Kurtosis [1,正无穷]

Excess kurtosis = kurtosis – kurtosis(normal) / kurtosis – 3-> [-2, 正无穷]

X~N(u, )

Y=exp(x)~ lognormal (u, )

generalized extreme value

model evaluation metrics

y = f (x, seta) array(n\*m) n—no.of samples m—no.of features

x – features (n\*1)

y – labels

f—ML model

seta – paramatens

type

1. Filter methods
2. Wrapper methods