

Let

$$(19) \quad f_j^*(v) = f_j(v)e^{-\frac{1}{2}\sum v_i^2} \quad (j = 1, 2).$$

Now we shall show that for any positive values β_1, \dots, β_k

$$(20) \quad \int_{-\infty}^{+\infty} \dots \int_{-\infty}^{+\infty} f_j^*(v_1, \dots, v_k)e^{\beta_1|v_1|+\dots+\beta_k|v_k|} dv_1 \dots dv_k < \infty.$$

In fact, consider the 2^k sets (a_1, \dots, a_k) where $a_i = \pm 1$ ($i = 1, \dots, k$). Denote by $R_{a_1 \dots a_k}$ the subset of the k -dimensional Cartesian space which consists of all points $v = (v_1, \dots, v_k)$ for which v_i is either zero or signum $v_i = \text{signum } a_i$ ($i = 1, \dots, k$). Putting $\alpha_i = a_i\beta_i$, it follows from (17) and (18) that

$$(21) \quad \int_{R_{a_1 \dots a_k}} f_j^*(v_1, \dots, v_k)e^{\beta_1|v_1|+\dots+\beta_k|v_k|} dv_1 \dots dv_k < \infty.$$

Since (21) holds for any of the 2^k sets $R_{a_1 \dots a_k}$, equation (20) is proved.

From (1) it follows that

$$\int_{-\infty}^{+\infty} \dots \int_{-\infty}^{+\infty} v_1^{r_1} \dots v_k^{r_k} [f_1^*(v_1, \dots, v_k) - f_2^*(v_1, \dots, v_k)] dv_1 \dots dv_k = 0,$$

for all non-negative integers r_1, \dots, r_k . Hence, because of (21) and Lemma A we see that

$$(22) \quad f_1^*(v_1, \dots, v_k) = f_2^*(v_1, \dots, v_k),$$

except perhaps on a set of measure zero. From (22) it follows that

$$f(v_1, \dots, v_k) = f_1(v_1, \dots, v_k) - f_2(v_1, \dots, v_k) = 0,$$

except perhaps on a set of measure zero. Hence Proposition I is proved.

A NOTE ON SKEWNESS AND KURTOSIS

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It is the purpose of §1 of this paper to prove the following inequality:

$$(1) \quad \alpha_4 \geq \alpha_3^2 + 1.$$

This inequality seems to have first been stated by Pearson¹. The inequality also follows from a result appearing in the thesis of Vatnsdal. Here we give a proof based on the theory of quadratic forms which seems to be more direct and more elementary than either of the previous proofs.

¹ "Mathematical contributions to the theory of evolution, XIX; second supplement to a memoir on skew variation," *Phil. Trans. Roy. Soc. (A)*, Vol. 216 (1916), p. 432.

