

STANFORD UNIVERSITY  
DEPARTMENT OF STATISTICS  
DEPARTMENTAL SEMINAR

4:15 p.m., Tuesday, April 24, 2001  
Sequoia Hall Rm. 200  
(Cookies at 3:45 in 1st Floor Lounge)

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**The Stochastic forecast models in demography: progress and problems**

Demographers try to make forecasts of mortality and fertility in order to forecast population. A surprisingly simple model works well for some human mortality experience, but has limitations. I will present results from this model (the Lee-Carter model) for the seven rich industrialized countries, talk briefly about its success, then focus on the problems that remain. These include – is there a systematic structure to SVD models; how should one aggregate a disaggregated model; how does one properly evaluate a stochastic forecast? I will also talk briefly about unit root models for fertility, and discuss related issues in that model. This will be a talk that aims to ask at least as many questions as it answers.