```
In [36]:
        from scipy import stats
         import pandas as pd
         import numpy as np
         import seaborn as sns
         import matplotlib.pyplot as plt
In [51]: import warnings
         warnings.filterwarnings("ignore")
In [2]: gla_df=pd.read_csv(r"D:\NIT\DATASCIENCE\ARNAK TASK\1 to 100\day 1\stat\inf stats
In [3]: bem_df=pd.read_csv(r"D:\NIT\DATASCIENCE\ARNAK TASK\1 to 100\day 1\stat\inf stats
In [4]:
         gla_df
Out[4]:
                     Date
                              Date.1
                                       Close
                                                  gain
            0 2010-01-05 2010-01-05 1616.80 -0.005444
            1 2010-01-06 2010-01-06 1638.50 0.013422
            2 2010-01-07 2010-01-07 1648.70 0.006225
            3 2010-01-08 2010-01-08 1639.80 -0.005398
            4 2010-01-11 2010-01-11 1629.45 -0.006312
         1733 2016-12-26 2016-12-26 2723.50 -0.001283
         1734 2016-12-27 2016-12-27 2701.75 -0.007986
         1735 2016-12-28 2016-12-28 2702.15 0.000148
         1736 2016-12-29 2016-12-29 2727.90 0.009529
         1737 2016-12-30 2016-12-30 2729.80 0.000697
```

1738 rows × 4 columns

In [5]: bem df

| Out[5]: |      | Date       | Date.1     | Close   | gain      |
|---------|------|------------|------------|---------|-----------|
|         | 0    | 2010-01-05 | 2010-01-05 | 1134.60 | -0.000881 |
|         | 1    | 2010-01-06 | 2010-01-06 | 1139.60 | 0.004407  |
|         | 2    | 2010-01-07 | 2010-01-07 | 1144.15 | 0.003993  |
|         | 3    | 2010-01-08 | 2010-01-08 | 1144.05 | -0.000087 |
|         | 4    | 2010-01-11 | 2010-01-11 | 1137.00 | -0.006162 |
|         | •••  |            |            |         |           |
|         | 1733 | 2016-12-26 | 2016-12-26 | 950.25  | -0.021924 |
|         | 1734 | 2016-12-27 | 2016-12-27 | 975.70  | 0.026782  |
|         | 1735 | 2016-12-28 | 2016-12-28 | 974.40  | -0.001332 |
|         | 1736 | 2016-12-29 | 2016-12-29 | 986.05  | 0.011956  |
|         | 1737 | 2016-12-30 | 2016-12-30 | 1000.60 | 0.014756  |

1738 rows × 4 columns

In [21]: bem\_df.describe()

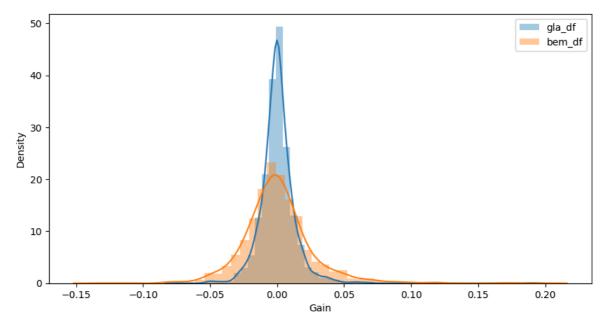
```
In [7]: gla_df.gain.mean()
Out[7]: 0.00038604108259229303
In [8]: gla_df.gain.std()
Out[8]: 0.013360538552253302
In [9]: bem_df.gain.mean()
Out[9]: 0.00027074807905723414
In [12]: np.round(bem_df.gain.std(),4)
Out[12]: 0.0264
```

|       | Close       | gain        |
|-------|-------------|-------------|
| count | 1738.000000 | 1738.000000 |
| mean  | 698.183688  | 0.000271    |
| std   | 357.378754  | 0.026431    |
| min   | 129.150000  | -0.133940   |
| 25%   | 370.650000  | -0.013736   |
| 50%   | 682.100000  | -0.001541   |
| 75%   | 1010.350000 | 0.011985    |
| max   | 1558.500000 | 0.198329    |

Out[21]:

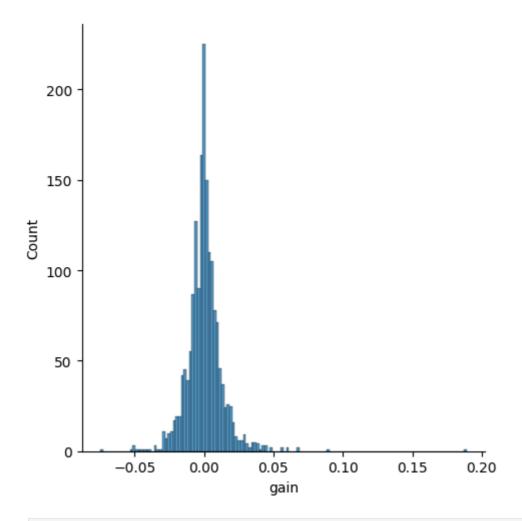
```
In [52]: plt.figure(figsize=(10,5))
    sns.distplot(gla_df.gain, label = 'gla_df')
    sns.distplot(bem_df.gain, label = 'bem_df')
    plt.xlabel('Gain')
    plt.ylabel('Density')
    plt.legend()
```

Out[52]: <matplotlib.legend.Legend at 0x204384a64d0>



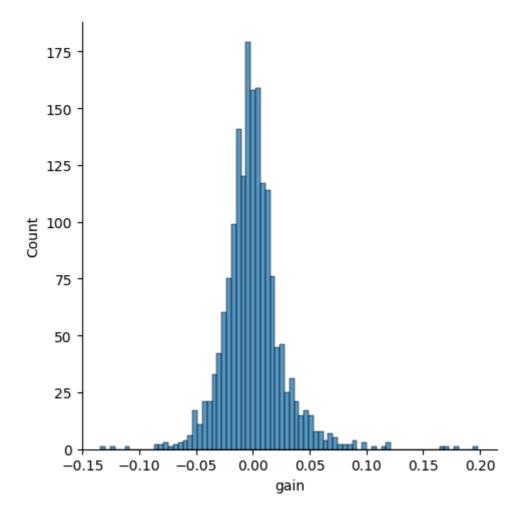
In [49]: sns.displot(gla\_df.gain)

Out[49]: <seaborn.axisgrid.FacetGrid at 0x204386d7310>



In [17]: sns.displot(bem\_df.gain)

Out[17]: <seaborn.axisgrid.FacetGrid at 0x2042baaa690>



## confidence interval using the Normaldistribution

```
In [20]: # Calculate the 95% confidence interval
    glo_ci = stats.norm.interval(0.95, loc=0.000386, scale=0.013361)
    # Round the interval to four decimal places
    rounded_interval = np.round(glo_ci, 4)
    print(rounded_interval)

[-0.0258    0.0266]

In [23]: # Calculate the 95% confidence interval
    bem_ci = stats.norm.interval(0.95, loc=0.00027074807905723414, scale=0.026431)
    # Round the interval to four decimal places
    rounded_interval = np.round(bem_ci, 4)
    print(rounded_interval)

[-0.0515    0.0521]
```

## confidence interval using the tdistribution

```
In [26]: # Calculate the 95% confidence interval
bem_ci = stats.t.interval(0.95,1731, loc=0.00027074807905723414, scale=0.026431)
# Round the interval to four decimal places
```

```
rounded_interval = np.round(bem_ci, 4)
print(rounded_interval)

[-0.0516  0.0521]

In [27]: # Calculate the 95% confidence interval
glo_ci = stats.t.interval(0.95,1731, loc=0.000386, scale=0.013361)
# Round the interval to four decimal places
rounded_interval = np.round(glo_ci, 4)
print(rounded_interval)

[-0.0258  0.0266]
In []:
```