Normality Check



Normality Check



Why?

Assumption of Machine Learning Model

Statistical Tests

Outlier Detection



Normality Check: Histogram

Visuality Check:



Normality Check: Histogram

Visuality Check:

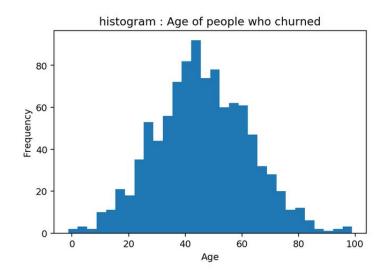
Frequency against bins to get the Histogram.



Normality Check: Histogram

Visuality Check:

Frequency against bins to get the Histogram.





Normality Check: KDE

Visuality Check:

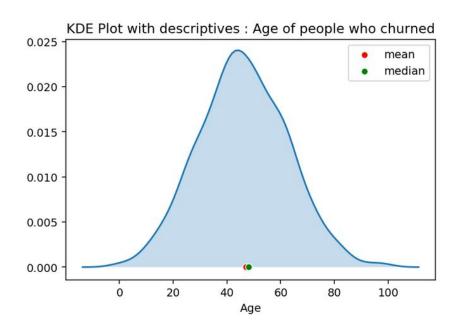
KDE is a method to estimate pdf of data generating distribution



Normality Check: KDE

Visuality Check:

KDE is a method to estimate pdf of data generating distribution









Quantile, divide the probability distribution or observations in equal intervals.

• 2 quantile - Median



- 2 quantile Median
- 4 quantile Quartile



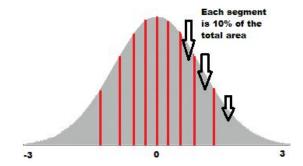
- 2 quantile Median
- 4 quantile Quartile
- 10 quantile Decile



- 2 quantile Median
- 4 quantile Quartile
- 10 quantile Decile
- 100 quantile Percentile.



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- 4 quantile Quartile
- 10 quantile Decile
- 100 quantile Percentile.





Visuality check:

Q-Q plots take theoretical normal distribution quantiles and compare them against observed data quantiles.



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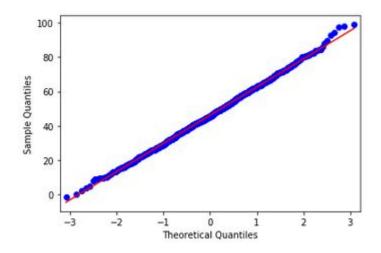
The scatter plot will roughly form a straight line



Visuality check:

Q-Q plots take theoretical normal distribution quantiles and compare them against observed data quantiles.

The scatter plot will roughly form a straight line.





Example: If the following data comes from a normal distribution? 106.75, 101.57, 100.78, 89.67, 120.08, 106.93, 125.61, 111.8, 101.51



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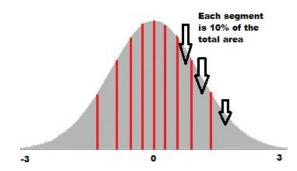
Step 1: Sort values

89.67, 100.78, 101.51, 101.57, 106.75, 106.93, 111.8, 120.08, 125.61



Example: If the following data comes from a normal distribution? 106.75, 101.57, 100.78, 89.67, 120.08, 106.93, 125.61, 111.8, 101.51

Step 2: Divide a Normal curve into n+1 (here 10) equally-sized areas.





Example: If the following data comes from a normal distribution? 106.75, 101.57, 100.78, 89.67, 120.08, 106.93, 125.61, 111.8, 101.51

Step 3: Find the z value for each of this segment (how to use z table, covered in later section)

$$10\% = -1.28$$
 , $20\% = -0.84$,

$$30\% = -0.52$$
,

$$50\% = 0$$
,

$$70\% = 0.52$$
,

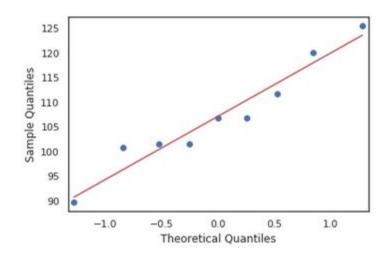
$$80\% = 0.84$$

$$100\% = 3.0$$



Example :- If the following data comes from a normal distribution? 106.75, 101.57, 100.78, 89.67, 120.08, 106.93, 125.61, 111.8, 101.51

Step 4 : Plot the sorted data values (step 1) against observed z value (step 3)





Thank You!

