

# IC252-Data Science II

## Lab 4

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**Code is displayed and in terminal output is shown with examples as mentioned in question**

1. Independence and conditional probability. Let  $X_1$  and  $X_2$  be independent random variables, taking values from the set  $\{0, 1\}$ , such that both outcomes are equally likely. Define  $Z = X_1 + X_2$ . Note that  $Z$  can take values  $\{0, 1, 2\}$ . Do the following.

- Demonstrate by counting, that the  $X_1$  and  $X_2$  are independent. Generate  $X_1$  and  $X_2$  a large number of times (call this  $N$ ). Count the number of times  $X_1$  takes the value 1,  $X_2$  takes the value 1, and the number of times both  $X_1$  and  $X_2$  take the value 1. This should be approximately equal. Compute the probability by hand and compare with the result of the simulation.  $X_1$  and  $X_2$  can be stored in two arrays.
- Now generate  $Z$ , using the already computed values of  $X_1$  and  $X_2$ . Is  $Z$  independent of  $X_1$ ? Determine using counting, and by hand.
- Now condition  $X_1$  and  $X_2$  on  $Z = 1$ . Is  $X_1$  conditioned on  $Z$ , independent of  $X_2$  conditioned on  $Z$ ? In other words, is  $P(X_1=1, X_2=1 | Z = 1) = P(X_1=1 | Z = 1)P(X_2=1 | Z = 1)$ ? Demonstrate by counting and calculate by hand

$$1/2 \text{ (a) } X_1 \sim \mathcal{L}(0,1), \quad X_2 \sim \mathcal{L}(0,1)$$

$$Z \sim \mathcal{L}(0,1,2)$$

$$P(X_1=1) = P_1 = 0.5$$

$$P(X_2=1) = P_2 = 0.5$$

$$P(Z=1) = \frac{2}{4} = P_3 = 0.5$$

(b) Let, assume  $Z$  is independent of  $X_2$

$$\text{Then, } P(X_2=\alpha) \cdot P(Z=\alpha) = P(X_2=\alpha=Z)$$

$\forall$  possible value of  $\alpha$

Let for  $\alpha=1$

$$P_2 \times P_3 = P_4$$

for  $\alpha=0$

$$P_2 \times P_4 \neq P_4$$

$\therefore$  Our assumption contradicts

$\therefore Z$  is not independent of  $X_2$

$$(c) P(X_1=1, X_2=1 | Z=1) = 0 \quad \text{--- (i)}$$

$$P(X_1=1 | Z=1) = P_1 \times P_3 = P_4 \quad \text{--- (ii)}$$

$$P(X_2=1 | Z=1) = P_2 \times P_3 = P_4 \quad \text{--- (iii)}$$

As product of (ii) & (iii) is not equal to (i),

$X_1$  &  $X_2$  are not independent conditioning  $Z$ .



C:\Users\HP\untitled20.py

2.py X untitled3.py X untitled14.py X untitled15.py X untitled18.py X untitled19.py X untitled20.py\* X

```

1  from random import randint as r #importing modules
2  Z=[]                             #making lists and appending random values
3  X1=[]                             #with the help of for loop
4  X2=[]                             #N is number simulations
5  N=int(input("number of times the loop needs to run:"))
6  for i in range(N):
7      X1.append(r(0,1))
8      X2.append(r(0,1))
9      Z.append(X1[-1]+X2[-1])      #Z is sum of outcome of X1 & X2
10  '''a'''                          #desired probabilities are obtained by using
11  print("P((X1=1 AND X2=1)):",Z.count(2)/N)      #probability formula
12  print("P(X1=1)",X1.count(1)/N)
13  print("P(X2=1)",X2.count(1)/N)
14  '''b'''                          #checking Z is independent of X1 or not
15  print("P(X1=1)*P(Z=1):",(X1.count(1)/N)*(Z.count(1)/N))
16  count=0
17  for i in range(N):               #taking one case when X1=Z=1
18      if X1[i]==1 and Z[i]==1:
19          count+=1
20  print("P(X1=1 AND Z=1):",count/N)      #There is a mismatch
21  print("Hence,Z is not independent of X1")
22  '''c'''
23  c1=0                            #outcomes are counted inside samplespace
24  c2=0                            #when Z is 1
25  c3=0
26  for i in range(N):
27      if(X1[i]==1) and (X2[i]==1) and (Z[i]==1):
28          c1=c1+1
29      if(X1[i]==1) and (Z[i]==1):
30          c2=c2+1
31      if(X2[i]==1) and (Z[i]==1):
32          c3=c3+1
33  print("P(X1=1,X2=1 | Z=1):",c1/Z.count(1))
34  print("P(X1=1 | Z=1)*P(X2=1 | Z=1):",(c2/Z.count(1))*(c3/Z.count(1)))
35  print("Hence,X1 & X2 are not independent under condition of Z")
36

```



Nam	Type	Size	Value
c1	int	1	0
c2	int	1	23
c3	int	1	23
count	int	1	23
i	int	1	99
N	int	1	100
X1	list	100	[1, 1, 0, 1, 1, 1, 1, 0, 1, 0, ...]
X2	list	100	[1, 0, 0, 0, 0, 0, 1, 0, 1, 1, 1, ...]
Z	list	100	[2, 1, 0, 1, 1, 2, 1, 1, 2, 1, ...]

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Console 3/A X

Python 3.7.9 (tags/v3.7.9:13c94747c7, Aug 17 2020, 18:58:18) [MSC v.1900 64 bit (AMD64)]  
Type "copyright", "credits" or "license" for more information.

IPython 7.31.1 -- An enhanced Interactive Python.

In [1]: runfile('C:/Users/HP/untitled20.py', wdir='C:/Users/HP')

number of times the loop needs to run:100

P((X1=1 AND X2=1)): 0.26

P(X1=1) 0.49

P(X2=1) 0.49

P(X1=1)\*P(Z=1): 0.22540000000000002

P(X1=1 AND Z=1): 0.23

Hence,Z is not independent of X1

P(X1=1,X2=1 | Z=1): 0.0

P(X1=1 | Z=1)\*P(X2=1 | Z=1): 0.25

Hence,X1 & X2 are not independent under condition of Z

In [2]:

2. Simulate the number of heads obtained in  $N$  independent throws of a coin with  $p(H) = p$ . Accept  $N$  and  $p$  from the user. Run the experiment 10,000 times and plot the histograms of the number of heads obtained, for various values of  $N$  and  $p$ . Each  $N, p$  will need a separate histogram.

Spyder

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C:\Users\HP\untitled21.py

py x untitled14.py x untitled15.py x untitled18.py x untitled19.py x untitled20.py x untitled21.py\* x

```
1 from matplotlib import pyplot as plt
2 import random as r          #importing modules
3 C=[]
4 #C is a list that consists number of heads on simulating different times
5 N=int(input("number of independent throws:"))
6 p=float(input("probability of getting a Head:"))
7 S=[1]*int(100*N*p)+[0]*int(100*N*(1-p)) #adjusting probability of Head
8 for i in range(10000):              #running 10000simulations
9     x=[]
10    for j in range(N):
11        x.append(r.choice(S))
12    C.append(x.count(1))
13 fig,ax = plt.subplots()
14 #plotting the graph the results of all simulations
15 plt.title('Number of Heads obtained')
16 plt.xlabel('Favourable independent throws')
17 plt.ylabel('Number of heads')
18 ax.hist(C, bins=list(range(1, N+1)))
19
20
```

Nam	Type	Size	
ax	axes._subplots.AxesSubplot	1	AxesSubplot object of matplotlib.axes._
C	list	10000	[49, 41, 46, 37, 40, 44, 42, 42, 46, 42]
c1	int	1	0
c2	int	1	23
c3	int	1	23
count	int	1	23
fig	figure.Figure	1	Figure object of matplotlib.figure modu

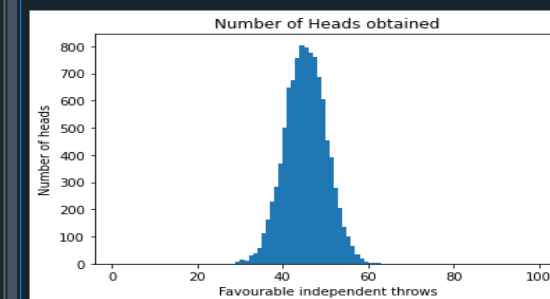
Help Variable Explorer Plots Files

Console 3/A x

In [2]: runfile('C:/Users/HP/untitled21.py', wdir='C:/Users/HP')

number of independent throws:100

probability of getting a Head:0.45



In [3]:

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3. Count the number of times a message needs to be transmitted until it reaches correctly at the destination. The probability for a successful transmission is  $p$ . Repeat the experiment 10,000 times and plot the histograms of the count for various values of  $p$ . Each  $p$  will need a separate histogram. Hint: Generate a random bit  $b$  with  $P(b = 1) = p$ . Keep adding to the count until you generate a 1. A successful transmission at the 4th try (ie. count = 4) corresponds to the binary string 0001.

Spyder

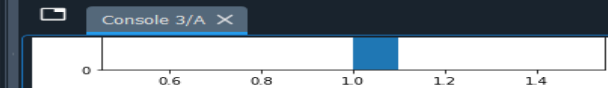
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C:\Users\HP\untitled22.py

```
1 import numpy as np #importing modules
2 import matplotlib.pyplot as plt
3 p = eval(input("Enter the prob of 1 :"))
4 #running 10000simulations
5 z = np.random.geometric(p, size=10000)
6 plt.hist(z)
7 #ploting of graph
```

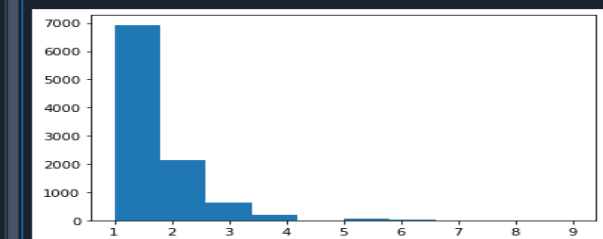
Nam	Type	Size	
ax	axes._subplots.AxesSubplot	1	AxesSubplot object of
C	list	10000	[49, 41, 46, 37, 40, ...]
c1	int	1	0
c2	int	1	23
c3	int	1	23
count	int	1	23
fig	figure.Figure	1	Figure object of matp
z	int	1	0000

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In [5]: runfile('C:/Users/HP/untitled22.py', wdir='C:/Users/HP')

Enter the prob of 1 :0.69



In [6]:

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