Standardized statistical moments

Mean – Center

Variance – Spread

Skewness – Dispersion asymmetry

Kurtosis – Tail "heaviness"

$$m_1 = \frac{1}{n} \sum_{i=1}^n x_i$$

$$m_2 = \frac{1}{n} \sum_{i=1}^{n} (x_i - \bar{x})^2$$

$$m_3 = \frac{1}{(n\sigma)^3} \sum_{i=1}^n (x_i - \bar{x})^3$$

$$m_4 = \frac{1}{(n\sigma)^4} \sum_{i=1}^n (x_i - \bar{x})^4$$







