Estimation of parameters in skew-normal family using Inferential Models

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Inference on parameters of skew normal population is a challenge problem as its problematic likelihood function. Inferential Models (<u>IMs</u>) is a novel method which is free of prior distribution and depending on data. Based on <u>IMs</u>, the plausibility regions, counterparts of classical confidence regions, are constructed for location and skewness parameter of skew normal population.