This module covers…

- Statistical Moments 1 - 4
  - 1st: mean / average / median
  - 2nd: standard deviation / variance
  - 3rd: skewness
  - 4rd: kurtosis
- Covariance, covariance matrices and correlation
- Multidimensional vector spaces

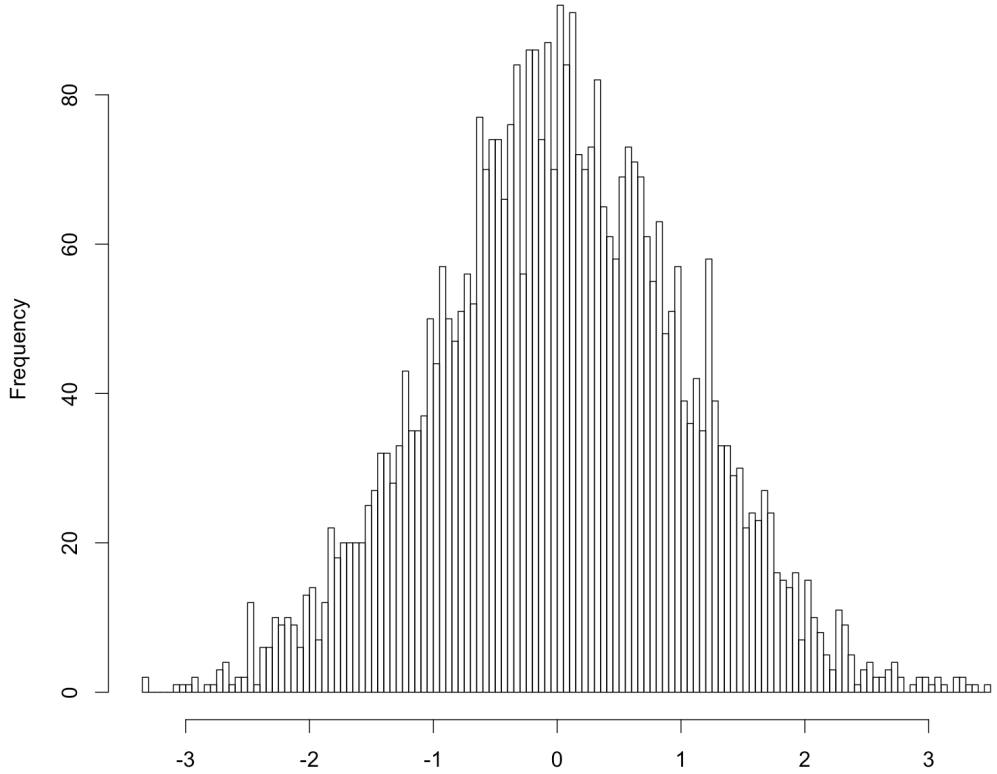
In this Video you will learn…

Kurtosis

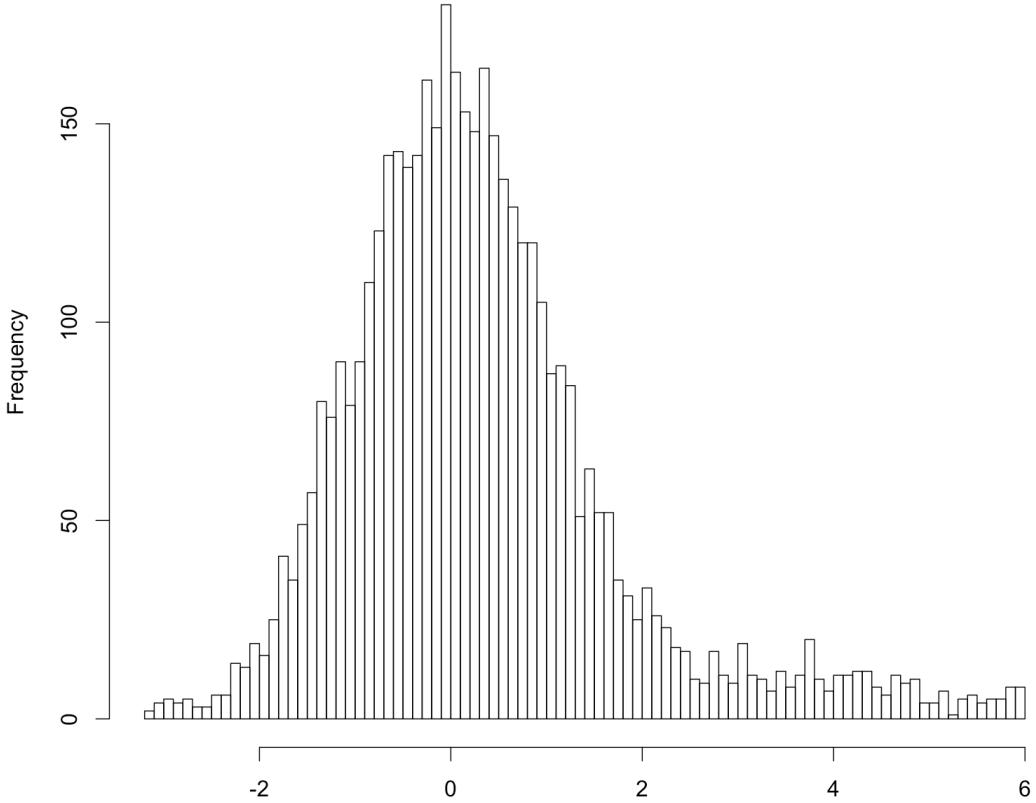
The 4th moment

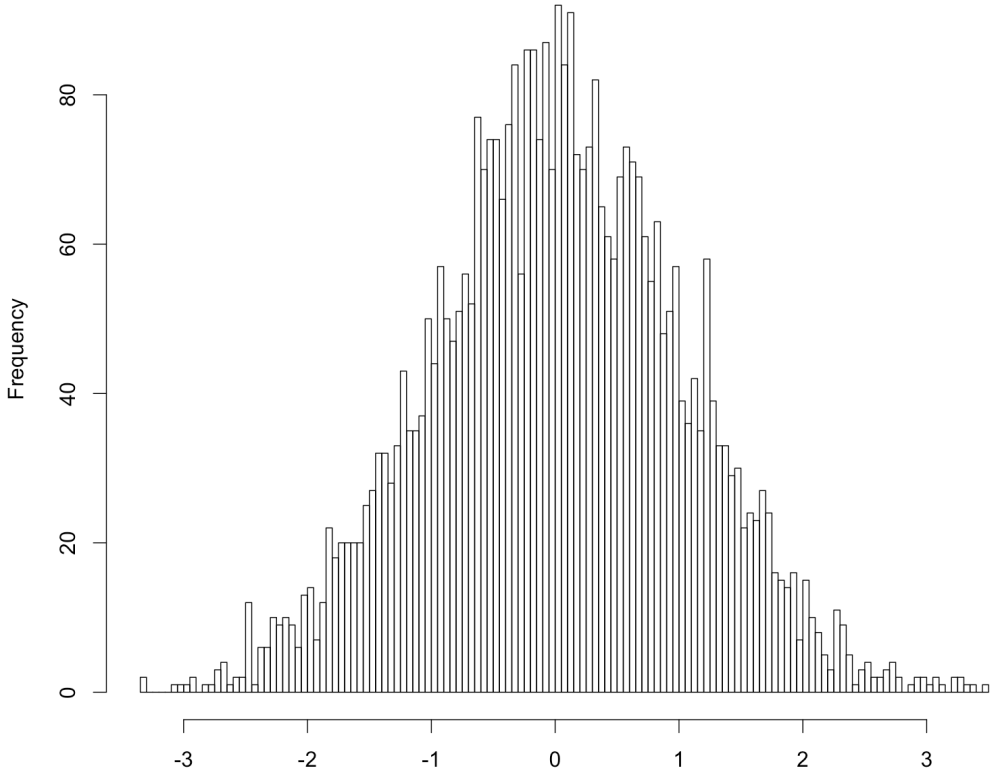
- how does the shape of your data look like
- how high is the outlier content of your data

The 4th moment



The 4th moment





kurtosis

$$kurtosis = \frac{1}{n} \frac{\sum_{i=1}^{n} (x_i - \bar{x})^4}{s^4}$$

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Summary

- kurtosis is the 4th moment
- tells us about the relative number of outliers

The next video covers…

Covariance, Covariance Matrices, Correlation