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Bootstrapping Parametric Models of Mortality

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(1992).

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Notes

Rempala GA and Szatzschneider K. Bootstrapping parametric models of mortality. Scand. Actuarial J. 2004; 2004: 53–78.

We realize that in many actuarial applications the data available for the construction of mortality rates is very different that used in Eq. (2.1). However, for the most part of the discussion presented in this paper the actual way of arriving at the values of the components of $q^{(n)}$ is irrelevant, as long as we can assume their asymptotic independence and normality (see Theorem 4.1). We have chosen to consider model given by Eq. (2.1) due to its simplicity as well as relevance to the general survival analysis

Adjustin atively small sample s

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in the table, however, in our example we simply applied linear interpolation to obtain the values of the pseudo-empirical distribution at the integer ages and then to calculate the

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