

AN ESTIMATION METHOD FOR THE PARAMETERS OF THE SKEW-NORMAL DISTRIBUTION

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In this paper we present an algorithm for the parameters estimation of the skew-normal distribution, based on the maximum likelihood method. Because this method leads to a very complicated system, we reduce its solving to an optimization problem that we treat by means of a variable neighborhood search algorithm.

Keywords: Skew-Normal distribution, Estimation, Maximum Likelihood method, Variable Neighborhood Search algorithm.

MSC2010 Classification: 62F10, 90C26, 65K05.

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