

**CORRECTION TO: CONSTRUCTION OF SKEW-NORMAL  
RANDOM VARIABLES: ARE THEY LINEAR COMBINATIONS  
OF NORMAL AND HALF-NORMAL? *J. OF STATISTICAL  
THEORY AND APPLICATION*, (2007) 3, 314-328.**

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There is a typo in the last term of the last identity on page 6 that finds its way to the formula for the density function  $f_X(x)$  on the top of page 7. This can be corrected by simply replacing  $xb$  by  $xb^2$  in both places.

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