Desired sample size for estimating the skeweness under normal setting

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Abstract. In this paper, the desired sample size for estimating the skewness parameter with given closeness and confidence level under skew normal populations. The confidence intervals for skewness parameter are constructed based on the desired sample sizes using two pivots, chi-square distribution and F-distribution. Computer simulations support our main result. At the end, a real data example is provided for illustration of constructed confidence intervals.