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**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.

**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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