

Presentation of Master's Project

Examining the Skew-Normal Distribution

By

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We wish to examine the skew-normal distribution, its properties, and provide proofs. We then wish to extend our exploration from this vantage point. Along the way, we will explore variance-mean mixture models, the variance-gamma (VG) distribution, and extend to a skew-variance-gamma (SVG) distribution. To accomplish this, we will first analyze and defend much of the results in Azzalini (1985, A Class of Distributions which Includes the Normal Ones. *Scandinavian Journal of Statistics*, **12**, 171-178).

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4:10 pm in Math 311