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Emergence of heavy-tailed skew distributions from the heat equation

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## Highlights:

- We present a hetero-mixture distribution as a new solution of the heat equation.
- Satisfying localized initial conditions, the new solution is skewed and heavy-tailed.
- The parameter range corresponding to the heavy tailed zone is clarified.
- It provides a candidate for the empirical distribution function, e.g., in finance.

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