Shape mixtures of the matrix variate skew normal distribution

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Abstract. In this talk, the more general matrix variate skew normal distributions are considered. Its properties, such as, the moment generating functions, probability density functions (if exists), and quadratic forms are discussed. Furthermore, the class of shape mixtures of matrix variate skew normal distributions are introduced. The properties of this class of distributions, such as, the moment generating functions, and probability density functions are discussed.