

My Notes

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1 Anomaly Detection

Definitino of 峰度 (Kurtosis) & 偏度 (skewness):

- $K < 0$: means the shape is flatter than the normal distribution.
- $K > 0$ means the shape is thinner compared to the normal distribution.
- $K = 0$: close to normal distribution.
- $S > 0$: longer trail on right. Max on left compared to normal distribution.
- $S < 0$: longer trail on left. Max on right compared to normal distribution.
- $S = 0$: close to normal distribution