

Causes of death mortality forecast reconciliation

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Department of Statistical Sciences**

Mortality time series data, including cause-of-death and regional-level mortality rates, can be presented in a hierarchical setting. In this context, forecast reconciliation has emerged as a state-of-the-art methodology to ensure forecast coherence and improve forecast accuracy. In this presentation, we discuss two studies on this topic: the first on mortality forecasting across seven major causes, and the second on regional-level mortality forecasting for 50 US states. US mortality data has been used in both studies. We showcase the superior performance of trace minimization forecast reconciliation techniques and discuss potential future research directions.



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