Identifiability of Compound Poisson Distributions

By Evdokia Xekalaki and John Panaretos, University of Missouri

Abstract

Compound Poisson distributions (CPD's) are frequently used as alternatives in studying situations where a simple Poisson model is found inadequate to describe. In this paper an attempt is made to identify compound Poisson distributions when it is known that the conditional distribution of two random variables (r.v.'s) is compound binomial. Some interesting special cases and their application to accident theory are discussed.