Gamma–normal distribution (from http://www.math.wm.edu/~leemis/chart/UDR/UDR.html)
The details associated with gamma–normal distribution are given on page 112 of Forbes, Evans, Hastings, and Peacock (2011), *Statistical Distributions*, Fourth Edition, John Wiley and Sons. The gamma–normal distribution appears to be a bivariate, rather than a univariate distribution.