In-depth tutorial that explains how to add skyboxes in Untiy. Made by adjoining images inside a hexagon (called a six sided cube). Has facilities to allow you to make them look seamless

http://docs.unity3d.com/Manual/HOWTO-UseSkybox.html

Possibility that skybox object can have a particle emitter added to it

http://docs.unity3d.com/ScriptReference/Component-particleEmitter.html