Cokurtosis

Def

=

Generalization of this formula

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=

However, we usually apply it for 4 agruments since cokurtosis has degree of freedom 4 (and of course, for kurtosis)

Property

Cokurtosis and Kurtosis

=

Symmetric

Since law of exchange of mutliplication for random variables.

Cokurtosis is symmetric. That is,

=

and so on.

Ref

[Kurtosis - Wikipedia](https://en.wikipedia.org/wiki/Kurtosis#Excess_kurtosis)