

Stable Evaluations of Mixed Poisson Probabilities

**Shaun Wang
Concordia University, Montreal, Quebec**

ABSTRACT

Mixed Poisson distributions are natural candidates for modeling heterogeneous claim counts. Willmot (1993) derived recursions for various mixed Poisson models. The numerical aspects for the implementation of these recursions are discussed. For a type of mixed Poisson recursions, some critical starting points are identified; only starting from these critical points can a stable evaluation be achieved.

