



## The Skew-Normal and Related Families (Institute of Mathematical Statistics Monographs)

By Adelchi Azzalini

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Interest in the skew-normal and related families of distributions has grown enormously over recent years, as theory has advanced, challenges of data have grown, and computational tools have made substantial progress. This comprehensive treatment, blending theory and practice, will be the standard resource for statisticians and applied researchers. Assuming only basic knowledge of (non-measure-theoretic) probability and statistical inference, the book is accessible to the wide range of researchers who use statistical modelling techniques. Guiding readers through the main concepts and results, it covers both the probability and the statistics sides of the subject, in the univariate and multivariate settings. The theoretical development is complemented by numerous illustrations and applications to a range of fields including quantitative finance, medical statistics, environmental risk studies, and industrial and business efficiency. The author's freely available R package `sn`, available from CRAN, equips readers to put the methods into action with their own data.

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### Editorial Review

#### About the Author

Adelchi Azzalini was Professor of Statistics in the Department of Statistical Sciences at the University of Padua until his retirement in 2013. Over the last fifteen years or so, much of his work has been dedicated to the research area of this book. He is regarded as the pioneer of this subject due to his 1985 paper on the skew-normal distribution; in addition, several of his subsequent papers, some of which have been written jointly with Antonella Capitanio, are considered to represent fundamental steps. He is the author or co-author of three books, over 70 research papers and four packages written in the R language.

Antonella Capitanio is Associate Professor of Statistics in the Department of Statistical Sciences at the University of Bologna. She began working on the skew-normal distribution about fifteen years ago, co-authoring with Adelchi Azzalini a series of papers, related to the skew-normal and skew-elliptical distributions, which have provided key results in this area.

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