

Continuous Mortality Investigation High Age Mortality Working Party Reading List to accompany CMI Working Paper 85

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Correspondence address: Cheapside House, 138 Cheapside, London, EC2V 6BW
Tel: 020 7776 3820 Fax: 020 7776 3810
www.cmilimited.co.uk info@cmilimited.co.uk

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Reading list

This note contains a list of papers reviewed by the High Age Mortality Working Party as part of their research for [CMI Working Paper 85](#). The papers have been grouped by subject area. Where possible, a web link is included to a location where each paper can be downloaded free of charge. UK actuaries can obtain all other papers by contacting the library of the Institute and Faculty of Actuaries at library@actuaries.org.uk.

Actuarial associations

Ref	Title of Paper	Author(s)	Date	Journal / Link to paper
1.01	Forecasting mortality trends allowing for cause of death mortality dependence.	Arnole and Sherris	2013	https://www.soa.org/Library/Journals/NAAJ/2013/november/naaj-2013-vol17-no4-arnold.aspx
1.02	An extreme value analysis of advanced age mortality data	Bebbington	2007	https://www.soa.org/Library/Journals/NAAJ/2007/july/naaj0703-11-3.aspx
1.03	Approaches and experiences in projecting mortality patterns for the oldest old	Buettner	2002	https://www.soa.org/Library/Journals/NAAJ/2002/july/naaj0207_2.aspx
1.04	Canadian Pensioners' Mortality, Pension Experience Subcommittee – Research Committee	Canadian Pensioners Mortality Study	2014	http://www.cia-ica.ca/docs/default-source/2014/214013e.pdf
1.05	An analysis of recent mortality trends in the Italian population using penalised B-spline regression	Cocevar, P.	2007	http://www.theactuary.com/features/2012/11/cohort-effects-an-italian-pensioner-perspective/#sthash.ixM8GKLW.dpuf
1.06	Human mortality beyond age 110	Gampe	2010	http://www.demogr.mpg.de/en/projects_publications/publications_1904/monographs/supercentenarians_3866.htm
1.07	Search for predictors of exceptional human longevity : using computerised genealogies and internet resources for human longevity studies	Gavrilov	2007	https://www.soa.org/Library/Journals/NAAJ/2007/january/naaj0701_03.aspx
1.08	Search for predictors of exceptional human longevity: using computerised genealogies and internet resources for human longevity studies	Gavrilova & Gavrilov	2007	https://www.soa.org/Library/Journals/NAAJ/2007/january/naaj0701_03.aspx
1.09	Mortality measurement at advanced ages- a study of SSA death master file.	Gavrilova & Gavrilov	2011	https://www.soa.org/Library/Journals/NAAJ/2011/september/naaj-2011-vol15-no3-gavrilov.aspx
1.10	“Mortality of the Extreme Aged in the United States in the 1990s, Based on Improved Medicare Data	Hutchinson	2003	https://www.soa.org/Library/Journals/NAAJ/2003/july/naaj0307_8-1.aspx
1.11	The centenarians in the USA on January 1 1990, 2000 and 2010	Kestenbaum	2006	https://www.soa.org/Library/Journals/NAAJ/2006/july/naaj0603_2.aspx

Ref	Title of Paper	Author(s)	Date	Journal / Link to paper
1.12	Search for predictors of exceptional human longevity: using computerised geneologies and internet resources for human longevity studies	Kestenbaum	2007	https://www.soa.org/Library/Journals/NAAJ/2007/october/naaj-october-2007.aspx
1.13	Why Do Females Live Longer than Males?	Lemaire	2002	https://www.soa.org/Library/Journals/NAAJ/2002/october/naaj0210_2.aspx
1.14	Human survival at older ages and implication for longevity bond pricing	Mayhew and Smith	2011	https://www.soa.org/Library/Journals/NAAJ/2011/june/naaj-2011-vol15-no2-mayhew.aspx
1.15	Gender convergence in human survival and the postpostment of death.	Mayhew and Smith	2014	https://www.soa.org/Library/Journals/NAAJ/2014/vol18-no1/naaj-2014-vol18-no1-mayhew.aspx
1.16	The Canadian Pensioners Mortality Table, Historical Trends in Mortality Improvement and a Proposed Projection Model Based on CPP/QPP Data as at December 31, 2007	Pension Mortality Study C/QPP	2012	http://www.cia-ica.ca/docs/default-source/2013/213012e.pdf
1.17	The metabolic syndrome and all cause mortality in insured lives population	Pinkham, Cumming and Minuk	2006	https://www.soa.org/Library/Journals/NAAJ/2006/july/naaj0603_3.aspx
1.18	Emergence of supercentenarians in low-mortality countries	Robine and Vaupel	2002	https://www.soa.org/Library/Journals/NAAJ/2002/july/naaj0207_6.aspx
1.19	On the modelling and forecasting of socioeconomic mortality differentials : an application to deprivation and mortality in England.	Villegas and Haberman	2014	https://www.soa.org/Library/Journals/NAAJ/2014/vol18-no1/naaj-2014-vol18-no1-villegas.aspx
1.20	Mortality compression and longevity risk	Yue	2012	https://www.soa.org/Library/Journals/NAAJ/2012/december/naaj-2012-vol16-no4-yue.aspx

Broken Heart Syndrome

Ref	Title of Paper	Author(s)	Date	Journal / Link to paper
2.01	Increased Risk of Acute Cardiovascular Events After Partner Bereavement: A Matched Cohort Study	Carey et al	2013	https://archinte.jamanetwork.com/article.aspx?articleid=1832196#Results
2.02	A note on dependencies in multiple life statuses	Dhaene, Vanneste and Wothuis	2000	http://www.google.co.uk/url?sa=t&rct=j&q=&esrc=s&frm=1&source=web&cd=1&cad=rja&uact=8&ved=0CCYQFjAA&url=http%3A%2F%2Fwww.actuaries.ch%2Fimages%2FgetFile%3Ft%3Dbulletin%26f%3Ddokument%26id%3D38&ei=uWH8U_WsA_Oy7AbTt4DwBg&usg=AFQjCNF90UB6bfVQ7UE84HsZzAQ0DarrSw&bvm=bv.73612305.d.ZGU
2.03	Annuity Valuation with Dependent Mortality	Frees, Carriere and Valdez	1996	http://66.216.104.121/library/research/actuarial-research-clearing-house/1990-99/1995/arch-2/arch95v24.pdf
2.04	Types of Dependence and Time-dependent Association Between Two Lifetimes in Single Parameter Copula Models	Spreeuw	2006	http://www.researchgate.net/publication/233085174_Types_of_dependence_and_time-dependent_association_between_two_lifetimes_in_single_parameter_copula_models
2.05	Investigating the Broken-Heart Effect: a Model for Short-Term Dependence between the Remaining Lifetimes of Joint Lives	Spreeuw and Owadally	2008	http://www.actuaries.org.uk/research-and-resources/documents/modelling-short-term-dependence-between-two-remaining-lifetimes

Extinct Generation Analysis

Ref	Title of Paper	Author(s)	Date	Journal / Link to paper
3.01	A method for estimating size of population aged 90 and over with application to the US census 2000 data	Andreev	2004	http://www.demographic-research.org/volumes/vol11/9/default.htm
3.02	The survivor ratio method for estimating numbers at high ages	Thatcher, Kannisto and Andreev	2002	http://www.demographic-research.org/volumes/vol6/1/default.htm

Mortality Deceleration

Ref	Title of Paper	Author(s)	Date	Journal / Link to paper
4.01	Forecasting mortality at high ages	Currie	2010	http://www.longevity.co.uk/site/informationmatrix/forecastingmortalityathighages.html
4.02	Human Mortality Beyond Age 110	Gampe	2010	http://www.demogr.mpg.de/en/projects_publications/publications_1904/book_chapters/human_mortality_beyond_age_110_3980.htm
4.03	Mortality Measurement at Advanced Ages: A Study of the Social Security Administration Death Master File	Gavrilova & Gavrilov	2011	http://longevity-science.org/pdf/Mortality-NAAJ-2011.pdf
4.04	Mortality Trajectories at Extreme Old Ages: A Comparative Study of Different Data Sources on U.S. Old-Age Mortality	Gavrilova & Gavrilov	2014	https://www.soa.org/Library/Monographs/Life/Living-To-100/2014/mono-li14-3a-gavrilova.pdf
4.05	Human Biology: A Record of Research	Greenwood and Irwin	1939	http://www.jstor.org/discover/10.2307/41447403?uid=3738032&uid=2129&uid=2&uid=70&uid=4&sid=21103813212741
4.06	The long-term pattern of adult mortality and the highest attained age	Thatcher	2002	http://onlinelibrary.wiley.com/doi/10.1111/1467-985X.00119/abstract
4.07	The force of mortality at ages 80 to 120	Thatcher A R, Kannisto V and Vaupel J W	1998	http://www.demogr.mpg.de/Papers/books/monograph5/start.htm
4.08	The Impact of Heterogeneity in Individual Frailty on the Dynamics of Mortality	Vaupel	1979	http://www.ressources-actuarielles.net/EXT/ISFA/1226.nsf/0/2d6493f9f0d93b50c125774b0045c00b/\$FILE/Vaupel-Demography-16-1979-3.pdf

Other Species

Ref	Title of Paper	Author(s)	Date	Journal / Link to paper
5.01	Aging in the natural world	Bronikowski et al	2011	http://www.eeob.iastate.edu/faculty/BronikoA/annespdfs/BronikowskiEAScience2011.pdf
5.02	Biodemography of Old-Age Mortality in Humans and Rodents	Gavrilova & Gavrilov	2014	http://biomedgerontology.oxfordjournals.org/content/70/1/1.long
5.03	Diversity of ageing in the tree of life	Jones et al	2013	Not available free of charge online.
5.04	Comparative mortality levels among selected species of captive animal	Kohler, Preston & Lacey	2006	http://www.demographic-research.org/volumes/vol15/14/15-14.pdf

Overseas Research

Ref	Title of Paper	Author(s)	Date	Journal / Link to paper
6.01	The Effect of Age Misreporting in China on the Calculation of Mortality Rates at Very High Ages	Ansley J. Coale, Shaomin Li	1991	http://link.springer.com/article/10.2307/2061281
6.02	Comparing theoretical age patterns of mortality beyond the age of 80	Boleslawski L and Tabeau E	2001	http://link.springer.com/chapter/10.1007%2F0-306-47562-6_6#page-1
6.03	Mortality statistics for the oldest-old: an evaluation of Canadian data	Bourbeau and Lebel	2000	http://www.demographic-research.org/volumes/vol2/2/default.htm
6.04	Approaches and experiences in projecting mortality patterns for the oldest old	Buettner	2013	http://www.soa.org/library/monographs/life/living-to-100/2002/mono-2002-m-li-02-1-buettner.pdf
6.05	Reconstruction of the age distribution of the extreme aged in the 1980 census by the method of extinct generations	Das Gupta P	1991	American Statistical Association – 1990 Proceedings of the Social Statistics section pp. 154-159
6.06	Height, Weight, Wartime Stress, and Older Age Mortality: Evidence from the Union Army Records	Dora L. Costa – Dep. Of Economics, University of Chicago	1993	www.sciencedirect.com/science/article/pii/S0014498383710181
6.07	Old age mortality patterns in low-mortality countries: an evaluation of population and death data at advanced ages, 1950 to the present	G.A. Condran, C. Himes, S.H. Preston	1989	www.popline.org/node/363323
6.08	Age reporting among white Americans age 85+: Results of a record linkage study	Hill, Preston and Rosenwaike	2000	http://link.springer.com/article/10.2307/2648119

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6.09	Reductions in mortality at Advanced Ages	Kannisto, Lauritsen, Thatcher and Vaupel	1994	http://user.demogr.mpg.de/jwv/pdf/Vaupel-PDR-20-1994-4.pdf
6.1	Effects of Age Misreporting on Mortality Estimates at Older Ages	Preston, Elo and Stewart	1997	http://parc.pop.upenn.edu/sites/parc.pop.upenn.edu/files/parc/PARCwps98-01.pdf
6.11	La mortalité des vieillards	Vincent P	1951	http://www.persee.fr/web/revues/home/prescript/article/pop_0032-4663_1973_num_28_4_15519

UK Research

Ref	Title of Paper	Author(s)	Date	Journal / Link to paper
7.01	On graduation by mathematical formula	Forfar D O , McCutcheon, J J and Wilkie, A D.	1988	http://www.actuaries.org.uk/research-and-resources/documents/graduation-mathematical-formula-0
7.02	Living to 100: Insight on the challenges and Opportunities of Longevity	Haid, Chan and Raham	2013	https://www.soa.org/Research/Research-Projects/Life-Insurance/soa-living-100.aspx
7.03	Mortality at oldest ages	Humphrey G T	1970	http://www.jstor.org/stable/41140099
7.04	On the survival of centenarians and the span of life	Kannisto	1988	Population Studies (1988), 42, pp389-406; http://dx.doi.org/10.1080/0032472031000143546
7.05	Reductions in mortality at advanced ages: several decades of evidence from 27 countries	Kannisto V, Lauritsen J, Thatcher A R and Vaupel J W	1994	http://www.google.co.uk/url?sa=t&rct=j&q=&esrc=s&source=web&cd=1&ved=0CCYQFjAA&url=http%3A%2F%2Fuser.demogr.mpg.de%2Fjwv%2Fpdf%2FPDR_20.pdf&ei=Jj5aVMKTF4flsASz4YCgCg&usq=AFQjCNGJikDcnVa8iG1qzfZDtNRI4BYZA
7.06	2011 Living to 100: monograph	N/A - many papers	2014	https://www.soa.org/library/monographs/life/living-to-100/2011/2011-toc.aspx
7.07	Mortality Quality and Methodology Information (ONS, July 2013)	ONS	2013	http://www.ons.gov.uk/ons/guide-method/method-quality/quality/quality-information/quality-and-methodology-information-reports-by-theme/population/quality-and-methodology-information-for-mortality-statistics-in-england-and-wales.pdf
7.08	Mortality Statistics: Metadata	ONS	2014	http://www.ons.gov.uk/ons/guide-method/user-guidance/health-and-life-events/mortality-metadata.pdf

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7.09	Minor gradient in mortality by education at the highest ages: An application of the Extinct-cohort method	Rau, Muszyriska, Eilers	2013	http://www.demographic-research.org/volumes/vol29/19/default.htm
7.10	Trends in numbers and mortality at high ages in England and Wales	Thatcher A R	1992	Population Studies 46(3): pp411-426 http://dx.doi.org/10.1080/0032472031000146426
7.11	Centenarians: 1991 estimates	Thatcher A R	1994	Population Trends 75, TSO: pp30-32
7.12	The demography of centenarians in England and Wales	Thatcher A R	1999	http://www.jstor.org/discover/10.2307/3030263?uid=3738032&uid=2129&uid=2&uid=70&uid=4&sid=21104467593871