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Kurtosis

•Talk about the presence of outliers.

•Formula:

$$K = \frac{1}{N}\sum_{i=1}^{N}(\frac{x_i - \mu}{\sigma})^4$$

where:

- μ - an average of the signal
- σ - standard deviation of the signal
- x - signal values

•It measures the “tailness” or “peakness” of the data distribution.

Diff types of kurtosis:

1.Meso Kurtosis(K=3)

•Normal Distribution

•No outliers

•Moderate tail & peak

2.Lepo Kurtosis(K>3)

•Heavy tails & sharp Peak

•More outliers

3.Platy kurtosis(K<3)

•Light tails & flat peak

•Fewer outliers