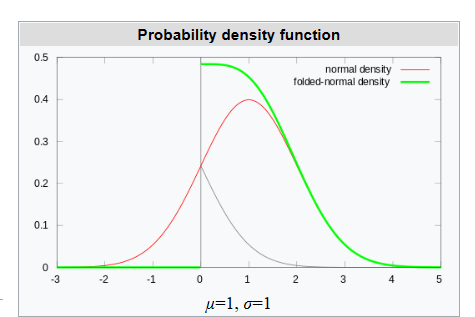
Folded normal distribution

Def

A normal distribution whose density is foled.

See following figure in PDF section.

PDF



=

where

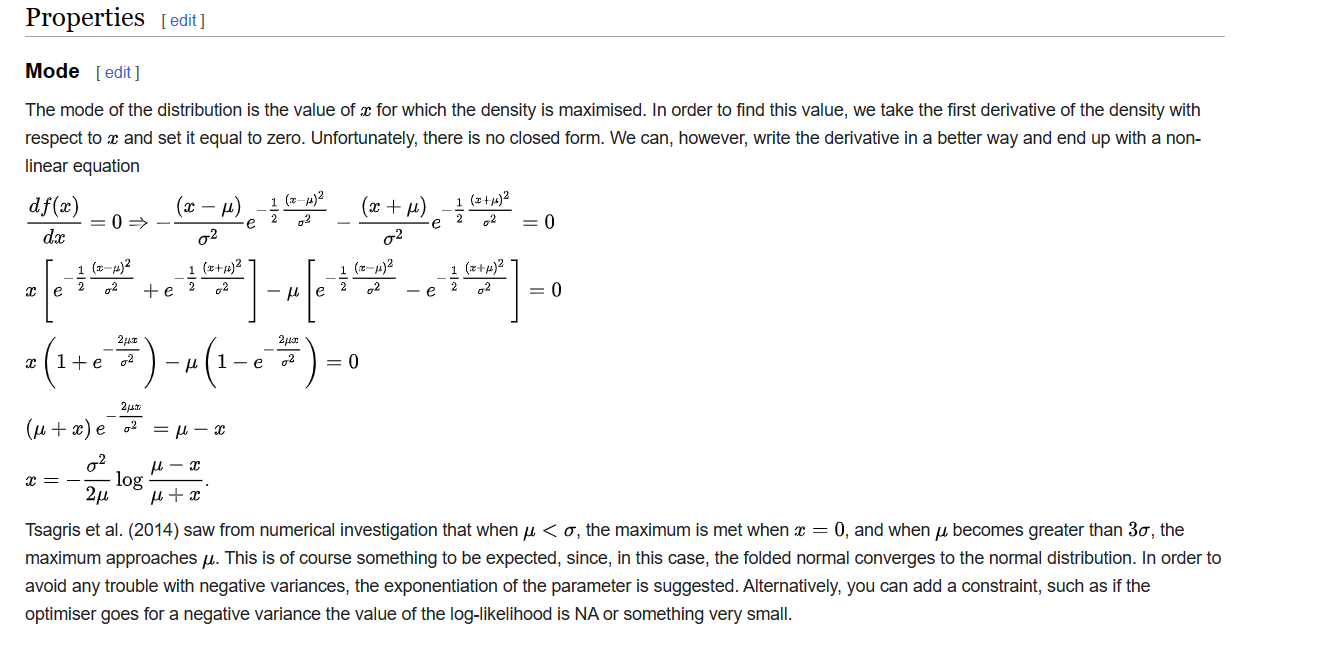
=

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CDF  
Expected Value

=

Variance



Skewness

Median

Mode

Ref

[Folded normal distribution - Wikipedia](https://en.wikipedia.org/wiki/Folded_normal_distribution)