The Two-Piece Normal, Binormal, or Double Gaussian Distribution:

Its Origin and Rediscoveries. Addendum

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The "new" "smooth half-normal distribution" introduced by de Roon and Karehnke (2016) represents another rediscovery of the two-piece normal distribution or *Zweiseitige Gauss'sche Gesetz* of Gustav Theodor Fechner (1897), to be added to earlier rediscoveries described in Sections 3 and 5 of Wallis (2014).

References

de Roon, F. and Karehnke, P. (2016). A simple skewed distribution with asset pricing applications. *Review of Finance*, 2016, 1-29.

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