

Finding the force of mortality in the Weibull model

Weibull model is of form ${}_t p_x = \exp(-\alpha t^\beta)$

remember from when we derived ${}_t p_x = e^{-\int_0^t \mu_{x+s} ds}$ earlier, we had along the way:

$$\frac{d}{dt} \log {}_t p_x = -\mu_{x+t}$$

\therefore with Weibull parameters here

$$\begin{aligned} \mu_{x+t} &= -\frac{d}{dt} \log(\exp(-\alpha t^\beta)) \\ &= -\frac{d}{dt} (-\alpha t^\beta) \end{aligned}$$

from Calculus recall $\frac{d}{dy} ay^b = aby^{b-1}$

\therefore in Weibull

$$\underline{\underline{\mu_{x+t} = \alpha \beta t^{\beta-1}}}$$

and we see that if $\beta=1$ then $\mu_{x+t} = \alpha$, a constant which is the exponential model.