0^f$, one can iteratively calculate new population vectors

$$\mathbf{n}_t^f = \mathbf{F}\mathbf{n}_0^f$$

which finally converge to a stable population vector. Compared with the first method, there are two advantages. One does not need to use the reduced matrix $\tilde{\mathbf{F}}$ but can directly work with the complete Leslie matrix $\mathbf{F}$. And one gets, in addition, information about the number of iterations required to approximately reach the stable distribution.

3. To ease the application of this method TDA provides the `mpit` command. As input, the command requires information about the matrix $\mathbf{F}$, the initial population vector $\mathbf{n}_0^f$, and the number of iterations to be performed, say t_n. The command has the following syntax:

```
mpit(A,N,T,R)
```

[11] This program is freely available via `www.stat.ruhr-uni-bochum.de/tda.html`.

Box 17.5-1 TDA script to create the matrix $\tilde{\mathbf{F}}$ and calculate its eigenvalues and eigenvectors.

```
silent = -1;                # echo commands
mfmt = 7.4;                 # set the print format
mdef(F,3,3) = 0.0,1.0,0.6,  # define the matrix F
              0.8,0.0,0.0,
              0.0,0.7,0.0;
mev(F,ER,EI,EVR,EVI);       # calculate eigenvalues and eigenvectors
                            # of F
mpr(ER);                    # print real part of eigenvalues
mpr(EI);                    # print imaginary part of eigenvalues
mpr(EVR);                   # print real part of eigenvectors
mpr(EVI);                   # print imaginary part of eigenvectors
```

```
   ER       EI                EVR                        EVI
-------  -------  ----------------------  ----------------------
-0.5286   0.1958   0.4305  0.4305  0.7405  -0.3697  0.3697  0.0000
-0.5286  -0.1958  -0.7552 -0.7552  0.5603   0.2798 -0.2798  0.0000
 1.0573   0.0000   1.0000  1.0000  0.3710  -0.0000  0.0000  0.0000
```

`T` is a scalar that provides the number of iterations, t_n. `N` is a column vector with τ_m components (equal to the number of rows of the Leslie matrix $\mathbf{F}$) and contains the initial population vector. `A` is a matrix with τ_m rows and two columns; the first column contains the age-specific birth rates and the second column contains the age-specific survivor rates. Using notations introduced in Section 17.1, the matrix `A` and the vector `N` are assumed to be defined as follows:

$$\mathtt{A} = \begin{bmatrix} \sigma_f\beta_1^* & 1-\delta_1^f \\ \vdots & \vdots \\ \sigma_f\beta_{\tau_m}^* & 1-\delta_{\tau_m}^f \end{bmatrix} \quad \text{and} \quad \mathtt{N} = \begin{bmatrix} n_{0,1}^f \\ \vdots \\ n_{0,\tau_m}^f \end{bmatrix}$$

As output, the command creates the matrix `R` with $t_n + 1$ rows and τ_m columns. The t-th row (for $t = 0, \ldots, t_n$) contains the elements of the vector $\mathbf{n}_t^f$.

4. The TDA script in Box 17.5-2 illustrates the `mpit` command with the same example used above. In order to replicate the values shown in Table 17.2-1 in Section 17.2, the initial population vector `N` has all components set to 1. The `mpit` command then performs 20 iterations and saves the result in the matrix `R`. By adding the rows of `R` one gets the vector `NT` containing the population sizes which can be used, then, to calculate age distributions (in `D`) and the growth rates (in `RT`). Of course, the value in the last component of `RT` is not a valid growth rate.

Box 17.5-2 TDA script to illustrate the `mpit` command.

```
silent = -1;            # echo commands
mfmt = 5.2;             # print format
mdef(A,4,2) = 0, 0.8,   # define matrix A containing birth
              1, 0.7,   # rates in the first column and
            0.6, 0.6,   # survivor rates in the second column
              0, 0.0;

mdefc(4,1,1,N);         # define unit vector N (initial population)
mpit(A,N,20,R);         # perform 20 iterations, save result in R
mpr(R);                 # print the resulting matrix R
mmul(R,N,NT);           # sum rows of R, save result in vector NT
mpr(NT);                # print NT
mexpr(R/NT,D);          # calculate age distributions in D
mpr(D);                 # print age distributions

mexpr((lag(NT,1) - NT) / NT,RT); # calculate growth rates in RT
mfmt = 7.4;                      # new print format
mpr(RT);                         # print growth rates
```

```
          R                    NT            D                    RT
---------------------   ----   ---------------------   -------
1.00  1.00  1.00  1.00   4.00   0.25  0.25  0.25  0.25   -0.0750
1.60  0.80  0.70  0.60   3.70   0.43  0.22  0.19  0.16   -0.0595
1.22  1.28  0.56  0.42   3.48   0.35  0.37  0.16  0.12    0.0989
1.62  0.98  0.90  0.34   3.82   0.42  0.26  0.23  0.09    0.0531
1.51  1.29  0.68  0.54   4.03   0.38  0.32  0.17  0.13    0.0500
1.70  1.21  0.90  0.41   4.23   0.40  0.29  0.21  0.10    0.0658
1.75  1.36  0.85  0.54   4.51   0.39  0.30  0.19  0.12    0.0509
1.87  1.40  0.95  0.51   4.74   0.40  0.30  0.20  0.11    0.0613
1.98  1.50  0.98  0.57   5.03   0.39  0.30  0.20  0.11    0.0551
2.09  1.58  1.05  0.59   5.30   0.39  0.30  0.20  0.11    0.0583
2.21  1.67  1.11  0.63   5.61   0.39  0.30  0.20  0.11    0.0568
2.33  1.77  1.17  0.66   5.93   0.39  0.30  0.20  0.11    0.0574
2.47  1.87  1.24  0.70   6.27   0.39  0.30  0.20  0.11    0.0573
2.61  1.97  1.31  0.74   6.63   0.39  0.30  0.20  0.11    0.0572
2.76  2.09  1.38  0.78   7.01   0.39  0.30  0.20  0.11    0.0573
2.92  2.21  1.46  0.83   7.41   0.39  0.30  0.20  0.11    0.0572
3.08  2.33  1.54  0.88   7.84   0.39  0.30  0.20  0.11    0.0573
3.26  2.47  1.63  0.93   8.28   0.39  0.30  0.20  0.11    0.0573
3.45  2.61  1.73  0.98   8.76   0.39  0.30  0.20  0.11    0.0573
3.64  2.76  1.83  1.04   9.26   0.39  0.30  0.20  0.11    0.0573
3.85  2.91  1.93  1.10   9.79   0.39  0.30  0.20  0.11   -1.0000
```


17.5.2 Calculations for Germany 1999

1. The intrinsic growth rate and stable female and male age distributions pertaining to Germany in the year 1999 can be calculated from Tables 7.1-1 and 11.1-1. In order to prepare the required data, shown in Table 17.5-1, we assumed that the reproductive age of women begins at $\tau_a = 14$ and ends at $\tau_b = 51$.[12] Since in 1999 the number of male and female births was 396292 and 374448,[13] one gets $\sigma_m = 0.514$ and $\sigma_f = 0.486$. The survivor rate during the first year of life can then be calculated as

$$1 - (0.514 \cdot 0.004952 + 0.486 \cdot 0.004010) \;=\; 0.9955$$

and this can be used to calculate the birth rates β^*_τ, which are used for our model, from the birth rates β_τ which are shown in Table 17.5-1:

$$\beta^*_\tau \;=\; 0.9955\,\beta_\tau$$

2. Beginning with the first of the two calculation methods discussed in the previous section, the next step is to create the matrix $\tilde{\mathbf{F}}$ which, in the current application, has 51 rows and columns, and calculate its dominant eigenvalue. We have done this with the TDA script shown in Box 17.5-3. Input is a data file, `spm1.dat`, that contains the data shown in Table 17.5-1.[14] The dominant eigenvalue is approximately $\lambda^* = 0.985$ corresponding to a negative intrinsic growth rate of $\rho^* = -1.5\,\%$. The interpretation is: If the birth and death rates of 1999 would remain constant in the future, and if migration would not take place, the population would eventually decline with a rate of -1.5 % per year.

3. In order to calculate the stable age distribution we use the method described at the end of Section 17.4 for the male population but, of course, can also be applied to find the stable female age distribution. We begin with $v^*_1 := 1$ and then recursively apply formula (17.4.1). For example,

$$v^*_2 \;=\; \frac{1 - 0.000421}{0.985}\,v^*_1 \;=\; 1.0148, \;\; v^*_3 \;=\; \frac{1 - 0.000304}{0.985}\,v^*_2 \;=\; 1.0299$$

and so on, will result in a vector that is proportional to the stable age distribution of men. Using the female death rates instead will produce a vector

[12] The number of 80 births at age 14 or below has been related to the midyear number of women at age 14, which was 437300 in 1999, and the number of 16 births at age 51 or above has been related to the midyear number of women at age 51, which was 483000 in 1999.

[13] Fachserie 1, Reihe 1, 1999 (p. 42).

[14] In addition, the data file contains two more columns containing, respectively, age-specific numbers of men and women in 1999 in Germany, taken from Table 7.1-1 in Section 7.1. The female population vector will be used below to illustrate the second calculation method.

Table 17.5-1 Birth and death rates in Germany in 1999, calculated from Tables 7.1-1 and 11.1-1.

τ	δ_τ^m	δ_τ^f	β_τ	τ	δ_τ^m	δ_τ^f	β_τ
0	0.004952	0.004010	0	46	0.003603	0.001953	0.000290
1	0.000421	0.000352	0	47	0.003927	0.002034	0.000104
2	0.000304	0.000212	0	48	0.004295	0.002198	0.000086
3	0.000223	0.000165	0	49	0.004574	0.002407	0.000046
4	0.000198	0.000143	0	50	0.005180	0.002618	0.000023
5	0.000127	0.000106	0	51	0.005445	0.002928	0.000033
6	0.000166	0.000107	0	52	0.006376	0.003213	0
7	0.000152	0.000126	0	53	0.006121	0.003275	0
8	0.000163	0.000100	0	54	0.007317	0.003737	0
9	0.000115	0.000117	0	55	0.007989	0.004061	0
10	0.000137	0.000090	0	56	0.008473	0.004049	0
11	0.000144	0.000090	0	57	0.009509	0.004582	0
12	0.000157	0.000118	0	58	0.009642	0.004596	0
13	0.000168	0.000112	0	59	0.011211	0.005307	0
14	0.000247	0.000149	0.000183	60	0.012309	0.005793	0
15	0.000313	0.000192	0.000778	61	0.013351	0.006136	0
16	0.000410	0.000242	0.002762	62	0.014959	0.006751	0
17	0.000654	0.000327	0.006807	63	0.016750	0.007453	0
18	0.001012	0.000348	0.013850	64	0.018706	0.008709	0
19	0.000959	0.000372	0.024724	65	0.020027	0.009375	0
20	0.000941	0.000310	0.035231	66	0.022121	0.010193	0
21	0.001015	0.000353	0.044585	67	0.025004	0.011762	0
22	0.000895	0.000283	0.054319	68	0.028132	0.013154	0
23	0.000879	0.000270	0.062574	69	0.030690	0.014562	0
24	0.000961	0.000308	0.069394	70	0.033592	0.016121	0
25	0.000803	0.000345	0.078996	71	0.035825	0.017972	0
26	0.000885	0.000300	0.083525	72	0.038527	0.020385	0
27	0.000849	0.000320	0.085854	73	0.042586	0.022606	0
28	0.000883	0.000352	0.092532	74	0.047512	0.024907	0
29	0.000820	0.000354	0.093590	75	0.051429	0.028595	0
30	0.000895	0.000366	0.093382	76	0.056174	0.032308	0
31	0.000880	0.000394	0.089946	77	0.063623	0.037003	0
32	0.000909	0.000448	0.082654	78	0.070017	0.041655	0
33	0.000989	0.000495	0.072578	79	0.086292	0.051891	0
34	0.001067	0.000517	0.061521	80	0.077474	0.048273	0
35	0.001145	0.000606	0.050843	81	0.093884	0.061502	0
36	0.001428	0.000618	0.040948	82	0.103886	0.071132	0
37	0.001479	0.000784	0.030625	83	0.111364	0.075476	0
38	0.001583	0.000828	0.022808	84	0.134642	0.094869	0
39	0.001882	0.000959	0.017015	85	0.140858	0.100747	0
40	0.002010	0.001059	0.011966	86	0.155596	0.113830	0
41	0.002212	0.001178	0.007599	87	0.171477	0.129769	0
42	0.002506	0.001315	0.004957	88	0.184898	0.146592	0
43	0.002818	0.001467	0.002769	89	0.208687	0.164650	0
44	0.003008	0.001549	0.001371	90	1.000000	1.000000	0
45	0.003426	0.001729	0.000603				

Box 17.5-3 TDA script to calculate the intrinsic growth rate corresponding to data for Germany 1999.

```
silent = -1;            # echo commands
mfmt = 7.4;             # set print format
nvar(                   # read the data file spm1.dat
    dfile = spm1.dat,
    AGE  [2.0] = c1,
    DF<8>[8.6] = 1 - c3,
    B1<8>[8.6] = c4,
    BF<8>[8.6] = 0.486 * 0.9955 * B1,
);

tsel = AGE[1,,51];      # select ages
mdef(BRF) = BF;         # birth rates of female children

tsel = AGE[1,,50];      # select ages
mdef(DRF) = DF;         # survivor rates of women

mdiag(DRF,A);           # create diagonal matrix
mdefc(50,1,0,N);        # create a null vector
mcath(A,N,A);           # concatenate with A
mtranspose(BRF,BRFT);   # make BRF a row vector
mcatv(BRFT,A,F);        # concatenate with A to get F

mev(F,ER,EI,EVR,EVI);   # calculate eigenvalues and eigenvectors
mpr(ER);                # print real part of eigenvalues
mpr(EI);                # print imaginary part of eigenvalues
```

that is proportional to the stable age distribution of women. Finally, one only needs to normalize these vectors in order to get distributions, i.e., proportions adding to unity. The resulting stable age distributions are shown in Figures 17.5-1 and 17.5-2 and compared with the actual age distributions of men and women in Germany 1999.[15] It is seen that a prolongation of the current birth and death rates would result in a substantial increase in the proportion of older people.

4. We now use TDA's `mpit` command to perform the calculations. The script is shown in Box 17.5-4. The input data are again taken from the data file `spm1.dat`. Survivor rates and adjusted birth rates are created as explained above. In addition, we use column 6 of the data file to get the female population in 1999, classified by age. The script then creates the matrix `A` and the vector `N` to be used as input for the `mpit` command. The vector `U` is used to get the row sums of `R`. The result, the vector `NT`, contains the female population size at the 200 iterations. This vector is finally used to calculate the growth rates. Investigating the output, one

[15] The data are taken from Table 7.1-1 in Section 7.1.

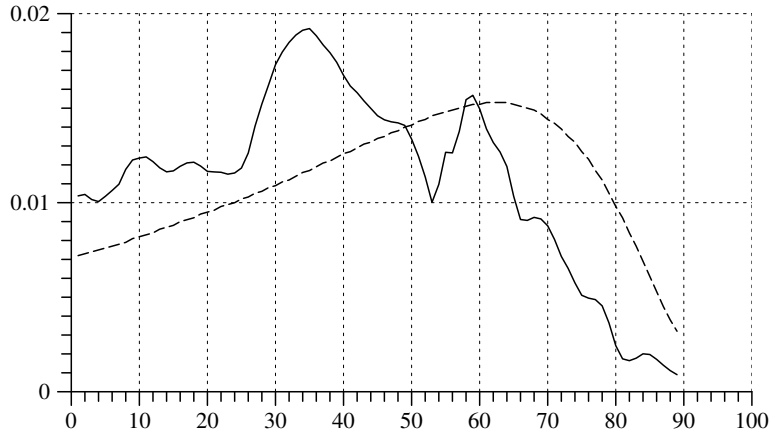


Fig. 17.5-1 Frequency curves (restricted to ages less than 90) representing the age distribution of men in Germany 1999 (solid line) and the corresponding stable age distribution (dotted line).

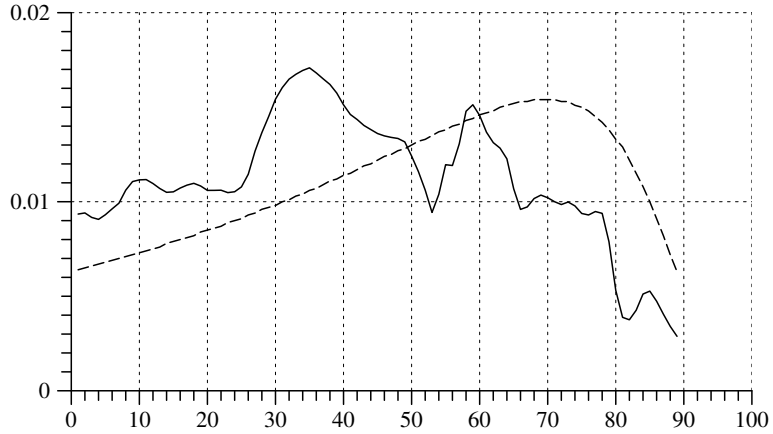


Fig. 17.5-2 Frequency curves (restricted to ages less than 90) representing the age distribution of women in Germany 1999 (solid line) and the corresponding stable age distribution (dotted line).

finds that a stable growth rate of about -1.5 % is reached in about 100 iterations.

5. How long it takes to approximately reach an equilibrium depends on the extent to which the initial (current) and the final (stable) age distribution differ. As shown by Figure 17.5-2, the differences are quite substantial and it therefore requires many iterations to reach, at least approximately, the stable distribution. In our application one would need about 50–100

Box 17.5-4 TDA script to calculate the intrinsic growth rate and stable female age distribution corresponding to data for Germany 1999.

```
silent = -1;            # echo commands
mfmt =  8.4;            # set print format
nvar(                   # read the data file spm1.dat
    dfile = spm1.dat,
    AGE  [2.0] = c1,
    DF<8>[8.6] = 1 - c3,
    B1<8>[8.6] = c4,
    BF<8>[8.6] = 0.486 * 0.9955 * B1,
    NF   [5.1] = c6,                    # female population in 1999
);
tsel = AGE[1,,90];      # select ages
mdef(A) = BF,DF;        # create the A matrix
mdef(N) = NF;           # create population vector
mpit(A,N,200,R);        # perform iterations
mpr(R);                 # show result

mdefc(90,1,1,U);        # create a unit vector
mmul(R,U,NT);           # calculate population size
mpr(NT);                # print NT

mexpr((lag(NT,1) - NT) / NT,RT);    # calculate growth rates
mpr(RT);                            # print growth rates
```

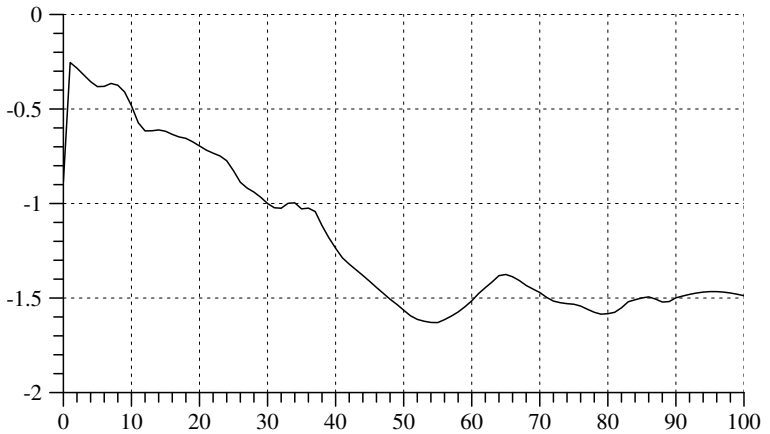


Fig. 17.5-3 Year-to-year growth rates of the female population in Germany resulting from 100 iterations of the current female age distribution, based on birth and death rates in 1999.

iterations (years). This is illustrated in Figure 17.5-3 which shows the first 100 elements of the vector `RT` calculated by the script in Box 17.5-4. Correspondingly, one might calculate how the population size would decrease.

Of course, the results of these calculations should not be mistaken for a population projection. They simply serve to investigate the implications of the current birth and death rates under the fictitious assumption that they will not change and that neither in- nor out-migration will take place.

Chapter 18

Conditions of Population Growth

The previous chapter has introduced a general framework for analytical models and, as one application, has discussed the question how the population in Germany would develop if current birth and death rates would not change and migration would not take place. Of course, the question is hypothetical, and so is the answer. In the present chapter we continue with this kind of hypothetical question but try to get a somewhat closer understanding of how the intrinsic growth rate depends on birth and death rates. In Section 18.6 we also take into account migration.

18.1 Reproduction Rates

1. We begin with a discussion of reproduction rates. The total birth rate [zusammengefasste Geburtenziffer] in the year t, introduced in Section 11.1, is defined as[1]

$$\mathrm{TBR}_t := \sum_{\tau=\tau_a}^{\tau_b} \beta_{t,\tau} \quad \text{(multiplied by 1000)}$$

where the age-specific birth rates are denoted by $\beta_{t,\tau}$. It is simply the sum of the age-specific birth rates and shows how many children would be born of 1000 women if their childbearing would conform to the current birth rates and mortality would not take place until the end of the reproductive period. Table 18.1-1 shows values for both territories of Germany, Figure 18.1-1 provides a graphical illustration.[2] Obviously, since about 1970, the number of births is below a replacement level which would require a total birth rate of about 2000.

2. Reproduction rates are modifications of the total birth rate which refer to only female births and take into account the mortality of women until the end of the reproductive period. The first variant, called *gross reproduction rate* [Bruttoreproduktionsrate], is defined as

$$\mathrm{GRR}_t := \sigma_{t,f}\,\mathrm{TBR}_t$$

where $\sigma_{t,f}$ is the proportion of female births in year t. The idea behind this

[1] In the literature, the total birth rate is also termed 'total fertility rate' and accordingly abbreviated by TFR.

[2] Calculation of total birth rates for the territory of the former FRG is based on a reproductive period from 15 to 49 years. For the territory of the former GDR, the age range is 15 – 45 until 1988, 15 – 44 in 1989, and 15 – 40 since 1990.

Table 18.1-1 Total birth rates in the territory of the former FRG (TBR ^{a}) and in the territory of the former GDR (TBR ^{b}). Source: Fachserie 1, Reihe 1, 1999 (pp. 50-51).

t	TBR ^{a}	TBR ^{b}	t	TBR ^{a}	TBR ^{b}	t	TBR ^{a}	TBR ^{b}
1950	2100.2		1967	2489.6	2337.9	1984	1290.6	1735.4
1951	2067.7		1968	2382.1	2296.8	1985	1280.8	1734.2
1952	2078.8	2398.5	1969	2214.0	2235.7	1986	1345.3	1699.9
1953	2053.5	2369.8	1970	2016.3	2192.5	1987	1368.0	1739.9
1954	2101.8	2350.3	1971	1920.8	2131.0	1988	1412.5	1670.2
1955	2108.4	2346.7	1972	1712.9	1786.0	1989	1395.4	1572.3
1956	2204.3	2262.3	1973	1543.5	1576.8	1990	1450.1	1517.7
1957	2300.9	2208.2	1974	1512.5	1539.7	1991	1421.8	977.2
1958	2290.1	2205.4	1975	1451.3	1541.7	1992	1401.6	830.4
1959	2368.1	2346.9	1976	1454.8	1636.8	1993	1392.6	774.9
1960	2365.7	2328.3	1977	1404.6	1850.6	1994	1347.2	772.2
1961	2456.8	2397.0	1978	1380.7	1899.0	1995	1339.3	838.2
1962	2440.7	2415.1	1979	1379.1	1894.6	1996	1395.9	947.7
1963	2518.4	2469.5	1980	1444.9	1941.8	1997	1440.6	1039.0
1964	2542.5	2507.6	1981	1435.2	1853.9	1998	1413.1	1086.7
1965	2507.5	2483.4	1982	1407.2	1858.2	1999	1405.8	1148.4
1966	2534.6	2424.4	1983	1330.9	1789.8			

definition is that only female births can contribute to further population growth. However, since the proportion of female births is close to 0.5 without much variation, the development of the gross reproduction rate is most often quite similar to the development of the total birth rate.

3. A next step is to take into account mortality of women until the end of the reproductive period. The idea is that the age-specific birth rate $\beta_{t,\tau}$ only refers to women who are still alive at age τ. To formally introduce the definition, we use $G^f_{t,\tau}$ to denote the proportion of women who reach at least age τ. These proportions can be derived from period life tables or directly from female death rates in the year t. While the *Statistisches Bundesamt* uses data from life tables,[3] we prefer to use the female death rates, $\delta^f_{t,\tau}$.[4] The proportion of women still alive at age τ is then calculated as

$$G^f_{t,\tau} \;=\; \prod_{j=0}^{\tau-1} (1 - \delta^f_{t,j})$$

This leads to the definition of a *net reproduction rate* [Nettoreproduktionsrate]:

$$\mathrm{NRR}_t \;:=\; \sigma_{t,f} \sum_{\tau=\tau_a}^{\tau_b} \beta_{t,\tau}\, G^f_{t,\tau} \;=\; \sigma_{t,f} \sum_{\tau=\tau_a}^{\tau_b} \beta_{t,\tau} \prod_{j=0}^{\tau-1} (1 - \delta^f_{t,j})$$

[3] See, e.g., Fachserie 1, Reihe 1, 1999 (p. 53).

[4] As will be shown in the next section, this allows to easily connect the calculations with the modeling framework introduced in Chapter 17.

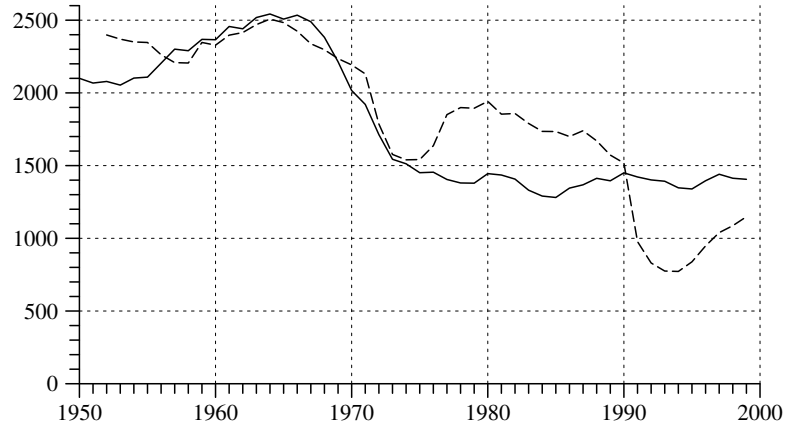


Fig. 18.1-1 Total birth rates in the territory of the former FRG (solid line) and in the territory of the former GDR (dotted line). Data are taken from Table 18.1-1.

Its value provides the mean number of female births per women assuming that the current birth and death rates apply until the end of the reproductive period.

4. Based on the general life table 1986/88 and assuming a reproductive period from 15 to 50 years, the *Statistisches Bundesamt* has calculated a value of 0.651 for the net reproduction rate in Germany in the year 1999.[5] Since, in Germany, female mortality until the end of the childbearing period is very low, the net reproduction rate is only slightly lower than the gross reproduction rate:

$$\mathrm{GRR}_{1999} \;=\; \sigma_{1999,f}\, \mathrm{TBR}_{1999}/1000 \;=\; 0.486 \cdot 1360.9/1000 \;=\; 0.661$$

In fact, a plot of the net reproduction rates would be very similar to the total birth rates shown in Figure 18.1-1.

18.2 Relationship with Growth Rates

1. Reproduction rates are hypothetical constructs. Their interpretation is based on the assumption that the current birth and death rates prevail for an indefinite period of time. This is similar to the model introduced in Chapter 17 and, in fact, there is a close relationship between the net reproduction rate and the intrinsic growth rate that derives from this model. In order to discuss this relationship we refer to the matrix $\mathbf{F} = \mathbf{D}_f + \sigma_f \mathbf{B}$ that

[5] Fachserie 1, Reihe 1, 1999 (p. 53). Using the definition given above, one can derive a value of 0.645 from the data in Table 17.5-1 in Section 17.5.2.

was defined in Section 17.2. The first row of this matrix contains adjusted age-specific birth rates, β^*_τ, and the subdiagonal contains the age-specific female survivor rates $(1-\delta^f_\tau)$.[6] The intrinsic growth rate, ρ^*, depends on these rates. In fact, as shown in Section 17.3, it suffices to consider the sub-matrix $\tilde{\mathbf{F}}$ which consists of the first τ_b rows and columns of $\mathbf{F}$ and has the following structure:

$$\tilde{\mathbf{F}} = \begin{bmatrix} \sigma_f\beta^*_1 & \sigma_f\beta^*_2 & \cdots & \sigma_f\beta^*_{\tau_b-1} & \sigma_f\beta^*_{\tau_b} \\ 1-\delta^f_1 & 0 & \cdots & 0 & 0 \\ 0 & 1-\delta^f_2 & \cdots & 0 & 0 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & \cdots & 1-\delta^f_{\tau_b-1} & 0 \end{bmatrix}$$

The intrinsic growth rate is $\rho^* = \lambda^* - 1$, λ^* being the dominant eigenvalue of $\tilde{\mathbf{F}}$. So we have to investigate how λ^* depends on the elements of $\tilde{\mathbf{F}}$.

2. We first mention that the elements of $\tilde{\mathbf{F}}$ can be used to calculate the net reproduction rate. As shown in Section 17.1, the relationship between the rates β^*_τ, which are used for the model formulation, and the age-specific birth rates $\beta_{t,\tau}$ is given by

$$\beta^*_\tau := \beta^*_{t,\tau} = \beta_{t,\tau}\,(1-\delta^f_{t,0})$$

So we get the net reproduction rate in the following way:

$$\begin{aligned} \mathrm{NRR}_t &= \sigma_{t,f}\sum_{\tau=\tau_a}^{\tau_b}\beta_{t,\tau}\,G^f_{t,\tau} = \sigma_{t,f}\sum_{\tau=\tau_a}^{\tau_b}\beta^*_{t,\tau}\,G^f_{t,\tau}/(1-\delta^f_{t,0}) \\ &= \sigma_{t,f}\sum_{\tau=\tau_a}^{\tau_b}\beta^*_{t,\tau}\prod_{j=1}^{\tau-1}(1-\delta^f_{t,j}) \end{aligned}$$

Using the fact that $\beta^*_{t,\tau} = 0$ for $\tau < \tau_a$, and omitting the period index t, one arrives at the formulation[7]

$$\mathrm{NRR} = \sigma_f\sum_{\tau=\tau_a}^{\tau_b}\beta^*_\tau\prod_{j=1}^{\tau-1}(1-\delta^f_j)$$

This then shows how the net reproduction rate is related to the elements of the matrix $\tilde{\mathbf{F}}$.

3. For the next step we need a mathematical fact which will be stated without proof: For any (n,n) matrix $\mathbf{A}$, its eigenvalues are the roots of the so-called characteristic equation

$$\det(\lambda\mathbf{I}-\mathbf{A}) = 0$$

[6] As in the previous chapter, in order to simplify notations we omit the period index t.

[7] For $\tau = 1$ the product term is assumed to be 1.

In this formulation, $\mathbf{I}$ is an identity matrix and $\det(\lambda\mathbf{I}-\mathbf{A})$ is the determinant of $(\lambda\mathbf{I}-\mathbf{A})$ considered as a polynomial in λ, also called the characteristic polynomial of $\mathbf{A}$. We further state without proof that

$$\det(\lambda\mathbf{I}-\tilde{\mathbf{F}}) = \lambda^{\tau_b} - \sigma_f\sum_{\tau=\tau_a}^{\tau_b}\beta^*_\tau\,\lambda^{\tau_b-\tau}\prod_{j=1}^{\tau-1}(1-\delta^f_j)$$

We can find, therefore, the eigenvalues of $\tilde{\mathbf{F}}$ as the solutions of the equation

$$\lambda^{\tau_b} - \sigma_f\sum_{\tau=\tau_a}^{\tau_b}\beta^*_\tau\,\lambda^{\tau_b-\tau}\prod_{j=1}^{\tau-1}(1-\delta^f_j) = 0$$

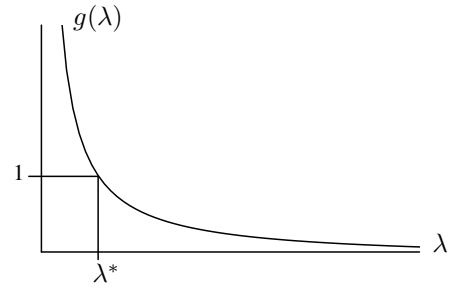
Writing this equation in the form

$$\sigma_f\sum_{\tau=\tau_a}^{\tau_b}\beta^*_\tau\,\lambda^{\tau_b-\tau}\prod_{j=1}^{\tau-1}(1-\delta^f_j) = \lambda^{\tau_b}$$

and dividing both sides by λ^{τ_b}, we get, for $\lambda \neq 0$,

$$g(\lambda) := \sigma_f\sum_{\tau=\tau_a}^{\tau_b}\beta^*_\tau\,\lambda^{-\tau}\prod_{j=1}^{\tau-1}(1-\delta^f_j) = 1 \qquad (18.2.1)$$

4. In general, the equation $g(\lambda) = 1$ has τ_b, possibly complex, roots. However, we are only interested in the dominant eigenvalue of $\tilde{\mathbf{F}}$ which is real and positive. Its existence is guaranteed by the theorem of Frobenius that was invoked in Section 17.3 but can also be shown directly.[8] Because $\beta^*_\tau \geq 0$ and also $(1-\delta^f_\tau) \geq 0$, $g(\lambda)$ is a monotonically decreasing, continuous function for all $\lambda > 0$. A possible graph of g is shown below:



Furthermore, $g(\lambda) \to \infty$ if $\lambda \to 0$ and $g(\lambda) \to 0$ if $\lambda \to \infty$. It follows that there is a unique real and positive value, λ^*, where $g(\lambda^*) = 1$ and, since no larger positive root exists, this is the dominant eigenvalue of $\tilde{\mathbf{F}}$.

[8] See also Anton and Rorres (1991, p. 653).

5. Equation (18.2.1) also shows how the dominant eigenvalue depends on the birth and death rates: If one or more of the birth rates increase, or one or more of the death rates decrease, the dominant eigenvalue, and consequently the intrinsic growth rate, increases. A special case occurs if the net reproduction rate equals 1. This implies that the dominant eigenvalue also has the value 1, and the intrinsic growth rate will be zero. Of course, this argument concerns the intrinsic growth rate. The value of the actual growth rate also depends on the current age distribution and so it can happen that a population might well grow for some time although the net reproduction rate is already less than 1. However, if the net reproduction rate is below 1 and there is no immigration, the population eventually declines.

18.3 The Distance of Generations

1. In general, there is no simple and direct relationship between the net reproduction rate and the intrinsic growth rate. An exception is the case when the NRR has a value of 1. The intrinsic growth rate is then zero and also independent of the distribution of the age-specific birth rates. Except for this special case, the growth rate also depends on the timing of births. In particular, in the case of a positive net reproduction rate: if the mean age at childbearing increases the growth rate will decline and, conversely, if the mean age at childbearing decreases the growth rate will increase.

2. To illustrate this argument we consider the two matrices where, for simplicity, we assume zero death rates:

$$\tilde{\mathbf{F}}_a := \begin{bmatrix} 0 & 0.5 & 0.7 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix} \quad \text{and} \quad \tilde{\mathbf{F}}_b := \begin{bmatrix} 0 & 0.7 & 0.5 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$

In both cases the net reproduction rate is 1.2, the difference is in the timing of births. In case (a) more children are born at an older age, in case (b) more children are born at a younger age of their mothers. Calculating the dominant eigenvalues, we find $\lambda_a^* = 1.0734$ and $\lambda_b^* = 1.0787$ which shows that the intrinsic growth rate is higher in the second case.

3. One should notice, however, that this depends on whether the net reproduction rate is above or below 1. If less than 1, the relationship becomes reversed as shown by the following example:

$$\tilde{\mathbf{F}}_c := \begin{bmatrix} 0 & 0.5 & 0.3 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix} \quad \text{and} \quad \tilde{\mathbf{F}}_d := \begin{bmatrix} 0 & 0.3 & 0.5 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$

In both cases the net reproduction rate has now a value of 0.8, implying a negative intrinsic growth rate. Calculating the dominant eigenvalues, we find $\lambda_c^* = 0.9107$ and $\lambda_d^* = 0.9188$. So case (d) has actually a relatively higher growth rate $\rho_d^* = -8.12\,\%$, compared with $\rho_c^* = -8.93\,\%$ in case (c). This can be explained by referring to the stable age distribution. If the population growth is positive, as in cases (a) and (b), there will be relatively more women in younger age classes and a shift of birth rates to these younger age classes will increase the growth rate. On the other hand, if the population growth is negative, there will be relatively more women in older age classes and a shift of birth rates to these older age classes will increase the growth rate.

4. The argument can also be formulated in terms of a *mean generational distance*, which is formally identical to the mean childbearing age of women, restricted to women who give birth to at least one child, and can be defined as

$$\frac{\sum_{\tau=\tau_a}^{\tau_b} \tau\, \beta_\tau\, G_\tau^f}{\sum_{\tau=\tau_a}^{\tau_b} \beta_\tau\, G_\tau^f}$$

It is often argued that, if this mean generational distance increases, the population growth rate will decrease. But this is actually only true if the net reproduction rate is greater than 1. Otherwise, if the population growth is negative, an increase in the mean generational distance will result in a less negative growth rate.

18.4 Growth Rates and Age Distributions

1. The argument in the previous section has shown that age distributions play a significant role in the analysis of population growth. On the other hand, the age distribution also depends on population growth. This is most easily shown by referring to the stable female age distribution. As has been discussed in Section 17.3, this age distribution is proportional to the eigenvector, $\mathbf{v}^*$, that corresponds to the dominant eigenvalue λ^* and, if λ^* is known, can easily be computed from the age-specific death rates: one begins with an arbitrary positive value for v_1^* and then recursively applies the formula

$$v_\tau^* = \frac{1 - \delta_{\tau-1}^f}{\lambda^*}\, v_{\tau-1}^* \qquad (\text{for } \tau = 2, \ldots, \tau_m)$$

If the net reproduction rate is 1 ($\lambda^* = 1$), the formula shows that the age distribution only depends on the age-specific death rates.[9] But if

[9] In this case the age distribution would equal the life table age distribution discussed in Section 7.4.4.

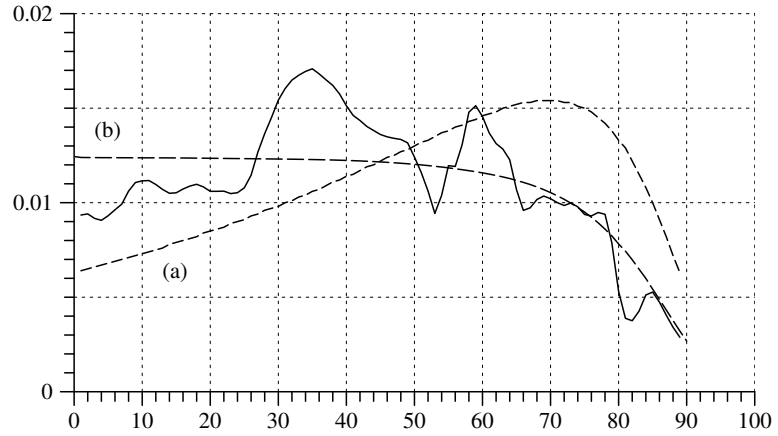


Fig. 18.4-1 Solid line: Female age distribution in Germany 1999. Dotted lines: (a) Stable age distribution calculated from current birth and death rates. (b) Stable age distribution if the net reproduction rate would be 1.

population growth is positive, or negative, this is no longer the case. To show this we rewrite the formula in the following way (assuming that $v_1^* = 1 - \delta_0^f$):

$$v_\tau^* \;=\; v_1^* \left(\frac{1}{\lambda^*}\right)^{\tau-1} \prod_{j=1}^{\tau-1} (1-\delta_j^f) \;=\; \left(\frac{1}{\lambda^*}\right)^{\tau-1} G_\tau^f$$

This shows that, if $\lambda^* > 1$, the frequencies of the higher age classes are multiplied by a factor that decreases with age and consequently become relatively smaller. Conversely, if $\lambda^* < 1$, the multiplicative factor increases with age, and this then implies that frequencies of the higher age classes become relatively larger.

2. As an illustration we consider again the stable female age distribution that was calculated in Section 17.5.2 for Germany in 1999. Two of the three frequency curves shown in Figure 18.4-1 are identical with the curves shown in Figure 17.5-2. The solid line depicts the actual female age distribution in 1999, the dotted curve (a) is the stable age distribution calculated from the birth and death rates in 1999. Since these rates imply a net reproduction rate which is far below 1, there is a huge shift towards the older age classes. The dotted curve (b) is calculated from the assumption that the female death rates have their actual values but the birth rates have values to ensure a net reproduction rate of 1. The age distribution is then solely determined by the current death rates.

18.5 Declining Importance of Death Rates

1. In general, the intrinsic growth rate depends both on birth and death rates. However, death rates are only important until the end of the reproductive period. Furthermore, in modern societies these death rates are already very low. For example, referring to the period life table for the year 1999 (see Table 7.3-1 in Section 7.3.2), out of 1000 women only 23 died until an age of 45. One can expect, therefore, that further progress in diminishing death rates will not have any substantial consequences for the intrinsic growth rate.

2. To illustrate the argument we refer again to the year 1999. As was shown in Section 13.3.2, the birth and death rates of that year imply an intrinsic growth rate of -1.51 %. We now assume that death rates were zero until the end of the reproductive period. The corresponding intrinsic growth rate would then be -1.48 %.

18.6 Population Growth with Immigration

1. A further question concerns the effects of immigration on population growth. To provide a brief discussion we extend the female population model introduced in Chapter 17 to include female net immigration. Remember the original model formulation: $\mathbf{n}_{t+1}^f = \mathbf{F}\mathbf{n}_t^f$, where $\mathbf{n}_t^f$ is a female population vector for the year t, and $\mathbf{F}$ is the Leslie matrix assumed to be time-independent. We now consider an additional vector

$$\mathbf{m}_t^f \;:=\; \begin{bmatrix} m_{t,1}^f \\ \vdots \\ m_{t,\tau_m}^f \end{bmatrix}$$

where $m_{t,\tau}^f$ is the net immigration of women aged τ in the year t. Of course, components might be negative if out-migration exceeds in-migration. Using this vector, an extended model can be written as follows:

$$\mathbf{n}_{t+1}^f \;=\; \mathbf{F}\mathbf{n}_t^f + \mathbf{m}_t^f \qquad (18.6.1)$$

The formulation assumes that there is a single Leslie matrix $\mathbf{F}$ that provides the birth and death rates both for native and immigrant women.[10]

2. A simple solution is possible if we assume a time-constant immigration vector $\mathbf{m}^f \geq 0$. Beginning with a base year $t = 0$, we find:

$$\mathbf{n}_1^f = \mathbf{F}\mathbf{n}_0^f + \mathbf{m}^f$$
$$\mathbf{n}_2^f = \mathbf{F}\mathbf{n}_1^f + \mathbf{m}^f \;=\; \mathbf{F}^2\mathbf{n}_0^f + \mathbf{F}\mathbf{m}^f + \mathbf{m}^f$$

[10] For a similar approach to include migration into a Leslie model see Lilienbecker (1991), further possibilities have been discussed by Sivamurthy (1982).

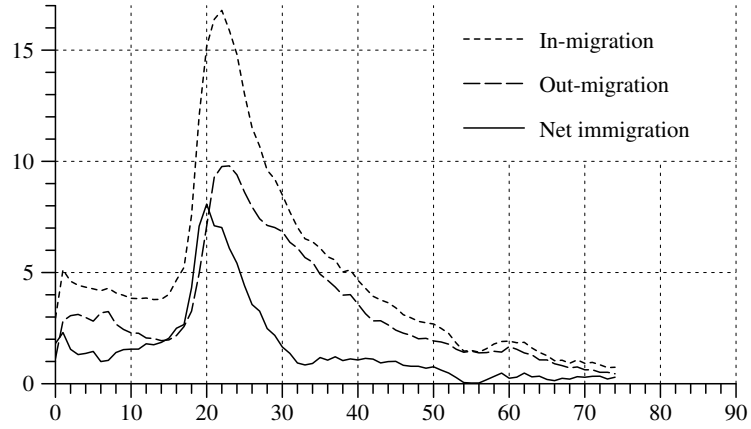


Fig. 18.6-1 Age distribution of female immigrants and emigrants in Germany 1999. Data are taken from Table 18.6-1.

and so on, in general:[11]

$$\mathbf{n}_t^f \;=\; \mathbf{F}^t\mathbf{n}_0^f + \sum_{j=0}^{t-1} \mathbf{F}^j\mathbf{m}^f$$

This equation can be used to think about equilibrium conditions. A sufficient condition is that the intrinsic growth rate implied by $\mathbf{F}$ is negative. Then, if t becomes larger, $\mathbf{F}^t\mathbf{n}_0^f$ converges to zero, and the population vector $\mathbf{n}_t^f$ converges to

$$\bar{\mathbf{n}}^f \;:=\; (\mathbf{I}-\mathbf{F})^{-1}\,\mathbf{m}^f$$

This also implies that, in the long run, the growth rate becomes zero and the time-constant population $\bar{\mathbf{n}}^f$ only depends on the net immigration and the parameters of the Leslie matrix $\mathbf{F}$.

3. For an illustration we continue with the data used in Section 17.5.2 providing the Leslie matrix $\mathbf{F}$ and the initial female population vector $\mathbf{n}_0^f$ for the year 1999. In addition, we use the data shown in Table 18.6-1 about female immigration and emigration in Germany in the same year. The age class 75^* is open-ended and covers also all higher ages. Altogether, 369049 women immigrated and 248108 women emigrated during the year 1999 resulting in a net immigration of 120941 women. As shown in Figure 18.6-1, both in- and out-migration mainly take place in younger ages. For the net immigration vector $\mathbf{m}^f$ we therefore only use the figures from Table 18.6-1 until the age 74 ($m_\tau^f = 0$ for $\tau \geq 75$), in total about 121000

[11] By convention, $\mathbf{F}^0$ equals the identity matrix $\mathbf{I}$.

Table 18.6-1 Female in-migration ($m_{t,\tau}^{f,i}$), out-migration ($m_{t,\tau}^{f,o}$), and net immigration ($m_{t,\tau}^{f}$), classified according to age τ, in the year $t = 1999$ in Germany. Source: Fachserie 1, Reihe 1, 1999 (pp. 116 -117).

τ	$m_{t,\tau}^{f,i}$	$m_{t,\tau}^{f,o}$	$m_{t,\tau}^{f}$	τ	$m_{t,\tau}^{f,i}$	$m_{t,\tau}^{f,o}$	$m_{t,\tau}^{f}$
0	2942	1131	1811	38	5024	3983	1041
1	5123	2823	2300	39	5121	4006	1115
2	4609	3061	1548	40	4652	3583	1069
3	4428	3117	1311	41	4290	3150	1140
4	4342	2978	1364	42	3932	2825	1107
5	4266	2814	1452	43	3768	2832	936
6	4181	3184	997	44	3641	2646	995
7	4296	3245	1051	45	3416	2410	1006
8	4083	2680	1403	46	3103	2274	829
9	3975	2441	1534	47	2966	2180	786
10	3841	2287	1554	48	2805	2021	784
11	3826	2269	1557	49	2739	2041	698
12	3853	2058	1795	50	2686	1924	762
13	3785	2033	1752	51	2490	1877	613
14	3796	1937	1859	52	2260	1779	481
15	4015	1971	2044	53	1828	1551	277
16	4661	2166	2495	54	1466	1415	51
17	5231	2570	2661	55	1497	1466	31
18	7577	3263	4314	56	1419	1387	32
19	12043	4957	7086	57	1576	1399	177
20	15172	7095	8077	58	1787	1458	329
21	16383	9280	7103	59	1899	1422	477
22	16788	9766	7022	60	1915	1668	247
23	15885	9796	6089	61	1843	1548	295
24	14811	9393	5418	62	1863	1385	478
25	13025	8615	4410	63	1610	1301	309
26	11514	7953	3561	64	1410	1072	338
27	10679	7416	3263	65	1262	1070	192
28	9600	7119	2481	66	1036	898	138
29	9199	7023	2176	67	1057	814	243
30	8495	6842	1653	68	920	712	208
31	7724	6360	1364	69	1071	754	317
32	7035	6102	933	70	918	626	292
33	6518	5674	844	71	960	626	334
34	6381	5470	911	72	851	513	338
35	6101	4923	1178	73	726	514	212
36	5710	4650	1060	74	740	447	293
37	5559	4348	1211	75^*	5050	3721	1329

persons. According to the model (18.6.1), we assume that the same female in-migration takes place also in all years following 1999. Then, after 51 iterations of the model, one finds the projected female population vector for the year 2050. The total female population would then be about 41.3 million, instead of 34.4 million as projected by a model without immigration. Since mainly young women immigrate, also the age distribution would be quite different. This is illustrated in Figure 18.6-2. The solid line shows the female age distribution in 1999; the two other lines show, respectively,

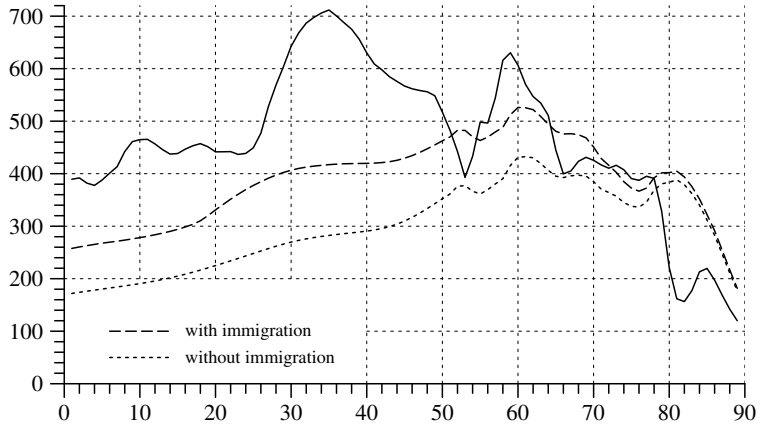


Fig. 18.6-2 Age distribution of the female population in 1999 (solid line) and of the projections for the year 2050 with and without immigration (dotted lines). The ordinate refers to absolute frequencies.

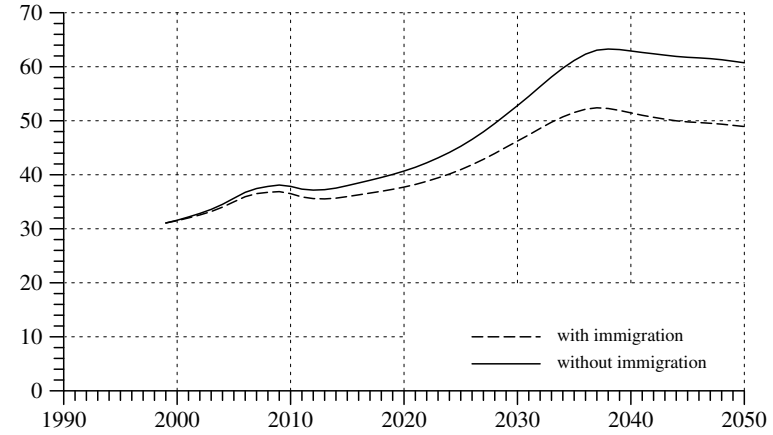


Fig. 18.6-3 Projected development of female old age dependency ratios until the year 2050, with and without immigration.

the age distribution of the projected female population in the year 2050 with and without immigration. A simple summary measure is the female *old age dependency ratio* [Altenquotient] defined as[12]

$$\frac{\text{number of women aged 65 and over}}{\text{number of women aged 20 to 64}}$$

In our example, we can calculate this measure with a numerator that refers

[12] We mention that there is no general convention where to beginn the "old ages".

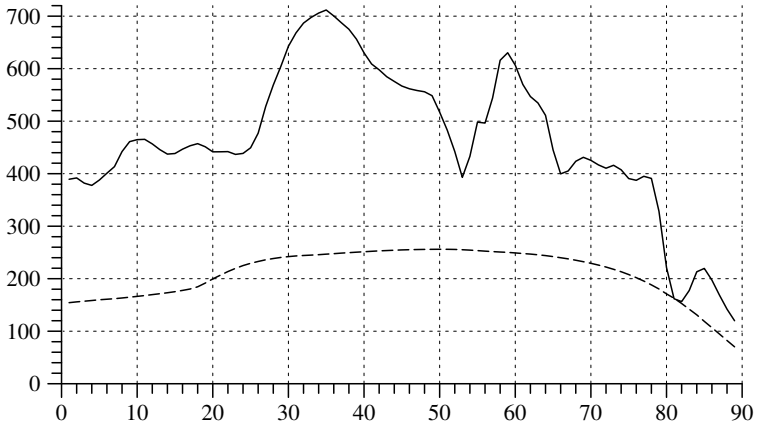


Fig. 18.6-4 Age distribution, in absolute frequencies, of the female population in Germany 1999 (solid line) and stable age distribution derived from the 1999 Leslie matrix and a constant net immigration according to Table 18.6-1 (dotted line).

to women aged 65 to 89. Figure 18.6-3 compares the development of this ratio in models with and without immigration.

4. Since the Leslie matrix for Germany in 1999 implies a negative intrinsic growth rate of about -1.5 %, without immigration the population would vanish in the long run. On the other hand, a constant net immigration would not only slow down the population shrinkage but eventually stabilize the population at a constant level. In our model, this long-term level is given by the population vector $\bar{\mathbf{n}}^f$ and can easily be calculated from the Leslie matrix $\mathbf{F}$ and the net immigration vector $\mathbf{m}^f$. Using the data for Germany in 1999, the total number of female persons aged 1 to 89 would eventually stabilize at about 18.7 million. One should also note that the equation

$$\bar{\mathbf{n}} = (\mathbf{I} - \mathbf{F})^{-1}\mathbf{m}$$

is linear; a proportional increase, or decrease, of the immigration vector would result in the same proportional increase, or decrease, of the final population size.

5. The long-run equilibrium also implies a stable age distribution. Figure 18.6.4 compares this stable age distribution with the actual age distribution of the female population in 1999. The female old age dependency ratio would be 41 % compared with 31 % in 1999. However, to put these figures into perspective one should compare the models with and without immigration. This is done in Figure 18.6-5 that compares the stable age distributions from models with and without immigration. The stable age

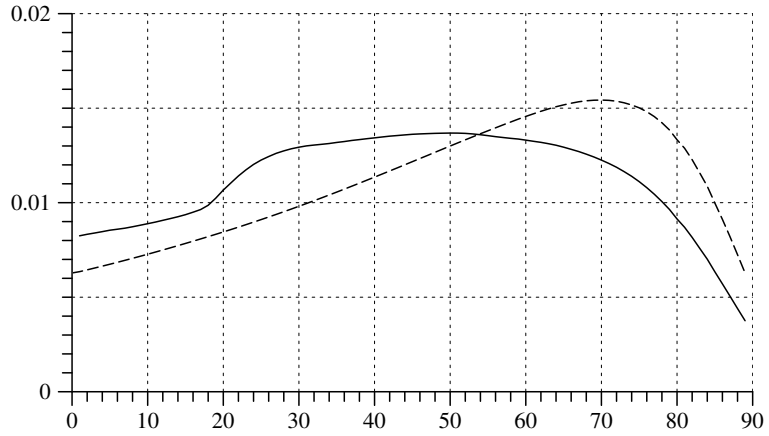


Fig. 18.6-5 Stable age distributions (relative frequencies) implied by the Leslie models with immigration (solid line) and without immigration (dotted line).

distribution of the model without immigration would correspond to a female old age dependency ratio of 62 %. Remarkably, only a small part of the much lesser ratio of 41 % in the model with immigration is due to the fact that mainly young women immigrate. If, instead of the figures in Table 18.6-1, we assume ages of immigrants equally distributed between 1 and 50 years, the final old age dependency ratio would only slightly increase to 42.4 %.

Appendix A

Appendix

This appendix has two sections. Section A.1 provides some hints about how to find data and additional information from official statistics in Germany. Section A.2 briefly summarizes some notation from set theory that is used in the main text.

A.1 Data from Official Statistics

This section is not finished yet.

A.2 Sets and Functions

Throughout the text we stressed the fact that statistical variables are to be regarded as functions and that statistical distributions are functions on sets of sets. Sets and functions thus play a fundamental role in all statistical constructs. The following two sections summarize the basic notations for sets and functions.

Notations from Set Theory

1. The basic idea is that people are able to comprehend arbitrary objects into a *set* [*Menge*]. Georg Cantor (1845–1918), the originator of set theory, gave the following explanation:

"Unter einer „Menge" verstehen wir jede Zusammenfassung M von bestimmten wohlunterschiedenen Objekten unsrer Anschauung oder unseres Denkens (welche die „Elemente" von M genannt werden) zu einem Ganzen." (Cantor 1962, p. 282)

In accordance with this explanation, the construction of a set is a mental operation without any specific implication for the ontological status of the resulting set. Furthermore, there is no restriction in the kinds of objects that can be considered to be elements of a set.

2. We generally use capital letters to denote sets. The elements of the set, i.e. the entities belonging to the set, are written in small letters.[1] Thus, $A := \{a_1, a_2, a_3\}$ defines the set A to be the collection made up by the elements a_1, a_2 and a_3.

3. Most of the sets that appear in this text have a finite number of elements. For a set A with a finite number of elements we use the abbreviation $|\,A\,|$ for 'the number of elements of A'. If $A := \{a_1, a_2, a_3\}$, then $|\,A\,| = 3$.

4. We us the symbol $\in$ as an abbreviation for "belongs to". Thus we write $a \in A$. Similarly, we use the symbol $\notin$ as an abbreviation for "does not belong to". Two sets are equal if both sets have the same elements. In other words, for two sets A and B, $A = B$ if each element of A is also an element of B and each element of B is also an element of A. Sets are therefore completely determined when its elements are given, while the order in which elements are given is irrelevant: $\{a_1, a_2, a_3\} = \{a_2, a_3, a_1\}$.

5. When the order of elements in a collection is of importance we write

$$(a_1, a_2, a_3)$$

In this case, the order of the three elements makes a difference, i.e.

$$(a_1, a_2, a_3) \neq (a_2, a_1, a_3)$$

[1] We try to follow this convention throughout the text. But occasionally we will have to refer to sets whose members are themselves sets.

We call such an ordered collection a pair if it has two elements. If the collection contains three elements, we call it a triple. Generally, we call an ordered collection of n elements $(a_1, \ldots, a_n)$ an *n-tuple*.

6. When a set, say B, has been defined one can build a new set by the construction

$$C := \{b \in B \,|\, b \text{ has the property } \ldots\}$$

Here, C is the name of the set consisting of all those elements of B which have the property given after the vertical line. The new set is a *subset* of the set B. We write $C \subseteq B$ if C is a subset of B, i.e. if each element of C is also an element of B. Consequently, $B \subseteq B$ is always true. We write $C \subset B$ if there are elements of B that do not belong to C.

7. Given two sets A and B, one can define new sets by the operations of union and intersection: The *union* $A \cup B$ is the set of elements belonging to at least one of the sets A and B. The *intersection* $A \cap B$ is the set of elements belonging both to A and B. It might happen that the intersection contains no elements at all. If this happens we call the two sets *mutually exclusive* or *disjoint*. We call a set with no elements empty. But according to our definition of the equality of sets there is only one empty set. We call it the *empty set* and denote it by $\emptyset$.

8. As a direct consequence of the definitions, union and intersection are commutative

$$A \cup B = B \cup A$$
$$A \cap B = B \cap A$$

and distributive

$$A \cap (B \cup C) = (A \cap B) \cup (A \cap C)$$
$$A \cup (B \cap C) = (A \cup B) \cap (A \cup C)$$

9. If B is a subset of A then $B^c := \{a \in A \,|\, a \notin B\}$ is the *complement* of B in A. In general, if A and B are sets, $A \setminus B := \{a \in A \,|\, a \notin B\}$ is the complement of $A \cap B$ in A.

10. Given a set A, a *partition* of A is a set of subsets of A with elements $A_1, \ldots, A_m$, such that the union of all these sets is equal to A ($A_1 \cup \ldots \cup A_m = A$) and such that all distinct pairs A_i, A_j are mutually exclusive ($A_i \cap A_j = \emptyset$ for all $i, j \in \{1, \ldots, m\}$ provided that $i \neq j$). For example, if $A := \{a_1, a_2, a_3\}$, then

$$\{\{a_1\}, \{a_2, a_3\}\}$$

is a partition of A.

11. The *power set* of a set A is the set of all its subsets. We use the symbol $\mathcal{P}(A)$. Both the empty set $\emptyset$ and the set A itself are elements of the power set. Using once again $A := \{a_1, a_2, a_3\}$ we have

$$\mathcal{P}(A) = \{\emptyset, \{a_1\}, \{a_2\}, \{a_3\}, \{a_1, a_2\}, \{a_1, a_3\}, \{a_2, a_3\}, \{a_1, a_2, a_3\}\}$$

The number of elements belonging to a power set is $|\mathcal{P}(A)| = 2^{|A|}$.

12. Another elementary notion is that of a *Cartesian product* of two or more sets. Given two sets A and B, the Cartesian product $A \times B$ is the set of all ordered pairs that can be constructed from elements of A and B. As an example, if

$$A := \{1, 2\} \quad \text{and} \quad B := \{3, 4, 5\}$$

then

$$A \times B = \{(1, 3), (1, 4), (1, 5), (2, 3), (2, 4), (2, 5)\}$$

The Cartesian product of three and more sets is constructed similarly. For example, if $C := \{6\}$ then

$$A \times B \times C = \{(1, 3, 6), (1, 4, 6), (1, 5, 6), (2, 3, 6), (2, 4, 6), (2, 5, 6)\}$$

One might also construct the Cartesian product of a set with itself:

$$\begin{aligned} A \times A \times A = \{&(1, 1, 1), (1, 1, 2), (1, 2, 1), (1, 2, 2), \\ &(2, 1, 1), (2, 1, 2), (2, 2, 1), (2, 2, 2)\} \end{aligned}$$

In this case we use the following abbreviation

$$A^n := \underbrace{A \times \cdots \times A}_{n \text{ times}}$$

13. The Cartesian product operates distributively on unions and intersections:

$$A \times (B \cup C) = (A \times B) \cup (A \times C)$$
$$A \times (B \cap C) = (A \times B) \cap (A \times C)$$

In particular,

$$A \times \emptyset = \emptyset \times A = \emptyset$$

But the Cartesian product is not, in general, commutative:

$$B \times A = \{(3, 1), (4, 1), (5, 1), (3, 2), (4, 2), (5, 2)\} \neq A \times B$$

The Notion of Function

1. The notion of function is fundamental to statistics. We use the word in the same sense as it is now used in mathematics. Given two sets A and B, a *function* relates to each element of A a unique element of B. We write

$$f : A \longrightarrow B$$

where f is the name of the function, A is called the *domain* of the function, and B is the *counterdomain* of the function. If $a \in A$ is an element of the domain of the function f, we write $f(a)$ for the unique element of B which is related to a through the function f. We call $f(a)$ the *value* of the function evaluated at the *argument* a.

2. Given the two sets $A := \{1, 2\}$ and $B := \{3, 4, 5\}$ we might define a function $f : A \longrightarrow B$ by defining $f(1) = 3, f(2) = 4$, that is by giving its values for all the arguments. Next we must say when two functions are to be regarded as equal. We will say that two functions $f : A \longrightarrow B$ and $g : C \longrightarrow D$ are equal if $A = C$, $B = D$, and $f(a) = g(a)$ for all $a \in A$. For example, if

$$g : \{1, 2\} \longrightarrow \{3, 4\}$$

with $g(1) = 3$ and $g(2) = 4$, then $f \neq g$.

3. With a function $f : A \longrightarrow B$ we can associate a further function, called a *set function*, that takes subsets of the domain as its argument. In a slight abuse of notation we will denote that function by the same symbol f. Thus we write

$$f : \mathcal{P}(A) \longrightarrow \mathcal{P}(B)$$

where the set function relates a subset $C \subseteq A$ to the unique subset

$$f(C) := \{b \in B \,|\, \text{there is an } a \in C \text{ such that } f(a) = b\}$$

of B. In shorter notation,

$$f(C) = \{f(a) \,|\, a \in C\}$$

We call $f(C)$ the *image of* C *under* f. Especially, the image of A is called the *range* of the function. Obviously, $f(A) \subseteq B$; but as in the example above we may have $f(A) \neq B$.

4. The set function associated with a function $f : A \longrightarrow B$ always has an *inverse set function* defined by

$$f^{-1} : \mathcal{P}(B) \longrightarrow \mathcal{P}(A)$$

which to each subset of the counterdomain of f relates a unique subset according to

$$f^{-1}(C) := \{a \in A \,|\, f(a) \in C\}$$

where C is an arbitrary element of $\mathcal{P}(B)$. We call $f^{-1}(C)$ the *preimage* of C with respect to f. For example, if $f : \{1,2\} \longrightarrow \{3,4,5\}$ is defined by $f(1) = 3$ and $f(2) = 4$, then

$$f^{-1}(\{3\}) = \{1\},\ f^{-1}(\{4\}) = \{2\},\ f^{-1}(\{5\}) = \emptyset,$$

$$f^{-1}(\{3,4\}) = \{1,2\},\ f^{-1}(\{3,5\}) = \{1\},\ f^{-1}(\{4,5\}) = \{2\},$$

$$f^{-1}(\{3,4,5\}) = \{1,2\},\ f^{-1}(\emptyset) = \emptyset$$

The union and intersection operations are preserved under inverse set functions:

$$f^{-1}(C \cup D) \ = \ f^{-1}(C) \cup f^{-1}(D)$$
$$f^{-1}(C \cap D) \ = \ f^{-1}(C) \cap f^{-1}(D)$$

where C and D are arbitrary subsets of B.

5. It should be clear that the mathematical notion of a function is fundamentally different from the use of the word in connection with purposes and aims. Even if this is fairly obvious from the definitions, we should stress, first, that functions are created by the human mind. It is the scientist who conceptualizes sets, and the scientist who constructs relations and functions between sets. Neither functions nor sets are empirical facts. Secondly, however, there is a difference between the uses of the concepts in mathematics and in statistics. In mathematics, one might create sets and functions without regard to empirical facts. In contrast, statistical methods are constructed in order to support reflections on empirical facts. Thus, in statistics, the usefulness of sets and functions will not only depend on their formal properties as such but much more on the intended meaning of the sets and functions.

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Name Index

Alt, C., 247
Anton, H., 262, 277

Bürgin, G., 44
Bach, W., 185
Balzer, W., 48
Baumol, W. J., 48, 49
Birg, H., 214
Blossfeld, H.-P., 225
Bolte, K. M., 173
Borst, A., 18, 20
Bortkiewicz, L. v., 10, 103
Bosse, H. P., 169
Brand, M., 14

Cantor, G., 288

Danto, A., 15
Demetrius, L., 262
Derman, C., 48
Dinkel, R. H., 13, 120, 123, 212, 217
Dorbritz, J., 241
Duncan, O. D., 10

Esenwein-Rothe, I., 30, 34

Fan, Y., 191
Feichtinger, G., 9
Festy, P., 241
Filip, D., 214
Fisher, R. A., 38
Flöthmann, E.-J., 214
Flandern, T. C. van, 21
Flaskämper, P., 104
Fliegel, H. F., 21
Frege, G., 39
Frenzel, H., 185
Frey, G., 48
Frobenius, G., 258

Galton, F., 44
Gantmacher, F. R., 258
Glenn, N. D., 35, 36
Gleser, L. J., 48

Höhn, C., 120
Hacker, P. M. S., 14
Handl, J., 185
Hauser, P. M., 10
Hendry, D. F., 48
Herberger, L., 184
Huinink, J., 36, 173, 225
Hullen, G., 241
Hyndman, R. J., 191

Imhof, A. E., 124

Kaplan, E. L., 131
Kappe, D., 173
Kendall, M., 8
Kertzer, D. I., 35
Keyfitz, N., 13
Klein, T., 138, 233
Knapp, G. F., 34
Knodel, A. E., 124
Knodel, J. E., 64
Kottmann, P., 173

Leibniz, G. W., 18
Leslie, P. H., 257
Lexis, W., 9, 34
Lilienbecker, T., 281
Lindner, F., 173
Lombard, L. B., 14
Lorimer, F., 8
Lotka, A. J., 255

Müller, W., 185
Mannheim, K., 35
Marschalck, P., 64
Matras, J., 7, 173
Mayer, K. U., 36, 225
Meier, P., 131
Meinl, E., 123
Merrell, M., 118
Mueller, U., 9, 30, 165

Namboodiri, K., 104, 106
Newell, C., 165, 213

Olkin, I., 48

Pötter, U., 19, 39, 98, 252
Pfeil, E., 35
Pohl, K., 241
Porst, R., 224
Pressat, R., 9, 165
Prioux, F., 241
Proebsting, H., 111

Rückert, G.-R., 201
Richard, J.-F., 48
Richards, E. G., 20
Riley, M. W., 33
Rinne, H., 32
Rohwer, G., 19, 39, 98, 252
Roloff, J., 241
Rorres, C., 262, 277
Rosow, I., 36
Russell, B., 39
Ryder, N. B., 35, 36, 205

Samuelson, P. A., 48
Scaliger, J., 21
Schütz, W., 59
Schepers, J., 138
Schimpl-Neimanns, B., 185
Schmid, C., 57, 58
Schmid, J., 173
Schnorr-Bäcker, S., 44
Scholz, R. D., 120
Schubnell, H., 184
Schwarz, K., 185
Shryock, H. S., 10
Siegel, J. S., 10
Sivamurthy, M., 281
Störtzbach, B., 57
Stürmer, B., 57
Stuart, A., 8
Suchindran, C. M., 104, 106

Tremote, M. G., 28
Tuma, N. B., 225

Würzberger, P., 57
Wagner, G., 138
Wagner, M., 35, 225
White, A. R., 48
Winkler, W., 7
Wunsch, G. J., 28

Young, C. M., 118

Subject Index

Accounting equation, 29, 66
Age distribution, 71
  stable, 257
Age, measures of, 33
Age-period diagram, 34

Birth cohort, 35
Birth rate
  age-specific, 167, 253
  age-specific cohort, 171
  crude, 165
  cumulated cohort, 171
  general, 165
  total, 169

Calendar, 19
Cartesian product, 290
Censored observations, 132
Census, 57
Cohort, 35
  retrospective, 182
Cohort birth rate
  completed, 172
  cumulated, 171
Cross-tabulation, 76

Data matrix, 42
Death rate
  age-specific, 85, 253
  age-specific cohort, 119
  crude, 85
  standardized, 88
Demographic process, 28
Demography
  definition, 7
  formal, 9
Distribution
  conditional, 77
  statistical, 8
Distribution function, 92, 95
Duration variable, 94, 131

Event set, 96, 132

Flow quantity, 31
Frequency curve, 73
Frequency function, 45

Function
  range, 42
  counterdomain, 291
  domain, 291
  image, 291
  range, 291
  set function, 291

Gross reproduction rate, 273
Growth rate, 32, 255
  intrinsic, 257

Indicator variable, 150

Kaplan-Meier procedure, 131, 139, 227

Left truncation, 142
Lexis diagram, 34
Life table, 97
  cohort, 97
  period, 97

Mean generational distance, 279
Mean growth rate, 33
Mean life length, 90
Mean residual life, 111
Mean value, 41
  conditional, 102
Median, 94
Midyear population size, 29
Migration, 281
Model
  general notion, 49
  statistical, 51

Net reproduction rate, 274

Old age dependency ratio, 284

Parity progression rate, 213
Partition, 289
Population pyramid, 78
Power set, 290
Property set, 45
Property space, 39
  conceptual, 42
  realized, 42
  two-dimensional, 75

Quantile, 191

Rate, 31
Rate function, 96
Reference set, 40
Reproductive period, 166
Retrospective survey, 182
Risk set, 96, 132

Set function, 291
Sex ratio, 79
Society, 7
Stable population, 255
Stock quantity, 31
Structure
  statistical definition, 8
Survivor function, 95
  conditional, 120

Time axis, 13
Total birth rate, 273

Variable
  duration, 94
  logical, 38
  spatial, 43
  statistical, 39
  two-dimensional, 75