This dissertation consists of four essays divided into two main parts. The first two essays use flexible duration models to investigate the effect of early-life conditions on mortality at older ages. The interaction between social class and the business cycle early in life is examined using individual data records. In addition, we use data from cohort life tables combined with several macroeconomic indicators to provide an insight into the differences in mortality between eight European countries. The second part of the thesis deals with the problem of panel attrition driven by unobservable characteristics. In such a case, when estimating a censored probit model to obtain unbiased estimates, instruments have to be used to aid in identification. One chapter is dedicated to investigating different types of instruments using several estimation methods in a simulation experiment. In a final chapter we take advantage of the availability of register data for attritors and non-attritors in a labor market survey to assess the validity and informativeness of several potential instruments.

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