Reproducing
Martínez-Miranda, Nielsen and Nielsen (2016)
using the apc package

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1 Introduction

The purpose of this vignette is to use the apc package version 1.2.1 to reproduce some of the result in Martínez-Miranda, Nielsen and Nielsen (2016): A simple benchmark for mesothelioma projection for Great Britain, to appear in Occupational and Environmental Medicine. This is an update of Martínez Miranda, Nielsen and Nielsen (2015), for which there is also a vignette available. The apc package builds on the identification analysis and the forecast theory in Kuang, Nielsen and Nielsen (2008a,b), the development of deviance analysis for general data arrays in Nielsen (2014). The package is discussed in Nielsen (2015).

The data originates from the Health & Safety Executive, see http://www.hse.gov.uk/statistics/tables/index.htm#lung. The data consists of counts of mesothelioma deaths in the UK by age, 25 – 89, and period 1968 – 2013. This is modelling using a response-only Poisson regression using an age-period-cohort structure. The purpose of analysis is to forecast the future burden of mesothelioma deaths.

The data are available in the apc package. They can be called with the command

```r
> library(apc)
> data <- data.asbestos.2013()
```

Here data.asbestos.2013() is a function that returns a apc.data.list. This includes a matrix with the cases (responses) as well as information about the period and age ranges. The original data include information about age groups 0 – 19, 20 – 24, 25, . . . 94, 95+. The default is to drop the first two age groups and the last six age groups. To see the structure of the function use the code

```r
> data.asbestos.2013
```

2 Table: Deviance analysis

The deviances can be reproduced by a single command

```r
```

<table>
<thead>
<tr>
<th></th>
<th>deviance</th>
<th>df.residual</th>
<th>prob(&gt;chi_sq)</th>
<th>LR vs.APC</th>
<th>df vs.APC</th>
<th>prob(&gt;chi_sq)</th>
</tr>
</thead>
<tbody>
<tr>
<td>APC</td>
<td>2763.570</td>
<td>2772</td>
<td>0.542</td>
<td>NaN</td>
<td>NaN</td>
<td>NaN</td>
</tr>
<tr>
<td>AP</td>
<td>8574.633</td>
<td>2880</td>
<td>0.000</td>
<td>5811.063</td>
<td>108</td>
<td>0.000</td>
</tr>
<tr>
<td>AC</td>
<td>2818.120</td>
<td>2816</td>
<td>0.485</td>
<td>54.550</td>
<td>44</td>
<td>0.132</td>
</tr>
<tr>
<td>PC</td>
<td>10544.749</td>
<td>2835</td>
<td>0.000</td>
<td>7781.180</td>
<td>63</td>
<td>0.000</td>
</tr>
</tbody>
</table>

3 Table: Peak forecasts

The peak forecasts are reproduced by first getting AC fit, then generating forecasts. When doing this, the most recent cohorts are removed from the data. We will truncate the forecast by cohort 1966, corresponding to the last 22 cohorts. Thus, data is truncated by
deleting the last 22 cohorts. There are 46 periods and 65 age groups, that is 
110=46+65-1 cohorts. The first 46 cohorts are not forecast as they have been run-off. 
Thus we can potentially forecast 110-46=65-1=64 cohorts.

```r
> data.trunc <- apc.data.list.subset(data,0,0,0,0,0,22,suppress.warning=TRUE)
> fit.ac <- apc.fit.model(data.trunc,"poisson.response","AC")
> forecast <- apc.forecast.ac(fit.ac)
> cat("Peak forecast","\n")
```

Peak forecast

```r
> print(forecast$response.forecast.per[1:6,])
```

<table>
<thead>
<tr>
<th>per_2014</th>
<th>forecast</th>
<th>se</th>
<th>se.proc</th>
<th>se.est</th>
</tr>
</thead>
<tbody>
<tr>
<td>2056.316</td>
<td>47.70818</td>
<td>45.34663</td>
<td>14.82410</td>
<td></td>
</tr>
<tr>
<td>2069.817</td>
<td>48.27965</td>
<td>45.49524</td>
<td>16.15883</td>
<td></td>
</tr>
<tr>
<td>2076.532</td>
<td>48.80844</td>
<td>45.56898</td>
<td>17.48520</td>
<td></td>
</tr>
<tr>
<td>2079.378</td>
<td>49.32851</td>
<td>45.60020</td>
<td>18.81288</td>
<td></td>
</tr>
<tr>
<td>2073.990</td>
<td>49.78097</td>
<td>45.54108</td>
<td>20.10359</td>
<td></td>
</tr>
<tr>
<td>2062.800</td>
<td>50.19340</td>
<td>45.41806</td>
<td>21.36768</td>
<td></td>
</tr>
</tbody>
</table>

4 Figure: forecasts

The forecast figure is a bit complex to generate as it compares forecasts from different 
methods by different authors.

First, we load the forecasts projections by the Health and Safety Executive based on 
data until 2006. These are from p24 in Tan and Warren (2009, p. 24). In the following 
matrix, the columns are period, point forecast, lower 5%, upper 95% forecast bands.

```r
> v.WT2006 <- c(
+ 2007, 1791, 1715, 1864,
+ 2008, 1835, 1755, 1920,
+ 2009, 1869, 1788, 1953,
+ 2010, 1902, 1817, 1990,
+ 2011, 1926, 1842, 2015,
+ 2012, 1947, 1859, 2042,
+ 2013, 1964, 1874, 2062,
+ 2014, 1979, 1881, 2079,
+ 2015, 1988, 1886, 2099,
+ 2016, 1990, 1885, 2100,
+ 2017, 1988, 1875, 2100,
+ 2018, 1978, 1870, 2100,
+ 2019, 1966, 1851, 2083,
+ 2020, 1945, 1821, 2070,
+ 2021, 1916, 1790, 2045,
+ 2022, 1881, 1753, 2014,
```
Second, we load the forecasts projections by the Health and Safety Executive based on data until 2010. These are from the file meso06.xls, downloaded Sep 2014 from www.hse.gov.uk

Third, we need forecasts from an AC model based on data until 2010.

Finally, we need data sums by period
We can then produce the figure in colour

```r
> plot(seq(1968,2013),data.sum.per,xlim=c(2002,2030),ylim=c(1400,2200),
+     xlab="period",ylab="number of cases")
> apc.polygon(forecast$response.forecast.per.ic,2013,TRUE,TRUE,
+     col.line=1,lwd.line=3)
> apc.polygon(forecast.2006$response.forecast.per.ic,2006,FALSE,
+     lty.line=4,col.line=4,lwd.line=3)
> apc.polygon(WT2006[,2:4],2006,FALSE,lty.line=2,col.line=2,lwd.line=3)
> apc.polygon(WT2010[,2:4],2010,FALSE,lty.line=3,col.line=3,lwd.line=3)
> legend("topleft",lty=c(1,4,2,3),col=c(1,4,2,3),lwd=3,
+     legend=c("AC 2013","AC 2006","HSE 2006","HSE 2010"))
```

and in black and white

```r
> plot(seq(1968,2013),data.sum.per,xlim=c(2002,2030),ylim=c(1400,2200),
+     xlab="period",ylab="number of cases")
> apc.polygon(forecast$response.forecast.per.ic,2013,TRUE,TRUE,
+     col.line=1,lwd.line=3)
> apc.polygon(forecast.2006$response.forecast.per.ic,2006,FALSE,
+     lty.line=4,col.line=4,lwd.line=3)
```
Reproducing Martínez Miranda, Nielsen and Nielsen (2016).

```r
> apc.polygon(WT2006[,2:4], 2006, FALSE, lty.line=2, col.line=1, lwd.line=3)
> apc.polygon(WT2010[,2:4], 2010, FALSE, lty.line=3, col.line=1, lwd.line=3)
> legend("topleft", lty=c(1,4,2,3), col=1, lwd=3,
  +     legend=c("AC 2013", "AC 2006", "HSE 2006", "HSE 2010"))
```

References


Martínez Miranda, M.D., Nielsen, B. and Nielsen, J.P. (2015) Inference and forecasting in the age-period-cohort model with unknown exposure with an application to

