Skew Normal Models: An Overview

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Abstract

In this talk the skew normal model will be reviewed. A characterization of the skew normal distribution will be given which generalises a previously known result of Roberts and Geisser (Biometrika, 1966). Applications to the stock returns and in the study of the data on twins will be discussed. Then some results in the higher dimensions will be presented. During this presentation some unsolved problems will also be pointed out.