Some properties of skew-symmetric distributions

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Abstract The family of skew-symmetric distributions is a wide set of probability density functions obtained by suitably combining a few components which can be quite freely selected provided some simple requirements are satisfied. Although intense recent work has produced several results for certain sub-families of this construction, much less is known in general terms. The present paper explores some questions within this framework and provides conditions for the above-mentioned components to ensure that the final distribution enjoys specific properties.

 $\label{eq:concavity} \begin{array}{l} \textbf{Keywords} \quad Central \ symmetry \ \cdot \ Log-concavity \ \cdot \ Peakedness \ \cdot \\ Quasi-concavity \ \cdot \ Skew-symmetric \ distributions \ \cdot \ Stochastic \ ordering \ \cdot \\ Strong \ unimodality \ \cdot \ Unimodality \end{array}$