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Sample Size and the Accuracy of the Generalized Lambda Distribution

George S. Ford & Sarah J. Skinner 🜄

Pages 631-637 | Received 10 Sep 2008, Accepted 31 Oct 2008, Published online: 05 Feb 2009

https://doi.org/10.1080/03610910802592846 **66** Cite this article





Notes

¹Table values focus on the skewness and kurtosis (with mean 0 and standard deviation 1). The λ_1 and λ_2 parameters determine the location and spread of the data, and can be adjusted to different values without affecting the λ_3 and λ_4 parameters. The tables also consider positive skew, and negative skew is accomplished by flipping the λ_3 and λ_4 values.

²We are grateful to an anonymous referee for these insights.

³The tables in Karian and Dudewicz (2000) are based on (m $_1 = 0$, m $_2 = 1$), but changing m $_1$ to 1.0 requires nothing more than substituting λ_1 from the table with ($\lambda_1 + 1$). We use m $_1 = 1$ to avoid division by zero.

⁴The random seed is unique to each simulation but identical across each case. Results were computed using other random number generators with little effect on the



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