

Semi-self-decomposable distributions on \mathbf{Z}_+

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Abstract We present a notion of semi-self-decomposability for distributions with support in \mathbf{Z}_+ . We show that discrete semi-self-decomposable distributions are infinitely divisible and are characterized by the absolute monotonicity of a specific function. The class of discrete semi-self-decomposable distributions is shown to contain the discrete semistable distributions and the discrete geometric semistable distributions. We identify a proper subclass of semi-self-decomposable distributions that arise as weak limits of subsequences of binomially thinned sums of independent \mathbf{Z}_+ -valued random variables. Multiple semi-self-decomposability on \mathbf{Z}_+ is also discussed.

Keywords Discrete distributions · Infinite divisibility · Semistability · Poisson mixtures · Probability generating functions · Weak convergence