

A CLASS OF ESTIMABLE CONTRASTS IN AN AGE-PERIOD-COHORT MODEL

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Abstract. A class of estimable contrasts is defined for cohort effects in an age-period-cohort model. It is useful for detecting a systematic change in cohort effects without suffering from a short term deviation. This together with the follow-up analysis of residuals will give a good insight into the data. Numerical examples are given to illustrate how the method applies.

Key words and phrases: Age-period-cohort model, age-period interaction effects, analysis of residuals, outlier type contrasts, second order differential type contrasts, slippage type contrasts.