Skewness and Kurtosis

A fundamental task in many statistical analyses is to characterize the location and variability of a data set. A further characterization of the data includes skewness and kurtosis.

- Skewness is a measure of symmetry, or more precisely, the lack of symmetry. A distribution, or data set, is symmetric if it looks the same to the left and right of the center point.
- Kurtosis is a measure of whether the data are peaked or flat relative to a normal distribution. That is, data sets with high kurtosis tend to have a distinct peak near the mean, decline rather rapidly, and have heavy tails. Data sets with low kurtosis tend to have a flat top near the mean rather than a sharp peak. A uniform distribution would be the extreme case.
- The histogram is a reasonably effective graphical technique for showing both the skewness and kurtosis of data set.