

## Skewness and kurtosis

### Skewness

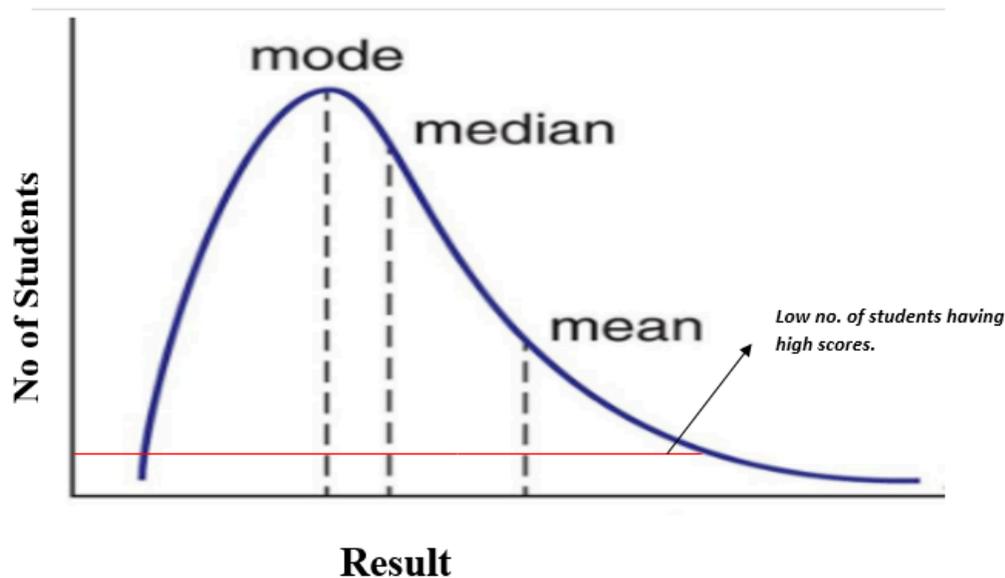
If the values of a specific independent variable (feature) are skewed, depending on the model, skewness may violate model assumptions or may reduce the interpretation of feature importance. In statistics, skewness is a degree of asymmetry observed in a probability distribution that deviates from the symmetrical normal distribution (bell curve) in a given set of data. The normal distribution helps to know skewness. When we talk about normal distribution, data symmetrically distributed. The symmetrical distribution has zero skewness as all measures of a central tendency lies in the middle. When data is symmetrically distributed, the left-hand side, and right-hand side contain the same number of observations. (If the dataset has 90 values, then the left-hand side has 45 observations, and the right-hand side has 45 observations.). That data is called asymmetrical data, and that time skewness

### *Types of Skewness*

*Positive skewed or right skewed.* In statistics, a positively skewed distribution is a sort of distribution where, *unlike* symmetrically distributed data where all measures of the central tendency (mean, median, and mode) equal each *other*; with positively skewed data, the measures are dispersing, which means Positively Skewed Distribution is a type of distribution where the mean, median, and mode of the distribution are positive rather than negative or zero.

**Figure 1**

*The figure showing positive skewness*



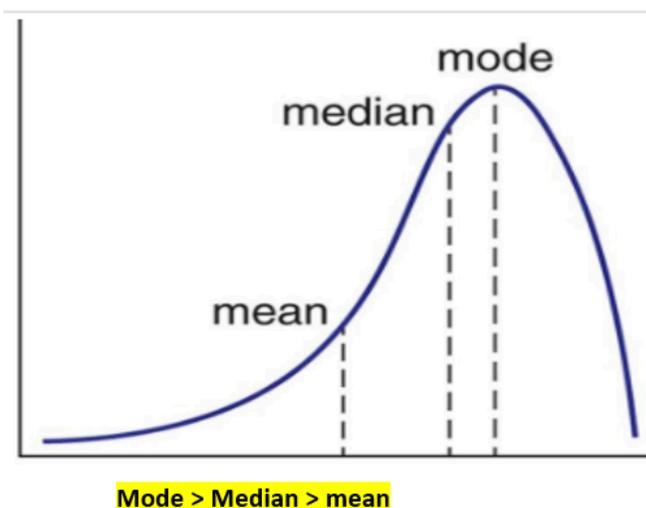
**Mean > Median > Mode**

In positively skewed, the mean of the data is greater than the median (a large number of data-pushed on the right-hand side). In other words, the results are bent towards the lower side. The mean will be more than the median as the median is the middle value and mode is always the highest value. The extreme positive skewness is not desirable for distribution, as a high level of skewness can cause misleading results. The data transformation tools are helping to make the skewed data closer to a normal distribution. For positively skewed distributions, the famous transformation is the log transformation. The log transformation proposes the calculations of the natural logarithm for each value in the dataset.

*Negative skewed or left-skewed.* A negatively skewed distribution is the straight reverse of a positively skewed distribution. In statistics, negatively skewed distribution refers to the distribution model where more values are plots on the right side of the graph, and the tail of the distribution is spreading on the left side. In negatively skewed, the mean of the data is less than the median (a large number of data-pushed on the left-hand side). Negatively Skewed Distribution is a type of distribution where the mean, median, and mode of the distribution are negative rather than positive or zero.

## Figure 2

*The figure showing negative distribution*



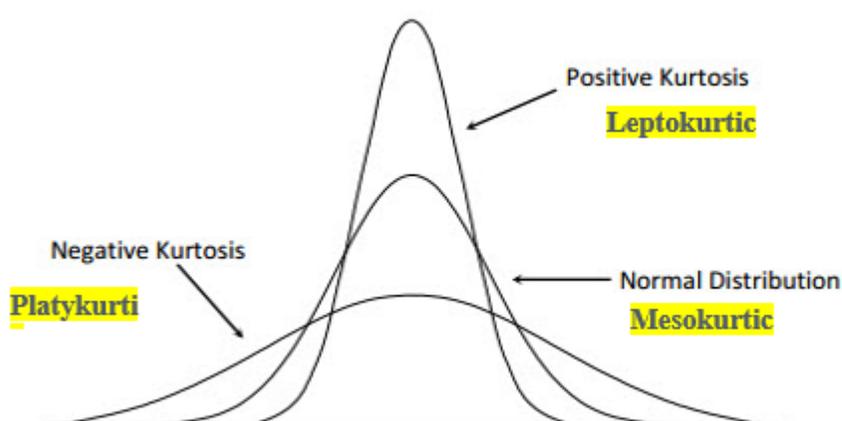
Median is the middle value, and mode is the highest value, and due to unbalanced distribution median will be higher than the mean.

## Kurtosis

Kurtosis refers to the degree of presence of outliers in the distribution. Kurtosis is a statistical measure, whether the data is heavy-tailed or light-tailed in a normal distribution. Kurtosis refers to the degree of presence of outliers in the distribution.

### Figure 3

*The figure showing kurtosis*



In finance, kurtosis is used as a measure of financial risk. A large kurtosis is associated with a high level of risk for an investment because it indicates that there are high probabilities of tails of the distribution instead of around the mean.

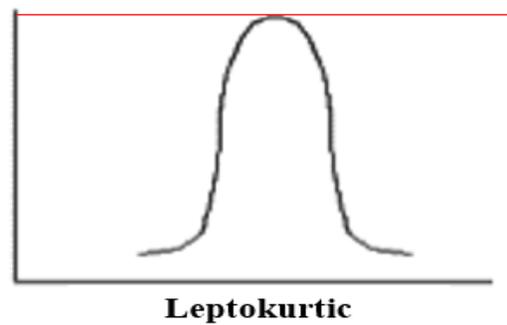
### *Leptokurtic (kurtosis > 3)*

Leptokurtic is having very long and skinny tails, which means there are more chances of outliers. Positive values of kurtosis indicate that distribution is peaked and possesses thick

tails. An extreme positive kurtosis indicates a distribution where more of the numbers are located in the tails of the distribution instead of around the mean.

#### **Figure 4**

*The figure showing leptokurtic*

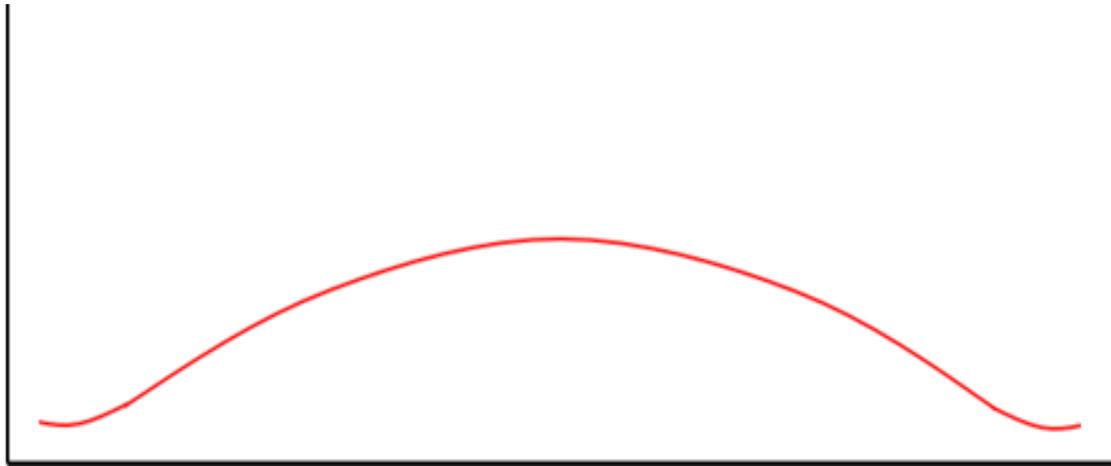


#### ***Platykurtic (kurtosis < 3)***

Platykurtic having a lower tail and stretched around center tails means most of the data points are present in high proximity with mean. A platykurtic distribution is flatter (less peaked) when compared with the normal distribution.

#### **Figure 5**

*The figure showing platykurtic*

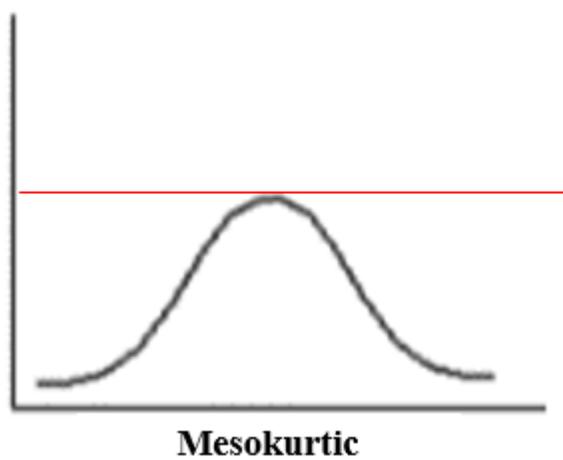


*Mesokurtic (kurtosis = 3)*

Mesokurtic is the same as the normal distribution, which means kurtosis is near to 0. In Mesokurtic, distributions are moderate in breadth, and curves are a medium peaked height.

**Figure 6**

*The figure showing mesokurtic*



**Summary**

**Table 1**

*Table showing skewness and kurtosis*

<b>Skewness</b>	<b>kurtosis</b>
measure of symmetry or asymmetry	measures whether data is heavy-tailed or light-tailed
positive-skewed and negatively skewed	Leptokurtic ,Mesokurtic,platykurtic

### Reference

1 [Suvarna Gawali](#) — Published On May 2, 2021, *Data Science Blogathon*.

<https://www.analyticsvidhya.com/blog/2021/05/shape-of-data-skewness-and-kurtosis/>