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An elementary proof of the Adelson-Panjer recursion formula. (English) Zbl 0657.62122
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We present a new proof of the Adelson-Panjer recursion formula for computing discrete compound Poisson densities. It uses only elementary probability theory and elementary arithmetic.

MSC:

[62P05](#) Applications of statistics to actuarial sciences and financial mathematics Cited in **3** Documents
[65C30](#) Numerical solutions to stochastic differential and integral equations

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References:

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