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loadPkg("fBasics")

# A function from fBasics that provides summary statistics including
# Skewness and Kurtosis
basicStats(X)

# Or we can compute each individually
mean(x)
var(x)
sd(x)
skewness(x)
kurtosis(x)

# Skewness tests
#H0: perfect symmetry
s1 = skewness(x)
t1 = s1/sqrt(6/(length(x))) # Compute t-statistic
t1
pv = 2*(1-pnorm(t1)) # compute p-value
pv

#Kurtosis tests
#Ho: normal tails
s2=kurtosis(x)
t2=(s2-3)/sqrt(24/length(x))

# With a p-value of .1304 we see that we cannot reject the
# null hypothesis of zero expected return at either the 5% or 10%
level
normalTest(x, method = 'jb')

```