

Moments of a distribution

$$\mu_n = \int_{-\infty}^{\infty} (x - c)^n f(x) dx$$

- ❖ $n = 1$: mean
- ❖ $n = 2$: variance
- ❖ $n = 3$: skewness
- ❖ $n = 4$: kurtosis

