

NMST 434, Exercise session II: Method of Moments

February 27, 2020

Example 8: MoM in beta distribution

\$Assumptions = $\alpha > 0 \&\& \beta > 0$;

M[m_] = Moment[BetaDistribution[α , β], m];

$\tau[\alpha_, \beta_] = \{M[1], M[2]\}$

MoM = Solve[$\tau[\alpha, \beta] == \{m1, m2\}, \{\alpha, \beta\}$] (* MoM estimators based on X, X²*)

J = Inverse[D[$\tau[\alpha, \beta]$, {{ α, β }}]] // Simplify (* Jacobian of the inverse transform *)

$\Sigma = \text{Table}[M[i+j] - M[i] M[j], \{i, 1, 2\}, \{j, 1, 2\}] // \text{Simplify}$

(* Variance matrix of (X, X²) *)

J. Σ .Transpose[J] // MatrixForm // Simplify

(* asymptotic variance matrix n * AVar($\hat{\alpha}$, $\hat{\beta}$) *)

\$Assumptions = True;

$$\left\{ \frac{\alpha}{\alpha + \beta}, \frac{\alpha(1 + \alpha)}{(\alpha + \beta)(1 + \alpha + \beta)} \right\}$$

$$\left\{ \left\{ \alpha \rightarrow \frac{-m1^2 + m1 m2}{m1^2 - m2}, \beta \rightarrow \frac{(-1 + m1)(m1 - m2)}{m1^2 - m2} \right\} \right\}$$

$$\left\{ \left\{ \frac{(1 + \alpha)(\alpha + \beta)(1 + 2\alpha + 2\beta)}{\beta}, -\frac{(\alpha + \beta)(1 + \alpha + \beta)^2}{\beta} \right\}, \right.$$

$$\left. \left\{ \frac{(\alpha + \beta)(1 + 2\alpha^2 + \beta + 2\alpha(1 + \beta))}{\alpha}, -\frac{(\alpha + \beta)(1 + \alpha + \beta)^2}{\alpha} \right\} \right\}$$

$$\left\{ \left\{ \frac{\alpha\beta}{(\alpha + \beta)^2(1 + \alpha + \beta)}, \frac{2\alpha(1 + \alpha)\beta}{(\alpha + \beta)^2(1 + \alpha + \beta)(2 + \alpha + \beta)} \right\}, \right.$$

$$\left. \left\{ \frac{2\alpha(1 + \alpha)\beta}{(\alpha + \beta)^2(1 + \alpha + \beta)(2 + \alpha + \beta)}, \frac{2\alpha(1 + \alpha)\beta(2\alpha^2 + 3(1 + \beta) + 2\alpha(3 + \beta))}{(\alpha + \beta)^2(1 + \alpha + \beta)^2(2 + \alpha + \beta)(3 + \alpha + \beta)} \right\} \right\}$$

$$\left(\begin{array}{cc} \frac{\alpha(1 + \alpha)(\alpha + \beta)(1 + 5\beta + 4\beta^2 + 2\beta^3 + \alpha^2(3 + 2\beta) + \alpha(4 + 7\beta + 4\beta^2))}{\beta(1 + \alpha + \beta)(2 + \alpha + \beta)(3 + \alpha + \beta)} & \frac{(1 + \alpha)(1 + \beta)(\alpha + \beta)(1 + \alpha + 2\alpha^2 + \beta + 4\alpha\beta + 2\beta^2)}{(1 + \alpha + \beta)(2 + \alpha + \beta)(3 + \alpha + \beta)} \\ \frac{(1 + \alpha)(1 + \beta)(\alpha + \beta)(1 + \alpha + 2\alpha^2 + \beta + 4\alpha\beta + 2\beta^2)}{(1 + \alpha + \beta)(2 + \alpha + \beta)(3 + \alpha + \beta)} & \frac{\beta(1 + \beta)(\alpha + \beta)(1 + 2\alpha^3 + 4\beta + 3\beta^2 + 4\alpha^2(1 + \beta) + \alpha(5 + 7\beta + 2\beta^2))}{\alpha(1 + \alpha + \beta)(2 + \alpha + \beta)(3 + \alpha + \beta)} \end{array} \right)$$

For comparison, without the inverse function theorem.

```

J2 = D[{α, β} /. MoM, {{m1, m2}}] (* Jacobian of the transform *)
J2 /. {m1 → M[1], m2 → M[2]} // Simplify
(* Jacobian of the transform at the first two moments *)
{ { {
  -2 m1 + m2 / (m1^2 - m2) - 2 m1 (-m1^2 + m1 m2) / (m1^2 - m2)^2,
  m1 / (m1^2 - m2) + (-m1^2 + m1 m2) / (m1^2 - m2)^2 },
  { -2 (-1 + m1) m1 (m1 - m2) / (m1^2 - m2)^2 + (-1 + m1) / (m1^2 - m2) + (m1 - m2) / (m1^2 - m2),
  (-1 + m1) (m1 - m2) / (m1^2 - m2)^2 - (-1 + m1) / (m1^2 - m2) } } },
{ { {
  (1 + α) (α + β) (1 + 2 α + 2 β) / β,
  - (α + β) (1 + α + β)^2 / β },
  { (α + β) (1 + 2 α^2 + β + 2 α (1 + β)) / α,
  - (α + β) (1 + α + β)^2 / α } } } }

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Example : MoM in Gamma distribution

```

$Assumptions = k > 0 && θ > 0;
M[m_] = Moment[GammaDistribution[k, θ], m];
τ[k_, θ_] = {M[1], M[2]}
MoM = Solve[τ[k, θ] == {m1, m2}, {k, θ}] (* MoM estimators based on X, X^2 *)
J = Inverse[D[τ[k, θ], {{k, θ}}]] // Simplify (* Jacobian of the inverse transform *)
Σ = Table[M[i + j] - M[i] M[j], {i, 1, 2}, {j, 1, 2}] // Simplify
(* Variance matrix of (X, X^2) *)
J.Σ.Transpose[J] // MatrixForm // Simplify
(* asymptotic variance matrix n * AVar(ĵ, θ̂) *)
{k θ, k (1 + k) θ^2}
{ {k → -m1^2 / (m1^2 - m2), θ → (-m1^2 + m2) / m1} }
{ {2 (1 + k) / θ, -1 / θ^2}, {-2 - 1/k, 1 / (k θ)} }
{ {k θ^2, 2 k (1 + k) θ^3}, {2 k (1 + k) θ^3, 2 k (3 + 5 k + 2 k^2) θ^4} }
( 2 k (1 + k)   -2 (1 + k) θ
  -2 (1 + k) θ   (3+2k) θ^2 / k )

```

For comparison, computation of the asymptotic variance matrix without the inverse function theorem.

```

J2 = D[{k, θ} /. MoM[[1]], {{m1, m2}}] /. {m1 → M[1], m2 → M[2]};
J2.Σ.Transpose[J2] // Simplify // MatrixForm
$Assumptions = True;
( 2 k (1 + k)   -2 (1 + k) θ
  -2 (1 + k) θ   (3+2k) θ^2 / k )

```

Example 15: MoM estimation in Pareto distribution

\$Assumptions = $\alpha > 0$ && $\beta > 4$;

M[m_] = Moment[ParetoDistribution[α , β], m];

$\tau[\alpha_, \beta_] = \{M[1], M[2]\}$

Solve[$\left\{\frac{\alpha \beta}{-1 + \beta}, \frac{\alpha^2 \beta}{-2 + \beta}\right\} = \{m1, m2\}, \{\alpha, \beta\}$] // Simplify

(* MoM estimators based on X, X²*)

J = Inverse[D[$\tau[\alpha, \beta]$, $\{\{\alpha, \beta\}\}$]] // Simplify (* Jacobian of the inverse transform *)

$\Sigma = \text{Table}[M[i + j] - M[i] M[j], \{i, 1, 2\}, \{j, 1, 2\}]$ // Simplify

(* Variance matrix of (X, X²) *)

J. Σ .Transpose[J] // MatrixForm // Simplify

(* asymptotic variance matrix n * AVar($\hat{\alpha}$, $\hat{\beta}$) *)

$$\left\{ \left[\begin{array}{cc} \frac{\alpha \beta}{-1 + \beta} & 1 < \beta \\ \infty & \text{True} \end{array} \right], \left[\begin{array}{cc} \frac{\alpha^2 \beta}{-2 + \beta} & 2 < \beta \\ \infty & \text{True} \end{array} \right] \right\}$$

$$\left\{ \left\{ \alpha \rightarrow \frac{m2 - \sqrt{m2(-m1^2 + m2)}}{m1}, \beta \rightarrow -\frac{-m1^2 + m2 + \sqrt{m2(-m1^2 + m2)}}{m1^2 - m2} \right\}, \right.$$

$$\left. \left\{ \alpha \rightarrow \frac{m2 + \sqrt{m2(-m1^2 + m2)}}{m1}, \beta \rightarrow \frac{m1^2 - m2 + \sqrt{m2(-m1^2 + m2)}}{m1^2 - m2} \right\} \right\}$$

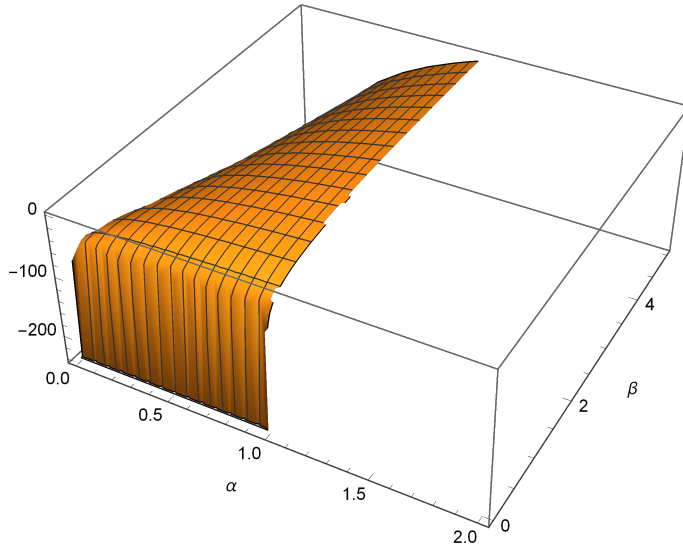
$$\left\{ \left\{ -2 + \frac{1}{\beta} + \beta, -\frac{(-2 + \beta)^2}{2 \alpha \beta} \right\}, \left\{ \frac{(-2 + \beta)(-1 + \beta)^2}{\alpha}, -\frac{(-2 + \beta)^2(-1 + \beta)}{2 \alpha^2} \right\} \right\}$$

$$\left\{ \left\{ \frac{\alpha^2 \beta}{(-2 + \beta)(-1 + \beta)^2}, \frac{2 \alpha^3 \beta}{(-3 + \beta)(2 - 3 \beta + \beta^2)} \right\}, \left\{ \frac{2 \alpha^3 \beta}{(-3 + \beta)(2 - 3 \beta + \beta^2)}, \frac{4 \alpha^4 \beta}{(-4 + \beta)(-2 + \beta)^2} \right\} \right\}$$

$$\left(\begin{array}{cc} \frac{\alpha^2 (4 - 3 \beta + \beta^2)}{(-4 + \beta)(-3 + \beta)(-2 + \beta) \beta} & \frac{\alpha (-1 + \beta) \beta}{(-4 + \beta)(-3 + \beta)} \\ \frac{\alpha (-1 + \beta) \beta}{(-4 + \beta)(-3 + \beta)} & \frac{2 (-2 + \beta)(-1 + \beta)^2 \beta}{(-4 + \beta)(-3 + \beta)} \end{array} \right)$$

Maximum likelihood estimation

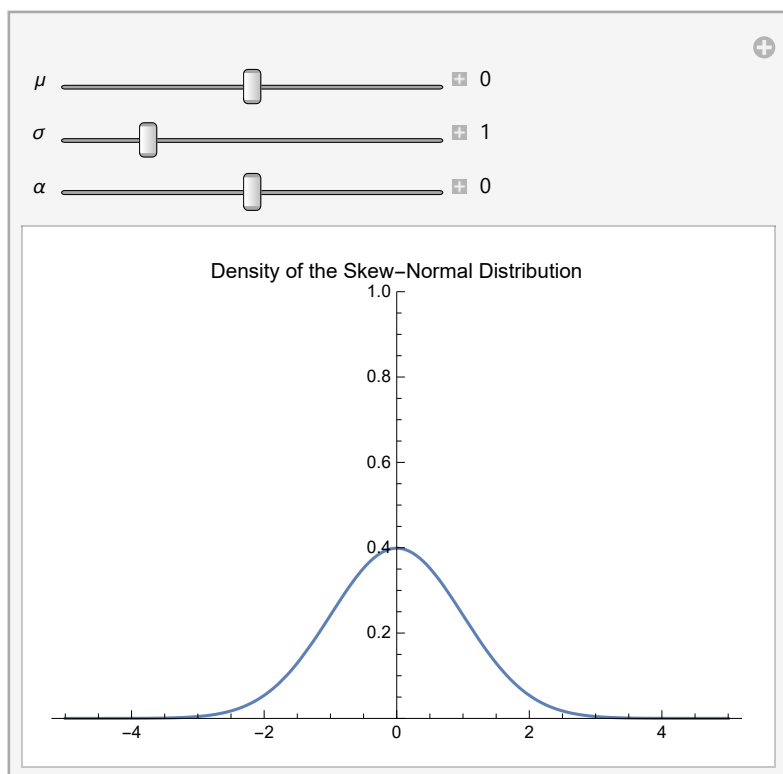
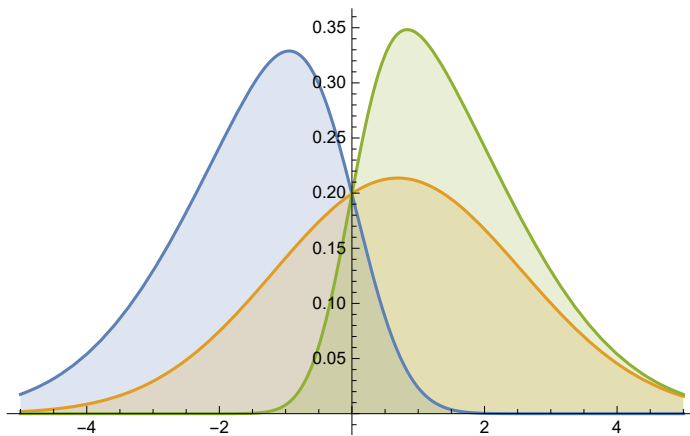
```
data = RandomVariate[ParetoDistribution[1, 4], 20];
logL[α_, β_] = Total[Log[PDF[ParetoDistribution[α, β], data]]];
Plot3D[logL[α, β], {α, 0, Min[data] + 1}, {β, 0, 5}, AxesLabel → Automatic]
$Assumptions = True;
```



Example: MoM in skew normal distribution

Skew normal distribution $SN(\mu, \sigma, \alpha)$, where $\mu \in \mathbb{R}$ is the location parameter, $\sigma \in (0, \infty)$ is the scale parameter, and $\alpha \in \mathbb{R}$ is the asymmetry parameter.

```
$Assumptions = σ > 0;
Plot[Table[PDF[SkewNormalDistribution[0, 2, α], x], {α, {-3, 0.5, 4}}] // Evaluate,
{x, -5, 5}, Filling → Axis]
Manipulate[Plot[PDF[SkewNormalDistribution[μ, σ, α], x], {x, -5, 5},
PlotRange → {0, 1}, PlotLabel → "Density of the Skew-Normal Distribution",
{{μ, 0}, -5, 5, Appearance → "Labeled"}, {{σ, 1}, 0.01, 5, Appearance → "Labeled"},
{{α, 0}, -10, 10, Appearance → "Labeled"}]
M[k_] = Moment[SkewNormalDistribution[μ, σ, α], k];
CM[k_] = CentralMoment[SkewNormalDistribution[μ, σ, α], k];
Table[M[k], {k, 1, 3}]
Table[CM[k], {k, 1, 3}]
```



$$\left\{ \mu + \frac{\sqrt{\frac{2}{\pi}} \alpha \sigma}{\sqrt{1+\alpha^2}}, \mu^2 + \frac{2\sqrt{\frac{2}{\pi}} \alpha \mu \sigma}{\sqrt{1+\alpha^2}} + \sigma^2, \mu^3 + \frac{3\sqrt{\frac{2}{\pi}} \alpha \mu^2 \sigma}{\sqrt{1+\alpha^2}} + 3\mu\sigma^2 + \frac{\sqrt{\frac{2}{\pi}} \alpha (3+2\alpha^2) \sigma^3}{(1+\alpha^2)^{3/2}} \right\}$$

$$\left\{ 0, \frac{(\pi - 2\alpha^2 + \pi\alpha^2) \sigma^2}{\pi(1+\alpha^2)}, -\frac{\sqrt{2}(-4\alpha^3 + \pi\alpha^3) \sigma^3}{\pi^{3/2}(1+\alpha^2)^{3/2}} \right\}$$

Direct method of moments estimators, where EX , EX^2 , and EX^3 are used.

`Solve[{M[1] == m1, M[2] == m2, M[3] == m3}, {mu, sigma, alpha}]`

`$Aborted`

Method of moments with EX , $\text{Var } X$, and the skewness $\text{Skew } X$.

`CM[3]`
`CM[2]3/2 // Simplify`

`Solve[{M[1] == m1, CM[2] == m2, $\frac{CM[3]}{CM[2]^{3/2}}$ == m3}, {μ, σ, α}]`

$$-\frac{\sqrt{2} (-4 + \pi) \alpha^3}{(1 + \alpha^2)^{3/2} \left(\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}\right)^{3/2}}$$

\$Aborted

Semi-Manual computation based on EX , $\text{Var} X$, and $\text{Skew} X$. The skewness depends only on α .

`CM[3]`
`CM[2]3/2 // Simplify`

`Solve[% == m3, α]`

$$-\frac{\sqrt{2} (-4 + \pi) \alpha^3}{(1 + \alpha^2)^{3/2} \left(\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}\right)^{3/2}}$$

$$\left\{ \alpha \rightarrow -\sqrt{\left(-\frac{4 m^3 \pi}{-32 - 8 m^3 + 16 \pi + 12 m^3 \pi - 2 \pi^2 - 6 m^3 \pi^2 + m^3 \pi^3} + \frac{4 m^3 \pi^2}{-32 - 8 m^3 + 16 \pi + 12 m^3 \pi - 2 \pi^2 - 6 m^3 \pi^2 + m^3 \pi^3} - \frac{m^3 \pi^3}{-32 - 8 m^3 + 16 \pi + 12 m^3 \pi - 2 \pi^2 - 6 m^3 \pi^2 + m^3 \pi^3} \right)} \right.$$

$$\left. \left(192 \times 2^{1/3} m^3 \pi^2 \right) / \left(\left(-32 - 8 m^3 + 16 \pi + 12 m^3 \pi - 2 \pi^2 - 6 m^3 \pi^2 + m^3 \pi^3 \right) \right.$$

$$\left. \left(-27 648 m^3 \pi^3 + 6912 m^4 \pi^3 + 27 648 m^3 \pi^4 - 13 824 m^4 \pi^4 - 10 368 m^3 \pi^5 + 10 800 m^4 \pi^5 + 1728 m^3 \pi^6 - 4104 m^4 \pi^6 - 108 m^3 \pi^7 + 756 m^4 \pi^7 - 54 m^3 \pi^8 + \sqrt{4 \left(576 m^3 \pi^2 - 576 m^3 \pi^3 + 180 m^3 \pi^4 - 18 m^3 \pi^5 \right)^3 + \left(-27 648 m^3 \pi^3 + 6912 m^4 \pi^3 + 27 648 m^3 \pi^4 - 13 824 m^4 \pi^4 - 10 368 m^3 \pi^5 + 10 800 m^4 \pi^5 + 1728 m^3 \pi^6 - 4104 m^4 \pi^6 - 108 m^3 \pi^7 + 756 m^4 \pi^7 - 54 m^3 \pi^8 \right)^2} \right)^{1/3} \right) +$$

$$\left(192 \times 2^{1/3} m^3 \pi^3 \right) / \left(\left(-32 - 8 m^3 + 16 \pi + 12 m^3 \pi - 2 \pi^2 - 6 m^3 \pi^2 + m^3 \pi^3 \right) \right.$$

$$\left. \left(-27 648 m^3 \pi^3 + 6912 m^4 \pi^3 + 27 648 m^3 \pi^4 - 13 824 m^4 \pi^4 - 10 368 m^3 \pi^5 + 10 800 m^4 \pi^5 + 1728 m^3 \pi^6 - 4104 m^4 \pi^6 - 108 m^3 \pi^7 + 756 m^4 \pi^7 - 54 m^3 \pi^8 + \sqrt{4 \left(576 m^3 \pi^2 - 576 m^3 \pi^3 + 180 m^3 \pi^4 - 18 m^3 \pi^5 \right)^3 + \left(-27 648 m^3 \pi^3 + 6912 m^4 \pi^3 + 27 648 m^3 \pi^4 - 13 824 m^4 \pi^4 - 10 368 m^3 \pi^5 + 10 800 m^4 \pi^5 + 1728 m^3 \pi^6 - 4104 m^4 \pi^6 - 108 m^3 \pi^7 + 756 m^4 \pi^7 - 54 m^3 \pi^8 \right)^2} \right)^{1/3} \right) -$$

$$\left(60 \times 2^{1/3} m^3 \pi^4 \right) / \left(\left(-32 - 8 m^3 + 16 \pi + 12 m^3 \pi - 2 \pi^2 - 6 m^3 \pi^2 + m^3 \pi^3 \right) \right.$$

$$\left. \left(-27 648 m^3 \pi^3 + 6912 m^4 \pi^3 + 27 648 m^3 \pi^4 - 13 824 m^4 \pi^4 - 10 368 m^3 \pi^5 + 10 800 m^4 \pi^5 + 1728 m^3 \pi^6 - 4104 m^4 \pi^6 - 108 m^3 \pi^7 + 756 m^4 \pi^7 - 54 m^3 \pi^8 + \sqrt{4 \left(576 m^3 \pi^2 - 576 m^3 \pi^3 + 180 m^3 \pi^4 - 18 m^3 \pi^5 \right)^3 + \left(-27 648 m^3 \pi^3 + 6912 m^4 \pi^3 + 27 648 m^3 \pi^4 - 13 824 m^4 \pi^4 - 10 368 m^3 \pi^5 + 10 800 m^4 \pi^5 + 1728 m^3 \pi^6 - 4104 m^4 \pi^6 - 108 m^3 \pi^7 + 756 m^4 \pi^7 - 54 m^3 \pi^8 \right)^2} \right)^{1/3} \right) +$$

$$\left(6 \times 2^{1/3} m^3 \pi^5 \right) / \left(\left(-32 - 8 m^3 + 16 \pi + 12 m^3 \pi - 2 \pi^2 - 6 m^3 \pi^2 + m^3 \pi^3 \right) \right.$$

$$\left. \left(-27 648 m^3 \pi^3 + 6912 m^4 \pi^3 + 27 648 m^3 \pi^4 - 13 824 m^4 \pi^4 - 10 368 m^3 \pi^5 + 10 800 m^4 \pi^5 + 1728 m^3 \pi^6 - 4104 m^4 \pi^6 - 108 m^3 \pi^7 + 756 m^4 \pi^7 - 54 m^3 \pi^8 + \sqrt{4 \left(576 m^3 \pi^2 - 576 m^3 \pi^3 + 180 m^3 \pi^4 - 18 m^3 \pi^5 \right)^3 + \left(-27 648 m^3 \pi^3 + 6912 m^4 \pi^3 + 27 648 m^3 \pi^4 - 13 824 m^4 \pi^4 - 10 368 m^3 \pi^5 + 10 800 m^4 \pi^5 + 1728 m^3 \pi^6 - 4104 m^4 \pi^6 - 108 m^3 \pi^7 + 756 m^4 \pi^7 - 54 m^3 \pi^8 \right)^2} \right)^{1/3} \right)$$

$$\begin{aligned}
& 10800 m^3 \pi^5 + 1728 m^3 \pi^6 - 4104 m^3 \pi^6 - 108 m^3 \pi^7 + 756 m^3 \pi^7 - 54 m^3 \pi^8 + \\
& \sqrt{\left(4 (576 m^3 \pi^2 - 576 m^3 \pi^3 + 180 m^3 \pi^4 - 18 m^3 \pi^5)^3 + (-27 648 m^3 \pi^3 + \right. \\
& \quad 6912 m^3 \pi^3 + 27 648 m^3 \pi^4 - 13 824 m^3 \pi^4 - 10 368 m^3 \pi^5 + 10 800 m^3 \pi^5 + \\
& \quad \left. 1728 m^3 \pi^6 - 4104 m^3 \pi^6 - 108 m^3 \pi^7 + 756 m^3 \pi^7 - 54 m^3 \pi^8)^2\right)^{1/3}} - \\
& (3 \times 2^{1/3} m^3 \pi^5) / \left((-32 - 8 m^3 + 16 \pi + 12 m^3 \pi - 2 \pi^2 - 6 m^3 \pi^2 + m^3 \pi^3) \right. \\
& \quad \left. (-27 648 m^3 \pi^3 + 6912 m^3 \pi^3 + 27 648 m^3 \pi^4 - 13 824 m^3 \pi^4 - 10 368 m^3 \pi^5 + \right. \\
& \quad 10 800 m^3 \pi^5 + 1728 m^3 \pi^6 - 4104 m^3 \pi^6 - 108 m^3 \pi^7 + 756 m^3 \pi^7 - 54 m^3 \pi^8 + \\
& \quad \left. \sqrt{\left(4 (576 m^3 \pi^2 - 576 m^3 \pi^3 + 180 m^3 \pi^4 - 18 m^3 \pi^5)^3 + (-27 648 m^3 \pi^3 + \right. \right. \\
& \quad \quad 6912 m^3 \pi^3 + 27 648 m^3 \pi^4 - 13 824 m^3 \pi^4 - 10 368 m^3 \pi^5 + 10 800 m^3 \pi^5 + \\
& \quad \quad \left. \left. 1728 m^3 \pi^6 - 4104 m^3 \pi^6 - 108 m^3 \pi^7 + 756 m^3 \pi^7 - 54 m^3 \pi^8)^2\right)^{1/3}}\right) + \\
& (3 i 2^{1/3} \sqrt{3} m^3 \pi^5) / \left((-32 - 8 m^3 + 16 \pi + 12 m^3 \pi - 2 \pi^2 - 6 m^3 \pi^2 + m^3 \pi^3) \right. \\
& \quad \left. (-27 648 m^3 \pi^3 + 6912 m^3 \pi^3 + 27 648 m^3 \pi^4 - 13 824 m^3 \pi^4 - 10 368 m^3 \pi^5 + \right. \\
& \quad 10 800 m^3 \pi^5 + 1728 m^3 \pi^6 - 4104 m^3 \pi^6 - 108 m^3 \pi^7 + 756 m^3 \pi^7 - 54 m^3 \pi^8 + \\
& \quad \left. \sqrt{\left(4 (576 m^3 \pi^2 - 576 m^3 \pi^3 + 180 m^3 \pi^4 - 18 m^3 \pi^5)^3 + (-27 648 m^3 \pi^3 + \right. \right. \\
& \quad \quad 6912 m^3 \pi^3 + 27 648 m^3 \pi^4 - 13 824 m^3 \pi^4 - 10 368 m^3 \pi^5 + 10 800 m^3 \pi^5 + \\
& \quad \quad \left. \left. 1728 m^3 \pi^6 - 4104 m^3 \pi^6 - 108 m^3 \pi^7 + 756 m^3 \pi^7 - 54 m^3 \pi^8)^2\right)^{1/3}}\right) - \\
& (-27 648 m^3 \pi^3 + 6912 m^3 \pi^3 + 27 648 m^3 \pi^4 - 13 824 m^3 \pi^4 - 10 368 m^3 \pi^5 + \\
& \quad 10 800 m^3 \pi^5 + 1728 m^3 \pi^6 - 4104 m^3 \pi^6 - 108 m^3 \pi^7 + 756 m^3 \pi^7 - 54 m^3 \pi^8 + \\
& \quad \left. \sqrt{\left(4 (576 m^3 \pi^2 - 576 m^3 \pi^3 + 180 m^3 \pi^4 - 18 m^3 \pi^5)^3 + (-27 648 m^3 \pi^3 + \right. \right. \\
& \quad \quad 6912 m^3 \pi^3 + 27 648 m^3 \pi^4 - 13 824 m^3 \pi^4 - 10 368 m^3 \pi^5 + 10 800 m^3 \pi^5 + \\
& \quad \quad \left. \left. 1728 m^3 \pi^6 - 4104 m^3 \pi^6 - 108 m^3 \pi^7 + 756 m^3 \pi^7 - 54 m^3 \pi^8)^2\right)^{1/3}}\right) / \\
& (6 \times 2^{1/3} (-32 - 8 m^3 + 16 \pi + 12 m^3 \pi - 2 \pi^2 - 6 m^3 \pi^2 + m^3 \pi^3)) - \\
& (i (-27 648 m^3 \pi^3 + 6912 m^3 \pi^3 + 27 648 m^3 \pi^4 - 13 824 m^3 \pi^4 - 10 368 m^3 \pi^5 + \\
& \quad 10 800 m^3 \pi^5 + 1728 m^3 \pi^6 - 4104 m^3 \pi^6 - 108 m^3 \pi^7 + 756 m^3 \pi^7 - 54 m^3 \pi^8 + \\
& \quad \left. \sqrt{\left(4 (576 m^3 \pi^2 - 576 m^3 \pi^3 + 180 m^3 \pi^4 - 18 m^3 \pi^5)^3 + (-27 648 m^3 \pi^3 + \right. \right. \\
& \quad \quad 6912 m^3 \pi^3 + 27 648 m^3 \pi^4 - 13 824 m^3 \pi^4 - 10 368 m^3 \pi^5 + 10 800 m^3 \pi^5 + \\
& \quad \quad \left. \left. 1728 m^3 \pi^6 - 4104 m^3 \pi^6 - 108 m^3 \pi^7 + 756 m^3 \pi^7 - 54 m^3 \pi^8)^2\right)^{1/3}}\right) / \\
& \left. \left(2 \times 2^{1/3} \sqrt{3} (-32 - 8 m^3 + 16 \pi + 12 m^3 \pi - 2 \pi^2 - 6 m^3 \pi^2 + m^3 \pi^3) \right) \right\}, \\
& \left\{ \alpha \rightarrow \sqrt{\left(-\frac{4 m^3 \pi}{-32 - 8 m^3 + 16 \pi + 12 m^3 \pi - 2 \pi^2 - 6 m^3 \pi^2 + m^3 \pi^3} + \right. \right. \\
& \quad \frac{4 m^3 \pi^2}{-32 - 8 m^3 + 16 \pi + 12 m^3 \pi - 2 \pi^2 - 6 m^3 \pi^2 + m^3 \pi^3} - \\
& \quad \left. \frac{m^3 \pi^3}{-32 - 8 m^3 + 16 \pi + 12 m^3 \pi - 2 \pi^2 - 6 m^3 \pi^2 + m^3 \pi^3} + \right. \\
& \quad \left. (96 \times 2^{1/3} m^3 \pi^2) / \right. \\
& \quad \left. \left((-32 - 8 m^3 + 16 \pi + 12 m^3 \pi - 2 \pi^2 - 6 m^3 \pi^2 + m^3 \pi^3) \right. \right. \\
& \quad \left. \left. (-27 648 m^3 \pi^3 + 6912 m^3 \pi^3 + 27 648 m^3 \pi^4 - 13 824 m^3 \pi^4 - 10 368 m^3 \pi^5 + \right. \right. \\
& \quad \quad 10 800 m^3 \pi^5 + 1728 m^3 \pi^6 - 4104 m^3 \pi^6 - 108 m^3 \pi^7 + 756 m^3 \pi^7 - 54 m^3 \pi^8 + \\
& \quad \quad \left. \sqrt{\left(4 (576 m^3 \pi^2 - 576 m^3 \pi^3 + 180 m^3 \pi^4 - 18 m^3 \pi^5)^3 + (-27 648 m^3 \pi^3 + \right. \right. \\
& \quad \quad \quad 6912 m^3 \pi^3 + 27 648 m^3 \pi^4 - 13 824 m^3 \pi^4 - 10 368 m^3 \pi^5 + 10 800 m^3 \pi^5 + \\
& \quad \quad \quad \left. \left. 1728 m^3 \pi^6 - 4104 m^3 \pi^6 - 108 m^3 \pi^7 + 756 m^3 \pi^7 - 54 m^3 \pi^8)^2\right)^{1/3}}\right) - \\
& \quad \left. \left. (96 i 2^{1/3} \sqrt{3} m^3 \pi^2) / \left((-32 - 8 m^3 + 16 \pi + 12 m^3 \pi - 2 \pi^2 - 6 m^3 \pi^2 + m^3 \pi^3) \right) \right) \right\}
\end{aligned}$$

$$\begin{aligned}
 & \left(3 \sqrt[3]{3} m^3 \pi^5 \right) / \left((-32 - 8 m^3 + 16 \pi + 12 m^3 \pi - 2 \pi^2 - 6 m^3 \pi^2 + m^3 \pi^3) \right. \\
 & \left. (-27 648 m^3 \pi^3 + 6912 m^3 \pi^3 + 27 648 m^3 \pi^4 - 13 824 m^3 \pi^4 - 10 368 m^3 \pi^5 + \right. \\
 & \quad 10 800 m^3 \pi^5 + 1728 m^3 \pi^6 - 4104 m^3 \pi^6 - 108 m^3 \pi^7 + 756 m^3 \pi^7 - 54 m^3 \pi^8 + \\
 & \quad \left. \sqrt{4 (576 m^3 \pi^2 - 576 m^3 \pi^3 + 180 m^3 \pi^4 - 18 m^3 \pi^5)^3 + (-27 648 m^3 \pi^3 + \right. \\
 & \quad \quad 6912 m^3 \pi^3 + 27 648 m^3 \pi^4 - 13 824 m^3 \pi^4 - 10 368 m^3 \pi^5 + 10 800 m^3 \pi^5 + \\
 & \quad \quad \left. 1728 m^3 \pi^6 - 4104 m^3 \pi^6 - 108 m^3 \pi^7 + 756 m^3 \pi^7 - 54 m^3 \pi^8)^2} \right)^{1/3} - \\
 & \left(-27 648 m^3 \pi^3 + 6912 m^3 \pi^3 + 27 648 m^3 \pi^4 - 13 824 m^3 \pi^4 - 10 368 m^3 \pi^5 + \right. \\
 & \quad 10 800 m^3 \pi^5 + 1728 m^3 \pi^6 - 4104 m^3 \pi^6 - 108 m^3 \pi^7 + 756 m^3 \pi^7 - 54 m^3 \pi^8 + \\
 & \quad \left. \sqrt{4 (576 m^3 \pi^2 - 576 m^3 \pi^3 + 180 m^3 \pi^4 - 18 m^3 \pi^5)^3 + (-27 648 m^3 \pi^3 + \right. \\
 & \quad \quad 6912 m^3 \pi^3 + 27 648 m^3 \pi^4 - 13 824 m^3 \pi^4 - 10 368 m^3 \pi^5 + 10 800 m^3 \pi^5 + \\
 & \quad \quad \left. 1728 m^3 \pi^6 - 4104 m^3 \pi^6 - 108 m^3 \pi^7 + 756 m^3 \pi^7 - 54 m^3 \pi^8)^2} \right)^{1/3} / \\
 & \left(6 \times 2^{1/3} (-32 - 8 m^3 + 16 \pi + 12 m^3 \pi - 2 \pi^2 - 6 m^3 \pi^2 + m^3 \pi^3) \right) + \\
 & \left(i \left(-27 648 m^3 \pi^3 + 6912 m^3 \pi^3 + 27 648 m^3 \pi^4 - 13 824 m^3 \pi^4 - 10 368 m^3 \pi^5 + \right. \right. \\
 & \quad 10 800 m^3 \pi^5 + 1728 m^3 \pi^6 - 4104 m^3 \pi^6 - 108 m^3 \pi^7 + 756 m^3 \pi^7 - 54 m^3 \pi^8 + \\
 & \quad \left. \sqrt{4 (576 m^3 \pi^2 - 576 m^3 \pi^3 + 180 m^3 \pi^4 - 18 m^3 \pi^5)^3 + (-27 648 m^3 \pi^3 + \right. \\
 & \quad \quad 6912 m^3 \pi^3 + 27 648 m^3 \pi^4 - 13 824 m^3 \pi^4 - 10 368 m^3 \pi^5 + 10 800 m^3 \pi^5 + \\
 & \quad \quad \left. 1728 m^3 \pi^6 - 4104 m^3 \pi^6 - 108 m^3 \pi^7 + 756 m^3 \pi^7 - 54 m^3 \pi^8)^2} \right)^{1/3} \left. \right) / \\
 & \left. \left(2 \times 2^{1/3} \sqrt{3} (-32 - 8 m^3 + 16 \pi + 12 m^3 \pi - 2 \pi^2 - 6 m^3 \pi^2 + m^3 \pi^3) \right) \right\}
 \end{aligned}$$

Manual computation gives closed form expressions for the estimators of the parameters.

Asymptotic distribution of $\hat{\mu}$, $(\hat{\sigma})^2$, $\hat{\alpha}$.

Direct approach. A two-step procedure.

1. Find the joint asymptotic distribution of the sample mean, sample variance, and the sample skewness. (3-dimensional Δ -theorem).
2. Use the 3-dimensional Δ -theorem again to find the asymptotic distribution of the estimators.

Step 1.

```

Σ = Table[M[i + j] - M[i] M[j], {i, 1, 3}, {j, 1, 3}];
(* Variance matrix of (EX, EX2, EX3) *)

```

```

g[a_, b_, c_] = {a, b - a2,  $\frac{c - 3 a b + 2 a^3}{(b - a^2)^{3/2}}$ };

```

```

(* Function that takes the sample averages of X, X2,
X3 to the sample mean, sample variance, and sample skewness *)

```

```

J1 = D[g[a, b, c], {{a, b, c}}] /. {a → M[1], b → M[2], c → M[3]} // Simplify;

```

```

V0 = J1.Σ.Transpose[J1] // Simplify;

```

```

MatrixForm[V0] (* n AVar(sample mean, sample variance, sample skewness) *)

```

$$\begin{pmatrix}
 \frac{(\pi - 2\alpha^2 + \pi\alpha^2)\sigma^2}{\pi(1 + \alpha^2)} & -\frac{\sqrt{2}(-4 + \pi)\alpha^3\sigma^3}{\pi^{3/2}(1 + \alpha^2)^{3/2}} \\
 -\frac{\sqrt{2}(-4 + \pi)\alpha^3\sigma^3}{\pi^{3/2}(1 + \alpha^2)^{3/2}} & \frac{2(-4\pi\alpha^2 - 8\alpha^4 + \pi^2(1 + \alpha^2)^2)\sigma^4}{\pi^2(1 + \alpha^2)^2} \\
 \frac{\sqrt{\pi}\alpha^4\sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}(-8(3 + 2\alpha^2) + \pi(8 + 5\alpha^2))\sigma}{(\pi - 2\alpha^2 + \pi\alpha^2)^3} & \frac{\sqrt{2}\alpha^3\sqrt{1 + \alpha^2}\left(\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}\right)^{3/2}(-3\pi^2(1 + \alpha^2) + 16\alpha^2(3 + 2\alpha^2) - 2\pi(-6 + 2\alpha^2 + 5\alpha^4))\sigma^2}{(\pi - 2\alpha^2 + \pi\alpha^2)^4}
 \end{pmatrix}$$

Check: what does the computation give for $\alpha=0$? (This is the normal distribution)

`V0 /. $\alpha \rightarrow 0$ // MatrixForm`

$$\begin{pmatrix} \sigma^2 & 0 & 0 \\ 0 & 2\sigma^4 & 0 \\ 0 & 0 & 6 \end{pmatrix}$$

Step 2.

$$\delta[a_, b_, c_] = \frac{c^{1/3}}{\sqrt{\left(\frac{2}{\pi} \left(c^{2/3} + \left(\frac{4-\pi}{2}\right)^{2/3}\right)\right)}};$$

`h[a_, b_, c_] =`

$$\left\{ a - \sqrt{\left(\frac{2}{\pi}\right) \delta[a, b, c]} \sqrt{\left(\frac{b}{1 - \frac{2}{\pi} \delta[a, b, c]^2}\right)}, \frac{b}{1 - \frac{2}{\pi} \delta[a, b, c]^2}, \frac{\delta[a, b, c]}{\sqrt{(1 - \delta[a, b, c]^2)}} \right\};$$

(* Function that takes the sample mean, variance, and skewness to the estimators *)

`J2 = D[h[a, b, c], {{a, b, c}}] /. {a → M[1], b → CM[2], c → $\frac{CM[3]}{CM[2]^{3/2}}$ } // Simplify;`

(* The Jacobian of function h at the population mean, variance, and skewness *)

`V = J2.V0.Transpose[J2] // Simplify;`

`V // MatrixForm (* Finally, n * the asymptotic variance matrix of our estimators *)`

`V`

$$\frac{9(\pi-2\alpha^2+\pi\alpha^2)}{1+\alpha^2} + \frac{9 \left(\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3} (-4\pi\alpha^2-8\alpha^4+\pi^2(1+\alpha^2)^2)}{(1+\alpha^2)(\pi-2\alpha^2+\pi\alpha^2)} + \frac{18(-4+\pi)\alpha^3 \left(\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{1/3}}{(1+\alpha^2)^{3/2}} \sqrt{\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2}}^{2/3} + \frac{24\pi\alpha(3+2\alpha^2) \left(\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{1/3}}{(1+\alpha^2)^{3/2}}$$

$$\sqrt{2} \frac{6\pi\alpha \left(\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3} (-8(3+2\alpha^2)+\pi(8+5\alpha^2))}{(-4+\pi)(1+\alpha^2)^{3/2}} + \frac{9(-4+\pi)\alpha^3 \left(\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3}}{(1+\alpha^2)^{3/2}} + \frac{3 \left(\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{1/3} \sqrt{1+2\alpha^2}}{(1+\alpha^2)^{3/2}}$$

$$\left\{ \frac{1}{9\pi} \left[\frac{9(\pi - 2\alpha^2 + \pi\alpha^2)}{1 + \alpha^2} + \frac{9 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3} (-4\pi\alpha^2 - 8\alpha^4 + \pi^2(1 + \alpha^2)^2)}{(1 + \alpha^2)(\pi - 2\alpha^2 + \pi\alpha^2)} + \right. \right.$$

$$\left. \left. 18(-4 + \pi)\alpha^3 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{1/3} \sqrt{1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3}} \right] \right\} /$$

$$\left((1 + \alpha^2)^{3/2} \sqrt{\frac{(\pi - 2\alpha^2 + \pi\alpha^2) \left(1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3} \right)}{1 + \alpha^2}} \right) -$$

$$\left(24\pi\alpha(3 + 2\alpha^2) \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{1/3} \sqrt{1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3}} \right) /$$

$$\left((-4 + \pi)(1 + \alpha^2)^{3/2} \sqrt{\frac{(\pi - 2\alpha^2 + \pi\alpha^2) \left(1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3} \right)}{1 + \alpha^2}} \right) +$$

$$\left(3\pi^2\alpha(8 + 5\alpha^2) \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{1/3} \sqrt{1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3}} \right) /$$

$$\left((-4 + \pi) (1 + \alpha^2)^{3/2} \sqrt{\frac{(\pi - 2\alpha^2 + \pi\alpha^2) \left(1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3}}{1 + \alpha^2}} \right)} + \right.$$

$$\left. \left(3\pi\alpha \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{1/3} (-8(3 + 2\alpha^2) + \pi(8 + 5\alpha^2)) \right) \right)$$

$$\sqrt{1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3}} \Big/$$

$$\left((-4 + \pi) (1 + \alpha^2)^{3/2} \sqrt{\frac{(\pi - 2\alpha^2 + \pi\alpha^2) \left(1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3}}{1 + \alpha^2}} \right)} + \right.$$

$$\left. \left(6\pi \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3} (3\pi^2(1 + \alpha^2) - 16\alpha^2(3 + 2\alpha^2) + 2\pi(-6 + 2\alpha^2 + 5\alpha^4)) \right) \right) \Big/$$

$$((-4 + \pi) (1 + \alpha^2) (\pi - 2\alpha^2 + \pi\alpha^2)) +$$

$$\left(\pi^2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3} (6\pi^3(1 + \alpha^2)^5 - 32\alpha^6(3 + 2\alpha^2)^2 + \right.$$

$$\left. 4\pi\alpha^4(6 + 48\alpha^2 + 65\alpha^4 + 23\alpha^6) - \pi^2\alpha^2(60 + 168\alpha^2 + 209\alpha^4 + 136\alpha^6 + 35\alpha^8) \right) \Big/$$

$$\left. \left((-4 + \pi)^2 \alpha^6 (1 + \alpha^2) (\pi - 2\alpha^2 + \pi\alpha^2) \right) \right\} \alpha^2, \frac{1}{9 (-4 + \pi) \pi^{3/2} (1 + \alpha^2) (\pi - 2\alpha^2 + \pi\alpha^2)^2}$$

$$\sqrt{2} \left(-3 (\pi - 2\alpha^2 + \pi\alpha^2) \sqrt{\frac{(\pi - 2\alpha^2 + \pi\alpha^2) \left(1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3}}{1 + \alpha^2}} \right)} \right)$$

$$\left(3 (4 - \pi) \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{1/3} \right)$$

$$\left(4\pi\alpha^2 + 8\alpha^4 - \pi^2 (1 + \alpha^2)^2 \right) \sqrt{1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3}} +$$

$$3 (-4 + \pi)^2 \alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{(\pi - 2\alpha^2 + \pi\alpha^2) \left(1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3}}{1 + \alpha^2}} \right)} +$$

$$\pi \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{1/3} \sqrt{1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3}}$$

$$\left. \begin{aligned}
& \left(3 \pi^2 (1 + \alpha^2) - 16 \alpha^2 (3 + 2 \alpha^2) + 2 \pi (-6 + 2 \alpha^2 + 5 \alpha^4) \right) + \\
& \frac{1}{\alpha^3 \sqrt{\frac{\pi - 2 \alpha^2 + \pi \alpha^2}{1 + \alpha^2}}} 2 \pi \left[- \frac{3 \alpha^7 (\pi - 2 \alpha^2 + \pi \alpha^2) (-8 (3 + 2 \alpha^2) + \pi (8 + 5 \alpha^2))}{(1 + \alpha^2) \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2 \alpha^2 + \pi \alpha^2}{1 + \alpha^2}}}{(\pi - 2 \alpha^2 + \pi \alpha^2)^2} \right)^{1/3}} \right. \\
& \left. \left(3 \alpha^6 \sqrt{\left(\frac{1}{1 + \alpha^2} (\pi - 2 \alpha^2 + \pi \alpha^2) \left(1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2 \alpha^2 + \pi \alpha^2}{1 + \alpha^2}}}{(\pi - 2 \alpha^2 + \pi \alpha^2)^2} \right)^{2/3} \right) \right)} \right) \right. \\
& \left. \left(3 \pi^2 (1 + \alpha^2) - 16 \alpha^2 (3 + 2 \alpha^2) + 2 \pi (-6 + 2 \alpha^2 + 5 \alpha^4) \right) \right] / \\
& \left(\sqrt{1 + \alpha^2} \sqrt{\left(1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2 \alpha^2 + \pi \alpha^2}{1 + \alpha^2}}}{(\pi - 2 \alpha^2 + \pi \alpha^2)^2} \right)^{2/3} \right)} \right) - \\
& \left(\pi \sqrt{\left(\frac{1}{1 + \alpha^2} (\pi - 2 \alpha^2 + \pi \alpha^2) \left(1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2 \alpha^2 + \pi \alpha^2}{1 + \alpha^2}}}{(\pi - 2 \alpha^2 + \pi \alpha^2)^2} \right)^{2/3} \right) \right)} \right) \\
& \left(6 \pi^3 (1 + \alpha^2)^5 - 32 \alpha^6 (3 + 2 \alpha^2)^2 + 4 \pi \alpha^4 (6 + 48 \alpha^2 + 65 \alpha^4 + 23 \alpha^6) - \right. \\
& \left. \pi^2 \alpha^2 (60 + 168 \alpha^2 + 209 \alpha^4 + 136 \alpha^6 + 35 \alpha^8) \right) /
\end{aligned} \right)$$

$$\left((-4 + \pi) \sqrt{1 + \alpha^2} \sqrt{1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3}} \right)^3,$$

$$- \left(\pi \left(6\alpha^4 (\pi - 2\alpha^2 + \pi\alpha^2)^2 \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}} (-8(3 + 2\alpha^2) + \pi(8 + 5\alpha^2)) + \right. \right.$$

$$\left. \left. 6\alpha^6 \sqrt{\left(\frac{1}{1 + \alpha^2} (\pi - 2\alpha^2 + \pi\alpha^2) \left(1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3} \right) \right)} \right) \right)$$

$$\left. \left. \left(3\pi^2 (1 + \alpha^2) - 16\alpha^2 (3 + 2\alpha^2) + 2\pi (-6 + 2\alpha^2 + 5\alpha^4) \right) \right) / \right.$$

$$\left. \left(\left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3} \sqrt{1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3}} \right) + \right.$$

$$\left. \left(2\pi \sqrt{\left(\frac{1}{1 + \alpha^2} (\pi - 2\alpha^2 + \pi\alpha^2) \left(1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3} \right) \right)} \right) \right)$$

$$\left. \left(6\pi^3 (1 + \alpha^2)^5 - 32\alpha^6 (3 + 2\alpha^2)^2 + 4\pi\alpha^4 (6 + 48\alpha^2 + 65\alpha^4 + 23\alpha^6) - \right. \right.$$

$$\left. \left. \pi^2\alpha^2 (60 + 168\alpha^2 + 209\alpha^4 + 136\alpha^6 + 35\alpha^8) \right) \right) /$$

$$\left((-4 + \pi) \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3} \sqrt{1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3}} \right) \sigma /$$

$$\left(18 (4 - \pi)^{1/3} (\pi - 2\alpha^2 + \pi\alpha^2)^5 \left(- \frac{(-4 + \pi) \alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3} \right)$$

$$\sqrt{2 + 4 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3}}$$

$$\left(-1 - 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3} + \pi \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3} \right)$$

$$\left(1 - \frac{\pi \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3}}{1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3}} \right) \},$$

$$\left\{ \frac{1}{9 \pi^{3/2}} \sqrt{2} \left(\left(6 \pi \alpha \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3} (-8 (3 + 2\alpha^2) + \pi (8 + 5\alpha^2)) \right) \right) /$$

$$\left((-4 + \pi) (1 + \alpha^2)^{3/2} \right) - \frac{9 (-4 + \pi) \alpha^3 \left(1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi \alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi \alpha^2)^2} \right)^{2/3} \right)}{(1 + \alpha^2)^{3/2}} -$$

$$\left(3 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi \alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi \alpha^2)^2} \right)^{1/3} \sqrt{1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi \alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi \alpha^2)^2} \right)^{2/3}} \right)$$

$$\left(3 (-4\pi \alpha^2 - 8\alpha^4 + \pi^2 (1 + \alpha^2)^2) \left(1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi \alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi \alpha^2)^2} \right)^{2/3} \right) \right) +$$

$$\frac{1}{-4 + \pi} 2\pi \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi \alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi \alpha^2)^2} \right)^{2/3}$$

$$\left(3\pi^2 (1 + \alpha^2) - 16\alpha^2 (3 + 2\alpha^2) + 2\pi (-6 + 2\alpha^2 + 5\alpha^4) \right) \Bigg/$$

$$\left((1 + \alpha^2)^2 \sqrt{\frac{(\pi - 2\alpha^2 + \pi \alpha^2) \left(1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi \alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi \alpha^2)^2} \right)^{2/3}}{1 + \alpha^2}} \right)} \right) +$$

$$\left(\pi \sqrt{\frac{(\pi - 2\alpha^2 + \pi \alpha^2) \left(1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi \alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi \alpha^2)^2} \right)^{2/3}}{1 + \alpha^2}} \right)}$$

$$\begin{aligned}
 & \left(3 \alpha^3 \sqrt{1 + \alpha^2} \left(\frac{\pi - 2 \alpha^2 + \pi \alpha^2}{1 + \alpha^2} \right)^{3/2} \left(1 + 2 \frac{\left(\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2 \alpha^2 + \pi \alpha^2}{1 + \alpha^2}} \right)^{2/3}}{(\pi - 2 \alpha^2 + \pi \alpha^2)^2} \right) \right) \left(-3 \pi^2 (1 + \alpha^2) + \right. \\
 & \quad \left. 16 \alpha^2 (3 + 2 \alpha^2) - 2 \pi (-6 + 2 \alpha^2 + 5 \alpha^4) \right) - \left(2 \pi (6 \pi^3 (1 + \alpha^2)^5 - 32 \alpha^6 (3 + 2 \alpha^2)^2 + 4 \right. \\
 & \quad \left. \pi \alpha^4 (6 + 48 \alpha^2 + 65 \alpha^4 + 23 \alpha^6) - \pi^2 \alpha^2 (60 + 168 \alpha^2 + 209 \alpha^4 + 136 \alpha^6 + 35 \alpha^8) \right) \Bigg) / \\
 & \left((-4 + \pi) (1 + \alpha^2) \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2 \alpha^2 + \pi \alpha^2}{1 + \alpha^2}}}{(\pi - 2 \alpha^2 + \pi \alpha^2)^2} \right)^{1/3} \right) \Bigg) / \left((-4 + \pi) (\pi - 2 \alpha^2 + \pi \alpha^2)^4 \right) \\
 & \left(\frac{\left(\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2 \alpha^2 + \pi \alpha^2}{1 + \alpha^2}} \right)^{2/3}}{(\pi - 2 \alpha^2 + \pi \alpha^2)^2} \sqrt{1 + 2 \frac{\left(\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2 \alpha^2 + \pi \alpha^2}{1 + \alpha^2}} \right)^{2/3}}{(\pi - 2 \alpha^2 + \pi \alpha^2)^2}} \right) \Bigg) \alpha^3, \\
 & \frac{1}{9 \pi^2 (1 + \alpha^2)^2} \left(3 \left(1 + 2 \frac{\left(\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2 \alpha^2 + \pi \alpha^2}{1 + \alpha^2}} \right)^{2/3}}{(\pi - 2 \alpha^2 + \pi \alpha^2)^2} \right) \right) \\
 & \left(3 (-4 \pi \alpha^2 - 8 \alpha^4 + \pi^2 (1 + \alpha^2)^2) \left(1 + 2 \frac{\left(\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2 \alpha^2 + \pi \alpha^2}{1 + \alpha^2}} \right)^{2/3}}{(\pi - 2 \alpha^2 + \pi \alpha^2)^2} \right) \right) + \frac{1}{-4 + \pi} 2 \pi \\
 & \left(\frac{\left(\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2 \alpha^2 + \pi \alpha^2}{1 + \alpha^2}} \right)^{2/3}}{(\pi - 2 \alpha^2 + \pi \alpha^2)^2} (3 \pi^2 (1 + \alpha^2) - 16 \alpha^2 (3 + 2 \alpha^2) + 2 \pi (-6 + 2 \alpha^2 + 5 \alpha^4)) \right) - \\
 & \left(2 \pi (1 + \alpha^2) \left(3 \alpha^3 \sqrt{1 + \alpha^2} \left(\frac{\pi - 2 \alpha^2 + \pi \alpha^2}{1 + \alpha^2} \right)^{3/2} \left(1 + 2 \frac{\left(\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2 \alpha^2 + \pi \alpha^2}{1 + \alpha^2}} \right)^{2/3}}{(\pi - 2 \alpha^2 + \pi \alpha^2)^2} \right) \right) \right) \\
 & \quad \left(-3 \pi^2 (1 + \alpha^2) + 16 \alpha^2 (3 + 2 \alpha^2) - 2 \pi (-6 + 2 \alpha^2 + 5 \alpha^4) \right) - \\
 & \quad \left(2 \pi (6 \pi^3 (1 + \alpha^2)^5 - 32 \alpha^6 (3 + 2 \alpha^2)^2 + 4 \pi \alpha^4 (6 + 48 \alpha^2 + 65 \alpha^4 + 23 \alpha^6) - \pi^2 \right)
 \end{aligned}$$

$$\begin{aligned}
 & \alpha^2 (60 + 168 \alpha^2 + 209 \alpha^4 + 136 \alpha^6 + 35 \alpha^8) \Big) \Big) \Big) / \\
 & \left((-4 + \pi) (1 + \alpha^2) \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{1/3} \right) \Big) \Big) \Big) / \\
 & \left((-4 + \pi) (\pi - 2\alpha^2 + \pi\alpha^2)^3 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{1/3} \right) \Big) \Big) \sigma^4, \\
 & - \left(\sqrt{\pi} \left(3\alpha^3 \sqrt{1 + \alpha^2} \left(\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2} \right)^{3/2} \left(1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3} \right) \right) \right) \\
 & \left(-3\pi^2 (1 + \alpha^2) + 16\alpha^2 (3 + 2\alpha^2) - 2\pi (-6 + 2\alpha^2 + 5\alpha^4) \right) - \\
 & \left(2\pi (6\pi^3 (1 + \alpha^2)^5 - 32\alpha^6 (3 + 2\alpha^2)^2 + 4\pi\alpha^4 (6 + 48\alpha^2 + 65\alpha^4 + 23\alpha^6) - \right. \\
 & \left. \pi^2\alpha^2 (60 + 168\alpha^2 + 209\alpha^4 + 136\alpha^6 + 35\alpha^8) \right) \Big) \Big) / \\
 & \left((-4 + \pi) (1 + \alpha^2) \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{1/3} \right) \Big) \Big) \sigma^2 / \\
 & \left(9(4 - \pi)^{1/3} (\pi - 2\alpha^2 + \pi\alpha^2)^4 \left(- \frac{(-4 + \pi) \alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3} \right) \\
 & \sqrt{1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2\alpha^2 + \pi\alpha^2}{1 + \alpha^2}}}{(\pi - 2\alpha^2 + \pi\alpha^2)^2} \right)^{2/3}}
 \end{aligned}$$

$$\left(-1 - 2 \left(\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3} + \pi \left(\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3} \right)$$

$$\sqrt{1 - \frac{\pi \left(\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3}}{1 + 2 \left(\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3}}},$$

$$\left\{ \pi \left[- \left(3\alpha^4 (1+\alpha^2)^2 \left(\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2} \right)^{3/2} (-8(3+2\alpha^2) + \pi(8+5\alpha^2)) \right) \right] \right\}$$

$$\left(\sqrt{1 + 2 \left(\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3}} \right) -$$

$$(3\alpha^6 (3\pi^2 (1+\alpha^2) - 16\alpha^2 (3+2\alpha^2) + 2\pi(-6+2\alpha^2+5\alpha^4))) /$$

$$\left(\left(\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3} \sqrt{\frac{(\pi-2\alpha^2+\pi\alpha^2) \left(1 + 2 \left(\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3}}{1+\alpha^2}} \right)} + \right)$$

$$(\pi(-6\pi^3(1+\alpha^2)^5 + 32\alpha^6(3+2\alpha^2)^2 - 4\pi\alpha^4(6+48\alpha^2+65\alpha^4+23\alpha^6) + \pi^2\alpha^2$$

$$(60 + 168\alpha^2 + 209\alpha^4 + 136\alpha^6 + 35\alpha^8))) / \left((-4 + \pi) \left(\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3} \right)$$

$$\sqrt{\frac{(\pi - 2\alpha^2 + \pi\alpha^2) \left(1 + 2 \left(\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3} \right)}{1+\alpha^2}} \left| \sigma \right| /$$

$$\left(9(4-\pi)^{1/3} (1+\alpha^2) (\pi-2\alpha^2+\pi\alpha^2)^4 \left(-\frac{(-4+\pi) \alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3} \right)$$

$$\left(-1 - 2 \left(\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3} + \pi \left(\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3} \right)$$

$$\sqrt{2 - \frac{2\pi \left(\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3}}{1 + 2 \left(\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3}}},$$

$$- \left(\left(\sqrt{\pi} \left(192\alpha^5 (3+2\alpha^2) \left(-\alpha + \frac{\alpha^3}{(\pi-2\alpha^2+\pi\alpha^2) \left(\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3}} \right) \right) \right) \right)$$

$$3\pi^3 (1+\alpha^2) \left(4 + 12\alpha^2 + 12\alpha^4 + 4\alpha^6 + \frac{3\alpha^6}{(\pi-2\alpha^2+\pi\alpha^2) \left(\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3}} \right) -$$

$$\begin{aligned}
& 8 \pi \alpha^3 \left(18 \alpha - 12 \alpha^3 - 19 \alpha^5 - \frac{18 \alpha^3}{(\pi - 2 \alpha^2 + \pi \alpha^2) \left(\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3}} + \right. \\
& \left. \frac{24 \alpha^5}{(\pi - 2 \alpha^2 + \pi \alpha^2) \left(\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3}} + \frac{27 \alpha^7}{(\pi - 2 \alpha^2 + \pi \alpha^2) \left(\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3}} - \right. \\
& \left. 2 \pi^2 \alpha^2 \left(48 + 72 \alpha^2 + 56 \alpha^4 + 23 \alpha^6 + \frac{36 \alpha^4}{(\pi - 2 \alpha^2 + \pi \alpha^2) \left(\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3}} + \right. \right. \\
& \left. \left. \frac{12 \alpha^6}{(\pi - 2 \alpha^2 + \pi \alpha^2) \left(\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3}} - \frac{15 \alpha^8}{(\pi - 2 \alpha^2 + \pi \alpha^2) \left(\frac{\alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}}}{(\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3}} \right) \right) \\
& \left. \sigma^2 \right/ \left(9 (-4 + \pi)^2 \alpha^3 (1 + \alpha^2)^{5/2} \left(\frac{\pi - 2 \alpha^2 + \pi \alpha^2}{1 + \alpha^2} \right)^{3/2} \sqrt{1 + 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2 \alpha^2 + \pi \alpha^2}{1 + \alpha^2}}}{(\pi - 2 \alpha^2 + \pi \alpha^2)^2} \right)^{2/3}} \right) \\
& \left(-1 - 2 \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2 \alpha^2 + \pi \alpha^2}{1 + \alpha^2}}}{(\pi - 2 \alpha^2 + \pi \alpha^2)^2} \right)^{2/3} + \pi \left(\frac{\alpha^3 \sqrt{1 + \alpha^2} \sqrt{\frac{\pi - 2 \alpha^2 + \pi \alpha^2}{1 + \alpha^2}}}{(\pi - 2 \alpha^2 + \pi \alpha^2)^2} \right)^{2/3} \right)
\end{aligned}$$

$$\begin{aligned}
 & \sqrt{ \left(\frac{ \pi \left(\frac{ \alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}} }{ (\pi-2\alpha^2+\pi\alpha^2)^2 } \right)^{2/3} }{ 1 + \frac{ \left(\frac{ \alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}} }{ (\pi-2\alpha^2+\pi\alpha^2)^2 } \right)^{2/3} }{ 1 + 2 \left(\frac{ \alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}} }{ (\pi-2\alpha^2+\pi\alpha^2)^2 } \right)^{2/3} } \right)^2 } , \\
 & - \left(\left(\left(\frac{ (-4+\pi) \alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}} }{ (\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3} \right. \right. \\
 & \left. \left. \left(6 \pi^3 (1+\alpha^2)^5 - 32 \alpha^6 (3+2\alpha^2)^2 + 4 \pi \alpha^4 (6+48\alpha^2+65\alpha^4+23\alpha^6) - \right. \right. \right. \\
 & \left. \left. \left. \pi^2 \alpha^2 (60+168\alpha^2+209\alpha^4+136\alpha^6+35\alpha^8) \right) \right) \right) / \left(18 (4-\pi)^{8/3} \alpha^6 (\pi-2\alpha^2+\pi\alpha^2)^2 \right) \\
 & \left. \left. \left. \left(-1 - 2 \left(\frac{ \alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}} }{ (\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3} + \pi \left(\frac{ \alpha^3 \sqrt{1+\alpha^2} \sqrt{\frac{\pi-2\alpha^2+\pi\alpha^2}{1+\alpha^2}} }{ (\pi-2\alpha^2+\pi\alpha^2)^2} \right)^{2/3} \right)^3 \right) \right) \right) \} \}
 \end{aligned}$$

Application to the simulated data from the R script.

```

μR = -5.0063024817859105;
σR = 3.0325019891716396;
αR = -1.9521085711315336; (* Point estimators obtained from R *)
V /. {μ → μR, σ → σR, α → αR} // MatrixForm
V /. {μ → μR, σ → σR, α → -αR} // MatrixForm
(* The result appears to work properly only with α positive,
because of c1/3 in the definition of δ *)
c1/3 /. c → αR
( -7.38718 + 24.2238 i  99.8318 - 20.7154 i  6.77632 - 3.61509 i )
( 99.8318 - 20.7154 i  -276.963 - 270.908 i  -28.1672 - 14.5179 i )
( 6.77632 - 3.61509 i  -28.1672 - 14.5179 i  -2.50667 - 0.169835 i )

( 28.4502  -122.534  -46.0704 )
( -122.534  696.881  216.375 )
( -46.0704  216.375  90.4974 )

0.624892 + 1.08234 i

```

A better approach. Use the inverse function theorem (Theorem 4).

Why do we substitute σ twice in the first line of the following code?

J2b =

Inverse[D[{M[1], CM[2], $\frac{CM[3]}{CM[2]^{3/2}}$ } /. $\sigma \rightarrow \sqrt{s2}$, {{ μ , s2, α }}] /. s2 $\rightarrow \sigma^2$] // Simplify;

J2b /. { $\mu \rightarrow \mu R$, $\sigma \rightarrow \sigma R$, $\alpha \rightarrow \alpha R$ } // N

J2 /. { $\mu \rightarrow \mu R$, $\sigma \rightarrow \sigma R$, $\alpha \rightarrow \alpha R$ } // N

Vfinal = J2b.V0.Transpose[J2b] // Simplify;

Vfinal // MatrixForm

Vfinal /. { $\mu \rightarrow \mu R$, $\sigma \rightarrow \sigma R$, $\alpha \rightarrow \alpha R$ } // MatrixForm // N

{{1., 0.236198, -1.62999}, {0., 2.01729, -7.02029}, {0., 0., 3.52364}}

{{1., -0.118099 - 0.204554 i, 0.814996 + 1.41161 i},

{0., 0.491353 + 0.881002 i, 3.51015 - 6.07975 i}, {0., 0., 0.0198551 - 0.586774 i}}

$$\begin{pmatrix} \frac{\pi (-4\alpha^2 (9+18\alpha^2+11\alpha^4)+3\pi (2+6\alpha^2+9\alpha^4+5\alpha^6)) \sigma^2}{9 (-4+\pi)^2 \alpha^4 (1+\alpha^2)} & -\frac{2\sqrt{2}\pi (-4\alpha^2 (9+18\alpha^2+11\alpha^4)+3\pi (2+6\alpha^2+9\alpha^4+5\alpha^6)) \sigma^2}{9 (-4+\pi)^2 \alpha^3 (1+\alpha^2)^{3/2}} \\ -\frac{2\sqrt{2}\pi (-4\alpha^2 (9+18\alpha^2+11\alpha^4)+3\pi (2+6\alpha^2+9\alpha^4+5\alpha^6)) \sigma^3}{9 (-4+\pi)^2 \alpha^3 (1+\alpha^2)^{3/2}} & \frac{2 (-32\alpha^6+9\pi^2 (\alpha+\alpha^3)^2-12\pi (-2+3\alpha^4+\alpha^6)) \sigma^4}{9 (-4+\pi)^2 \alpha^2 (1+\alpha^2)^2} \\ -\frac{\sqrt{2}\pi (3\pi^2 (1+\alpha^2)^4-4\alpha^4 (9+15\alpha^2+4\alpha^4)-4\pi\alpha^2 (6+9\alpha^2+4\alpha^4+\alpha^6)) \sigma}{9 (-4+\pi)^2 \alpha^4 \sqrt{1+\alpha^2}} & \frac{(-32\alpha^6 (3+2\alpha^2)-8\pi\alpha^2 (12+27\alpha^2+17\alpha^4+2\alpha^6)+3\pi^2 (4+16\alpha^2+27\alpha^4)) \sigma^4}{9 (-4+\pi)^2 \alpha^3 (1+\alpha^2)} \end{pmatrix}$$

$$\begin{pmatrix} 28.4502 & 122.534 & -46.0704 \\ 122.534 & 696.881 & -216.375 \\ -46.0704 & -216.375 & 90.4974 \end{pmatrix}$$

We get (pretty much) the same result in a much more compact form.

Real data analysis - Barolo dataset.

```

data = Import["C:\\Users\\snagy\\Documents\\R\\Barolo.txt", "Data"];
(* Replace the path to where the Barolo.txt file is in your computer *)
data = Flatten[data];
Length[data]
data
260
{3.52636, 3.91202, 5.19296, 5.03695, 4.09434, 2.80336, 3.63759, 5.24702, 4.06044,
3.91202, 3.80666, 4.29046, 4.60517, 3.91202, 4.40672, 4.17439, 3.91202, 5.07517,
4.78749, 4.16821, 3.3322, 3.3322, 3.58352, 3.8712, 3.93183, 4.15888, 3.46574,
5.37064, 4.49981, 4.17439, 4.74493, 4.00733, 3.98898, 3.91202, 5.273, 3.49651,
3.82864, 3.43399, 3.31419, 3.43399, 3.94449, 4.31749, 4.31749, 4.34381, 3.93183,
4.60517, 4.55388, 3.92197, 3.91202, 4.52179, 4.46591, 3.68888, 4.65396, 4.00733,
4.38203, 3.7612, 4.49981, 4.74493, 5.79909, 3.62434, 4.06044, 3.71357, 3.82864,
3.55535, 4.00733, 4.02535, 3.91202, 3.93183, 4.2485, 4.09434, 5.21494, 4.47734,
3.43399, 3.71357, 4.34381, 3.71357, 4.00733, 4.63473, 5.29832, 3.55535, 4.27667,
4.02535, 4.17439, 3.68888, 3.27714, 4.2485, 3.77276, 3.29584, 3.2581, 3.68888,
4.17439, 4.58497, 3.65842, 3.94546, 4.00733, 4.47734, 3.63759, 4.17439, 3.38439,
4.00733, 3.4012, 3.93183, 4.06044, 3.52636, 3.68888, 3.73767, 3.85015, 3.8712,
4.02535, 4.04305, 4.04305, 4.09434, 4.11087, 4.15888, 4.15888, 4.21951, 4.23411,
4.27667, 4.27667, 4.27667, 4.45435, 4.46591, 4.48864, 4.49981, 4.49981, 4.55388,
4.56435, 4.59512, 4.60517, 4.60517, 4.67283, 4.78749, 4.78749, 4.78749, 4.86753,
4.94164, 4.94164, 4.94164, 4.97673, 4.97673, 4.97673, 4.98361, 5.07517, 5.10595,
5.10595, 5.10595, 5.39363, 5.54126, 5.70378, 5.73657, 5.76832, 5.76832, 5.79909,
5.82895, 5.85793, 6.21461, 3.46574, 3.49651, 3.55535, 3.58352, 3.61092, 3.73767,
3.73767, 3.73767, 3.73767, 3.80666, 3.80666, 3.80666, 3.8712, 3.91202,
4.00733, 4.00733, 4.00733, 4.00733, 4.00733, 4.00733, 4.00733, 4.00733, 4.09434,
4.09434, 4.09434, 4.09434, 4.09434, 4.17439, 4.21951, 4.21951, 4.21951,
4.2485, 4.2485, 4.31749, 4.31749, 4.38203, 4.38203, 4.39445, 4.49981, 4.49981,
4.49981, 4.49981, 4.49981, 4.60517, 4.60517, 4.74493, 4.78749, 4.78749, 4.78749,
4.78749, 4.78749, 4.78749, 4.86753, 4.94164, 5.01064, 5.01064, 5.01064, 5.1358,
5.1358, 5.1358, 5.34711, 5.39363, 5.39363, 3.20275, 3.21084, 3.26194, 3.29213,
3.47816, 3.65584, 3.66868, 3.73767, 3.73767, 3.74242, 3.77735, 3.85227, 3.86912,
3.86912, 3.90197, 3.91801, 3.91999, 3.95508, 4.02177, 4.04655, 4.10264, 4.10429,
4.10429, 4.10429, 4.14313, 4.14789, 4.20618, 4.25703, 4.2683, 4.28414, 4.49536,
4.51415, 4.55282, 4.61314, 4.73883, 4.93591, 4.93591, 4.93591, 5.14166}

```

```

Moment[data, 1]
CentralMoment[data, 2]
  CentralMoment[data, 3]
  CentralMoment[data, 2]3/2
MoM = h[Moment[data, 1], CentralMoment[data, 2],  $\frac{\text{CentralMoment}[data, 3]}{\text{CentralMoment}[data, 2]^{3/2}}$ ]
(* MoM estimators of the parameters *)
VBarolo = V /. {μ → MoM[[1]], σ → √MoM[[2]], α → MoM[[3]]}
(* n * AVar matrix of the estimators *)
VBarolo2 = Vfinal /. {μ → MoM[[1]], σ → √MoM[[2]], α → MoM[[3]]}
(* n * AVar matrix of the estimators *)
MoM[[3]] +
  {-1, 1} Quantile[NormalDistribution[], .975] √(VBarolo[[3, 3]] / Length[data])
(* Asymptotic confidence interval for α *)
4.2724
0.357609
0.601578
{3.60317, 0.805488, 2.62678}
{{1.82344, -2.44063, -17.0677},
{-2.44063, 4.56434, 24.9606}, {-17.0677, 24.9606, 198.367}}
{{1.82344, -2.44063, -17.0677},
{-2.44063, 4.56434, 24.9606}, {-17.0677, 24.9606, 198.367}}
{0.914808, 4.33874}

```

Numerical solution to the same problem.

The asymptotic variance matrix was in the approach using the inverse function theorem obtained **without** any numerical computations - the only numerical computation needed here is to evaluate the point estimates.

```

NSolve[{M[1] == Moment[data, 1], CM[2] == CentralMoment[data, 2],
 $\frac{\text{CM}[3]}{\text{CM}[2]^{3/2}} == \frac{\text{CentralMoment}[data, 3]}{\text{CentralMoment}[data, 2]^{3/2}}$ }, {μ, σ, α}, Reals]
σ2 /.
%[[
  2]]
{{σ → -0.89749, α → -2.62678, μ → 3.60317}, {σ → 0.89749, α → 2.62678, μ → 3.60317}}
0.805488

```

Maximum likelihood estimation

Closed form expression for MLE cannot be obtained. Numerical solution.


```

L[μ_, σ_, α_] = Times @@ PDF[SkewNormalDistribution[μ, σ, α], data];
NMaximize[{L[μ, σ, α], σ > 0}, {μ, σ, α}]
logL[μ_, σ_, α_] = Total[Log[PDF[SkewNormalDistribution[μ, σ, α], data]]];
MLE = NMaximize[{logL[μ, σ, α], σ > 0}, {μ, σ, α}]
{3.73356 × 10-150, {μ → 2.76362, σ → 1.70051, α → 1.64774}}
{-225.239, {μ → 3.59032, σ → 0.907113, α → 2.85073}}

```

Observed Fisher information matrix

$$D2\log L = - \frac{D[\log L[\mu, \sigma, \alpha], \{\{\mu, \sigma, \alpha\}, 2\}]}{\text{Length}[\text{data}]} /. \text{MLE}[[2]]$$

Inverse[D2logL]

```

{{3.56053, 1.26417, 0.179293},
 {1.26417, 2.75444, -0.103057}, {0.179293, -0.103057, 0.0327933}}
{{0.829172, -0.623483, -6.49276},
 {-0.623483, 0.880244, 6.17509}, {-6.49276, 6.17509, 85.3984}}

```

```

(α /. MLE[[2]]) + {-1, 1} Quantile[NormalDistribution[], .975]
  √(Inverse[D2logL][[3, 3]] / Length[data])
(* Asymptotic confidence interval for α *)
{1.72745, 3.974}

```