PROBABILITY
AND
MATHEMATICAL STATISTICS
Vol. 30, Fasc. 1 (2010), pp. 87–102

A FUNCTIONAL EQUATION THAT LEADS TO SEMISTABILITY

Nadjib Bouzar

Abstract: Some functional equations related to the notion of semistability of probability distributions on \mathbf{Z}_+ and \mathbf{R}_+ are studied. The solution sets of these equations are fully described.

2000 AMS Mathematics Subject Classification: Primary: 60E07; Secondary: 62E10.

Keywords and phrases: Infinite divisibility, Laplace–Stieltjes transforms, probability generating functions, the Deny–Lau–Rao theorem.

THE FULL TEXT IS AVAILABLE HERE