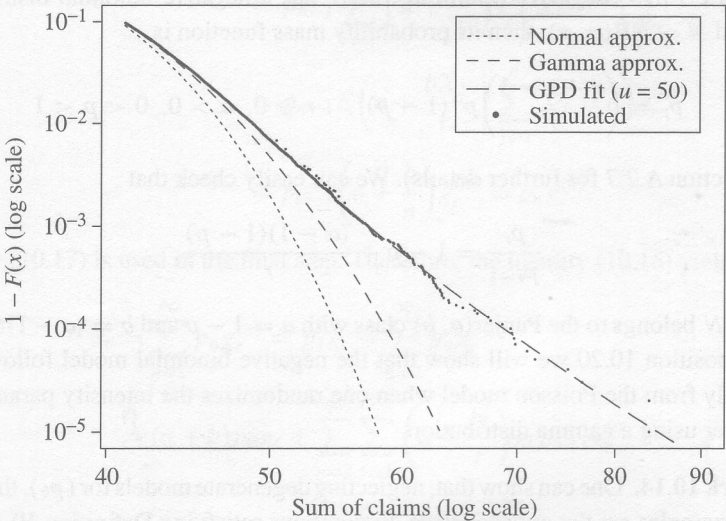


**Figure 10.5.** Simulated CPoi(100, LN(1, 1)) data ( $n = 100\,000$ ) with normal-, translated-gamma, GPD and Panjer recursion (see Example 10.17) approximations (on log-log scale).



**Figure 10.6.** Simulated CPoi(100, Pa(4, 1)) data ( $n = 100\,000$ ) with normal-, translated-gamma, and GPD approximations (on log-log scale).