

Skewness plays a fundamental role in multivariate statistical analysis. Examples occur in normality testing, projection pursuit, point estimation, factor analysis, independent component analysis, cluster analysis. This talk focuses on measures of multivariate skewness which depend on the third standardized cumulant of a random vector, which are by far the most popular and admit appealing tensor interpretations. Other measures of multivariate skewness will be also addressed, together with open research questions. Theory will be illustrated with multivariate financial data.