

# Non-homogeneous Mixed Poisson Pareto process

Pavlina Jordanova, University of Shumen, Bulgaria

## Abstract

In 2013 Jordanova, Dusek and Stehlik consider Mixed Poisson Process with Pareto mixing variable and introduce Mixed Poisson-Pareto, Exponential-Pareto and Erlang-Pareto distributions. The aim of this talk is to popularize these results. Some new results are given: the definition of Gamma - Pareto distribution, invariance of Exponential-Pareto type with respect to integrated tail transformations, the distribution of the thinning variable of the Mixed Poisson-Pareto distribution and description of the thinned Mixed Poisson-Pareto process.