folded non-standardized t distribution

Def

From Wiki, the folded non-standard t distribution refers a distribution of absolute value of non-standard t distribution with degrees of freedom k.

PDF

Given degree of freedom k,

PDF of folded non-standard t distribution is:

=

\*

for all

where

refers the random variable after standardization.

refers random variable after standardization with taking negative sign.

refers random variable after standardization with taking negative sign.

=

=

CDF

Expected Value

Variance

Skewness

Median

Mode

Ref