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On recurrence relations for the probability function of multivariate generalized Poisson distribution. (English) Zbl 0733.60025

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Let X_1, \dots, X_m be independent Poisson random variables with parameters $\lambda_1, \dots, \lambda_m$, respectively, and let ϕ_1, \dots, ϕ_m be different non-zero vectors in $(\mathbb{N} \cup \{0\})^n$. Then the distribution of the random vector $X = \phi_1 X_1 + \dots + \phi_m X_m$ is called n-variate m-parametric generalized Poisson distribution. The authors prove recurrence relations for the distribution of X.

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MSC:

60E05 Probability distributions: general theory

62H05 Characterization and structure theory for multivariate probability distributions; copulas

Cited in 7 Documents

Keywords:

multivariate Poisson distribution; generalized Poisson distribution

Full Text: [DOI](#)

References:

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