

Appendix and Supplemental material not intended for publication-Round 1

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This appendix contains a minor errata.

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Appendix

There are two typos in the second equation on page 3308 of the paper “A Note on the Moments of the Skew–Normal Distribution”, *Economics Bulletin*, Vol. 32, No. 4, pp. 3306–3312. For $\ell \in \mathbb{N}_0$, the correct expression for the $(2\ell + 1)$ th derivative of the moment generating function $m(t)$ is

$$\begin{aligned} m^{(2\ell+1)}(t) &= 2 \sum_{i=0}^{2\ell+1} \binom{2\ell+1}{i} \Phi^{(i)}(\delta t) \psi^{(2\ell+1-i)}(t) \\ &= 2\Phi(\delta t) \psi^{(2\ell+1)}(t) + \delta \sqrt{\frac{2}{\pi}} \sum_{i=1}^{2\ell+1} \binom{2\ell+1}{i} \varphi^{(i-1)}(t; \delta^2) \psi^{(2\ell+1-i)}(t). \end{aligned}$$

In the paper, the factor 2 is missing in the first term in the second line of the equation, and the orders of the derivatives of $\psi(t)$ are written as $2\ell - 1 - i$ rather than $2\ell + 1 - i$.

The correct expression has actually been used in the sequel of the paper, so that no further parts or equations in the paper are affected.