coding

Stats

Prob & Stats

Normal dist, Skewness, Z-Test

What are the approaches here to identify - Normal dist or non-gaussian

Kurtosis

→ QQ plot

→ Transformation approach { log, sq, Box-Cox

Non-Gaussian dist

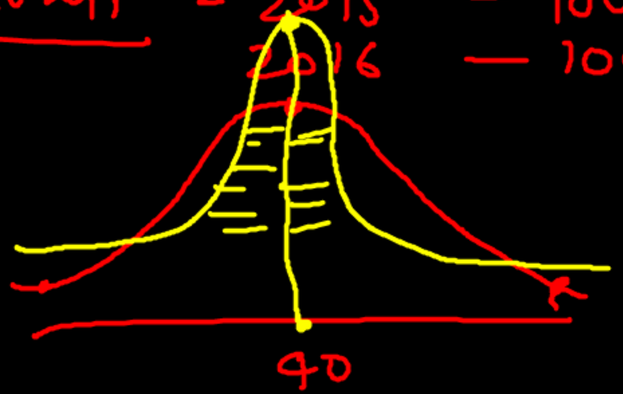
- Continuous
  - uniform
  - log normal
  - pareto
- discrete
  - uniform
  - Binom
  - Poiss -

What is "kurtosis"?

Curved, arching

measurement of the "tailedness"

Virat Kohli - 2015 — 100 matches — 40 avg
2016 — 100 matches — 40 avg



Momentum / moment

1 moment - mean
2 moment - std / var
3 " = skewness
4 " = kurtosis

Formula :-

$$\left\{ \frac{n(n+1)}{(n-1)(n-2)(n-3)} * \sum_{i=1}^{n} \left(\frac{x_i - \bar{x}}{s} \right)^4 \right\} - \frac{3(n-1)^2}{(n-2)(n-3)}$$

2012 $2.3

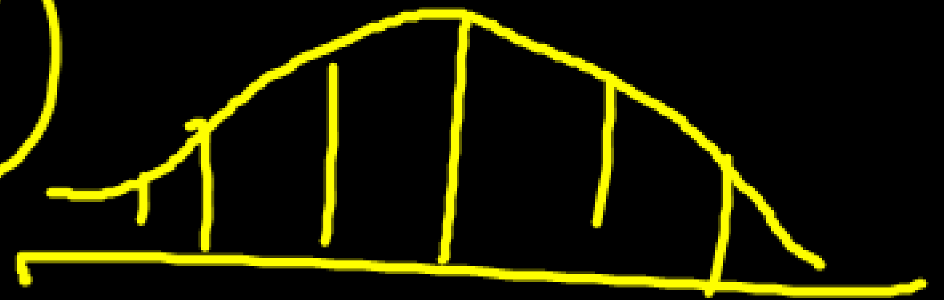
10 yr $480

→ "NVIDA" 2012

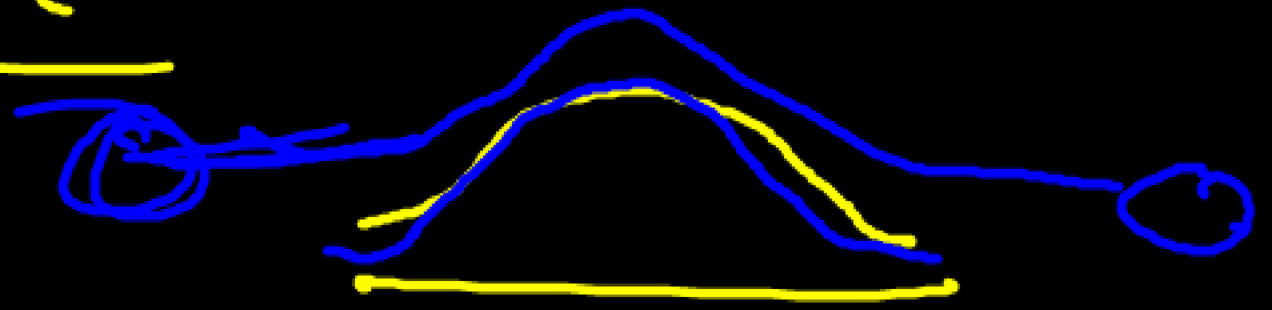
1) Platykurtic - negative excess - dist one

15% 18% 28%. 30% fewer extreme value or outlier in the dataset /.

2) mesokurtic - FD



- balance



3) Leptokurtic → positive excess