

## An Identity for the Skew-Normal Distribution

Nabendu Pal

Department of Mathematics, University of Louisiana at Lafayette, Lafayette, Louisiana 70504,  
U.S.A. Email: nxp3695@louisiana.edu

Ching-Hui Chang

Department of Applied Statistics and Information Science, Ming Chuan University, Taoyuan County,  
Taiwan (ROC)

Jyh-Jiuan Lin

Department of Statistics, Tamkang University, Tamsui, Taipei, Taiwan (ROC)

### **Abstract**

Stein's (1981) famous identity for the normal distribution has made a tremendous impact on statistical inference, especially shrinkage estimation. In this note we extend the normal identity to skew-normal distribution. The identity comes handy in moment calculations, and has potential applications in general statistical inference.

**Keywords:** Moments, normal identity, skew-normal distribution.

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