

sktest — Skewness and kurtosis test for normality[Description](#)[Quick start](#)[Menu](#)[Syntax](#)[Option](#)[Remarks and examples](#)[Stored results](#)[Methods and formulas](#)[Acknowledgments](#)[References](#)[Also see](#)

Description

For each variable in *varlist*, `sktest` presents a test for normality based on skewness and another based on kurtosis and then combines the two tests into an overall test statistic. `sktest` requires a minimum of 8 observations to make its calculations. See [MV] [mvtest normality](#) for multivariate tests of normality.

Quick start

Test for normality of `v1` based on skewness and kurtosis

```
sktest v1
```

Separate tests for `v1` and `v2`

```
sktest v1 v2
```

With frequency weight `wvar`

```
sktest v1 v2 [fweight=wvar]
```

Suppress adjustment to the overall χ^2 test

```
sktest v1 v2, noadjust
```

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Syntax

```
sktest varlist [if] [in] [weight] [, noadjust]
```

*aweight*s and *fweight*s are allowed; see [U] 11.1.6 *weight*.

Option

Main

noadjust suppresses the empirical adjustment made by Royston (1991c) to the overall χ^2 and its significance level and presents the unaltered test as described by D'Agostino, Belanger, and D'Agostino (1990).

Remarks and examples

[stata.com](http://www.stata.com)

Also see [R] *swilk* for the Shapiro–Wilk and Shapiro–Francia tests for normality. Those tests are, in general, preferred for nonaggregated data (Gould and Rogers 1991; Gould 1992; Royston 1991c). Moreover, a normal quantile plot should be used with any test for normality; see [R] *diagnostic plots* for more information.

► Example 1

Using our automobile dataset, we will test whether the variables *mpg* and *trunk* are normally distributed:

```
. use http://www.stata-press.com/data/r15/auto
(1978 Automobile Data)
. sktest mpg trunk
```

Variable	Skewness/Kurtosis tests for Normality				
	Obs	Pr(Skewness)	Pr(Kurtosis)	adj chi2(2)	joint Prob>chi2
mpg	74	0.0015	0.0804	10.95	0.0042
trunk	74	0.9115	0.0445	4.19	0.1228

We can reject the hypothesis that *mpg* is normally distributed, but we cannot reject the hypothesis that *trunk* is normally distributed, at least at the 12% level. The kurtosis for *trunk* is 2.19, as can be verified by issuing the command

```
. summarize trunk, detail
(output omitted)
```

and the *p*-value of 0.0445 shown in the table above indicates that it is significantly different from the kurtosis of a normal distribution at the 5% significance level. However, on the basis of skewness alone, we cannot reject the hypothesis that *trunk* is normally distributed.

□ Technical note

`sktest` implements the test as described by [D'Agostino, Belanger, and D'Agostino \(1990\)](#) but with the adjustment made by [Royston \(1991c\)](#). In the above example, if we had specified the `noadjust` option, the χ^2 values would have been 13.13 for `mpg` and 4.05 for `trunk`. With the adjustment, the χ^2 value might show as `.'`. This result should be interpreted as an absurdly large number; the data are most certainly not normal.

□

Stored results

`sktest` stores the following in `r()`:

Scalars

<code>r(chi2)</code>	χ^2
<code>r(P_skew)</code>	Pr(skewness)
<code>r(P_kurt)</code>	Pr(kurtosis)
<code>r(P_chi2)</code>	Prob > chi2

Matrices

<code>r(N)</code>	matrix of observations
<code>r(Utest)</code>	matrix of test results, one row per variable

Methods and formulas

`sktest` implements the test described by [D'Agostino, Belanger, and D'Agostino \(1990\)](#) with the empirical correction developed by [Royston \(1991c\)](#).

Let g_1 denote the coefficient of skewness and b_2 denote the coefficient of kurtosis as calculated by `summarize`, and let n denote the sample size. If weights are specified, then g_1 , b_2 , and n denote the weighted coefficients of skewness and kurtosis and weighted sample size, respectively. See [\[R\] summarize](#) for the formulas for skewness and kurtosis.

To perform the test of skewness, we compute

$$Y = g_1 \left\{ \frac{(n+1)(n+3)}{6(n-2)} \right\}^{1/2}$$

$$\beta_2(g_1) = \frac{3(n^2 + 27n - 70)(n+1)(n+3)}{(n-2)(n+5)(n+7)(n+9)}$$

$$W^2 = -1 + [2\{\beta_2(g_1) - 1\}]^{1/2}$$

$$\alpha = \{2/(W^2 - 1)\}^{1/2}$$

and

Then the distribution of the test statistic

$$Z_1 = \frac{1}{\sqrt{\ln W}} \ln \left[Y/\alpha + \{(Y/\alpha)^2 + 1\}^{1/2} \right]$$

is approximately standard normal under the null hypothesis that the data are distributed normally.

To perform the test of kurtosis, we compute

$$\begin{aligned}
 E(b_2) &= \frac{3(n-1)}{n+1} \\
 \text{var}(b_2) &= \frac{24n(n-2)(n-3)}{(n+1)^2(n+3)(n+5)} \\
 X &= \{b_2 - E(b_2)\} / \sqrt{\text{var}(b_2)} \\
 \sqrt{\beta_1(b_2)} &= \frac{6(n^2 - 5n + 2)}{(n+7)(n+9)} \left\{ \frac{6(n+3)(n+5)}{n(n-2)(n-3)} \right\}^{1/2} \\
 \text{and} \quad A &= 6 + \frac{8}{\sqrt{\beta_1(b_2)}} \left[\frac{2}{\sqrt{\beta_1(b_2)}} + \left\{ 1 + \frac{4}{\beta_1(b_2)} \right\}^{1/2} \right]
 \end{aligned}$$

Then the distribution of the test statistic

$$Z_2 = \frac{1}{\sqrt{2/(9A)}} \left[\left(1 - \frac{2}{9A} \right) - \left\{ \frac{1 - 2/A}{1 + X\sqrt{2/(A-4)}} \right\}^{1/3} \right]$$

is approximately standard normal under the null hypothesis that the data are distributed normally.

D'Agostino, Balanger, and D'Agostino Jr.'s omnibus test of normality uses the statistic

$$K^2 = Z_1^2 + Z_2^2$$

which has approximately a χ^2 distribution with 2 degrees of freedom under the null of normality.

Royston (1991c) proposed the following adjustment to the test of normality, which `sktest` uses by default. Let $\Phi(x)$ denote the cumulative standard normal distribution function for x , and let $\Phi^{-1}(p)$ denote the inverse cumulative standard normal function [that is, $x = \Phi^{-1}\{\Phi(x)\}$]. Define the following terms:

$$\begin{aligned}
 Z_c &= -\Phi^{-1} \left\{ \exp \left(-\frac{1}{2} K^2 \right) \right\} \\
 Z_t &= 0.55n^{0.2} - 0.21 \\
 a_1 &= (-5 + 3.46 \ln n) \exp(-1.37 \ln n) \\
 b_1 &= 1 + (0.854 - 0.148 \ln n) \exp(-0.55 \ln n) \\
 a_2 &= a_1 - \{2.13/(1 - 2.37 \ln n)\} Z_t \\
 \text{and} \quad b_2 &= 2.13/(1 - 2.37 \ln n) + b_1
 \end{aligned}$$

If $Z_c < -1$ set $Z = Z_c$; else if $Z_c < Z_t$ set $Z = a_1 + b_1 Z_c$; else set $Z = a_2 + b_2 Z_c$. Define $P = 1 - \Phi(Z)$. Then $K^2 = -2 \ln P$ is approximately distributed χ^2 with 2 degrees of freedom.

The relative merits of the skewness and kurtosis test versus the Shapiro–Wilk and Shapiro–Francia tests have been a subject of debate. The interested reader is directed to the articles in the *Stata Technical Bulletin*. Our recommendation is to use the Shapiro–Francia test whenever possible, that is, whenever dealing with nonaggregated or ungrouped data (Gould and Rogers 1991; Gould 1992); see [R] `swilk`. If normality is rejected, use `sktest` to determine the source of the problem.

As both D’Agostino, Belanger, and D’Agostino (1990) and Royston (1991d) mention, researchers should also examine the normal quantile plot to determine normality rather than blindly relying on a few test statistics. See the `qnorm` command documented in [R] [diagnostic plots](#) for more information on normal quantile plots.

`sktest` is similar in spirit to the Jarque–Bera (1987) test of normality. The Jarque–Bera test statistic is also calculated from the sample skewness and kurtosis, though it is based on asymptotic standard errors with no corrections for sample size. In effect, `sktest` offers two adjustments for sample size, that of Royston (1991c) and that of D’Agostino, Belanger, and D’Agostino (1990).

Acknowledgments

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Also see

[R] **diagnostic plots** — Distributional diagnostic plots

[R] **ladder** — Ladder of powers

[R] **lv** — Letter-value displays

[R] **swilk** — Shapiro–Wilk and Shapiro–Francia tests for normality

[MV] **mvtest normality** — Multivariate normality tests