

Kurtosis Bias in Small Samples: N=100

The FREQ Procedure

ParamInCl	Frequency	Percent
0	43	4.30
1	957	95.70

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ParamInCl	Frequency	Percent
0	49	4.90
1	951	95.10

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0	43	4.30

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1	957	95.70

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0	49	4.90
1	951	95.10

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ParamInCl	Frequency	Percent
0	39	3.90
1	961	96.10

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ParamInCl	Frequency	Percent
0	51	5.10
1	949	94.90

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ParamInCl	Frequency	Percent
0	56	5.60
1	944	94.40

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ParamInCl	Frequency	Percent
0	59	5.90
1	941	94.10

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ParamInCl	Frequency	Percent
0	43	4.30
1	957	95.70

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ParamInCl	Frequency	Percent
0	58	5.80
1	942	94.20

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NotParamInCl	Frequency	Percent	Cumulative Frequency	Cumulative Percent
0	942	94.20	942	94.20
1	58	5.80	1000	100.00

Binomial Proportion	
NotParamInCl = 0	
Proportion	0.9420
ASE	0.0074
95% Lower Conf Limit	0.9275
95% Upper Conf Limit	0.9565
Exact Conf Limits	
95% Lower Conf Limit	0.9257
95% Upper Conf Limit	0.9557

Test of H0: Proportion = 0.95	
ASE under H0	0.0069
Z	-1.1608
One-sided Pr < Z	0.1229
Two-sided Pr > Z	0.2457

Sample Size = 1000

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The CORR Procedure

Simple Statistics							
Variable	N	Mean	Std Dev	Sum	Minimum	Maximum	Label
Intercept	10000	1.00044	0.13340	10004	0.51224	1.47328	Estimated Intercept
x	10000	-1.99981	0.23538	-19998	-3.01758	-1.13634	Estimated Coefficient of x

Pearson Correlation Coefficients, N = 10000		
	Intercept	x
Intercept Estimated Intercept	1.00000	-0.84402
x Estimated Coefficient of x	-0.84402	1.00000

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The UNIVARIATE Procedure
Variable: _RMSE_ (Root mean squared error)

Moments			
N	10000	Sum Weights	10000
Mean	0.49782244	Sum Observations	4978.2244
Std Deviation	0.05025221	Variance	0.00252528
Skewness	0.11627835	Kurtosis	-0.0536228
Uncorrected SS	2503.52213	Corrected SS	25.2503213
Coeff Variation	10.0944045	Std Error Mean	0.00050252

Basic Statistical Measures			
Location		Variability	
Mean	0.497822	Std Deviation	0.05025
Median	0.496704	Variance	0.00253
Mode	.	Range	0.34770
		Interquartile Range	0.06783

Tests for Location: Mu0=0				
Test	Statistic		p Value	
Student's t	t	990.6478	Pr > t	<.0001
Sign	M	5000	Pr >= M	<.0001
Signed Rank	S	25002500	Pr >= S	<.0001

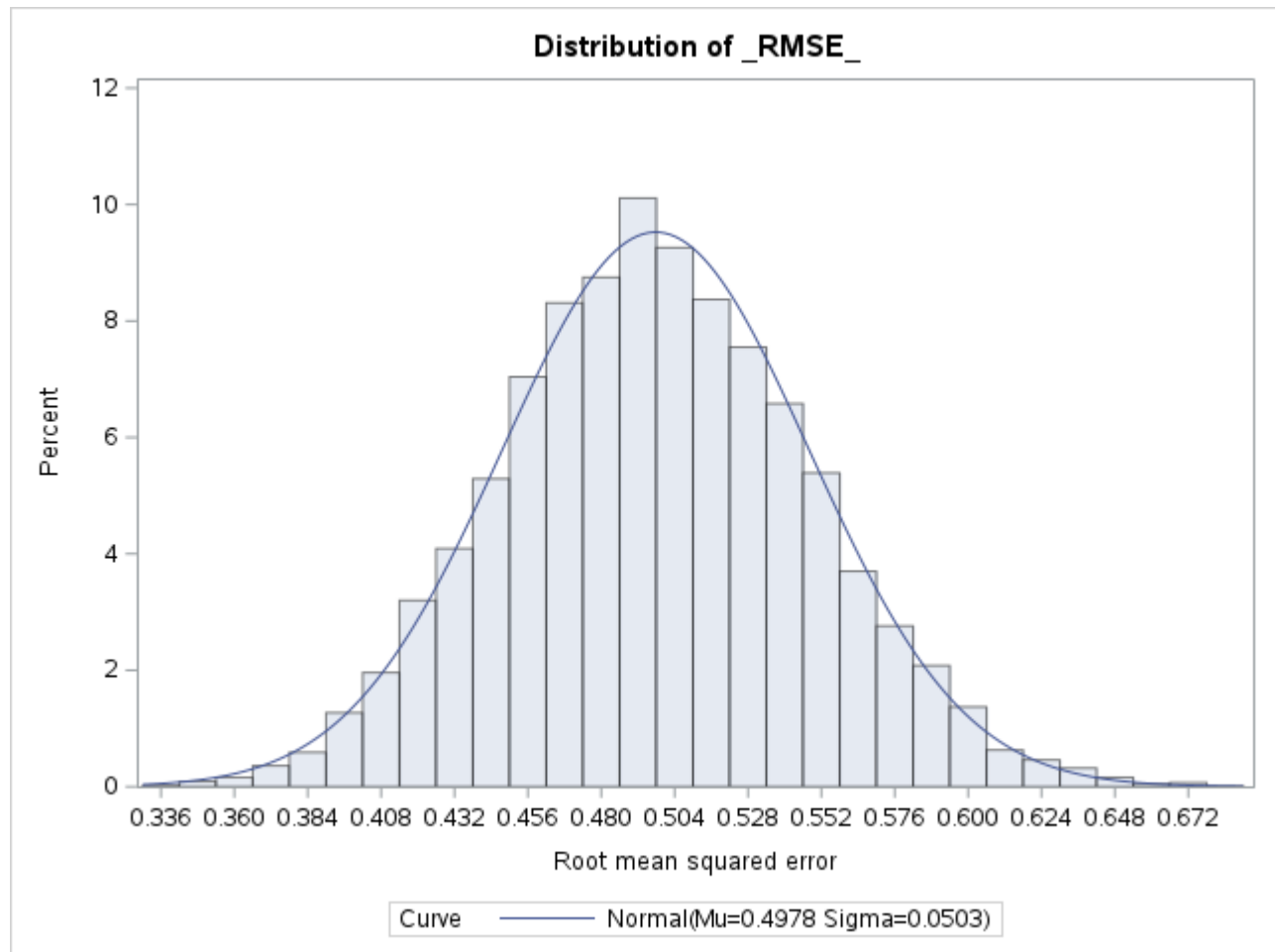
Quantiles (Definition 5)	
Level	Quantile
100% Max	0.683249
99%	0.619939
95%	0.582670
90%	0.562546
75% Q3	0.531473
50% Median	0.496704
25% Q1	0.463645
10%	0.433611
5%	0.416603
1%	0.386818
0% Min	0.335553

Extreme Observations			
Lowest		Highest	
Value	Obs	Value	Obs
0.335553	862	0.668736	997

Extreme Observations			
Lowest		Highest	
Value	Obs	Value	Obs
0.340304	7205	0.669762	1964
0.342233	2529	0.670641	9227
0.345867	3380	0.672079	3643
0.348459	8332	0.683249	8921

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Fitted Normal Distribution for _RMSE_ (Root mean squared error)

Parameters for Normal Distribution		
Parameter	Symbol	Estimate
Mean	Mu	0.497822
Std Dev	Sigma	0.050252

Goodness-of-Fit Tests for Normal Distribution				
Test	Statistic		p Value	
Kolmogorov-Smirnov	D	0.01165366	Pr > D	<0.010
Cramer-von Mises	W-Sq	0.25393398	Pr > W-Sq	<0.005

Goodness-of-Fit Tests for Normal Distribution				
Test	Statistic		p Value	
Anderson-Darling	A-Sq	1.62704188	Pr > A-Sq	<0.005

Quantiles for Normal Distribution		
Percent	Quantile	
	Observed	Estimated
1.0	0.38682	0.38092
5.0	0.41660	0.41516
10.0	0.43361	0.43342
25.0	0.46364	0.46393
50.0	0.49670	0.49782
75.0	0.53147	0.53172
90.0	0.56255	0.56222
95.0	0.58267	0.58048
99.0	0.61994	0.61473

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1%	0.386818
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