

**Kim, Hyoung-Moon; Genton, Marc G.**

**Characteristic functions of scale mixtures of multivariate skew-normal distributions.** (English) [Zbl 1221.60020](#)

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Summary: We obtain the characteristic function of scale mixtures of skew-normal distributions both in the univariate and multivariate cases. The derivation uses the simple stochastic relationship between skew-normal distributions and scale mixtures of skew-normal distributions. In particular, we describe the characteristic function of skew-normal, skew- $t$ , and other related distributions.

Reviewer: [Reviewer \(Berlin\)](#)

**MSC:**

[60E10](#) Characteristic functions; other transforms  
[62E10](#) Characterization and structure theory of statistical distributions  
[60E05](#) Probability distributions: general theory

Cited in **12** Documents

**Keywords:**

[characteristic function](#); [mixing](#); [multivariate](#); [scale mixture](#); [selection](#); [skew-normal](#); [skew- \$t\$](#)

**Software:**

[sn](#)

**Full Text:** [DOI](#)

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