Pólya-Aeppli-Lindley Distribution

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In this study we introduce the Pólya–Aeppli–Lindley distribution as a mixed Pólya–Aeppli distribution with Lindley mixing distribution. The representation as a mixed Inflated-parameter negative binomial distributions leads to some nice properties. Some additional properties, probability mass function, moments and recursion formulas are given. Then we define a stochastic process with Pólya–Aeppli–Lindley distribution.