In this talk, the variance-mean mixture of the closed skew-normal distribution with the generalized inverse Gaussian distribution as the mixing distribution is studied. The new distribution includes many distributions as special cases such as the variance-mean mixture of multivariate (skew) normal distributions. Explicit forms of its moment generating function and density function are derived. Some statistical properties, such as linear transformations, conditional distributions, and EM estimation, are discussed. (Received August 18, 2020)