

# intro\_Scipy

June 30, 2017

```
In [1]: # The following is to know when this notebook has been run and with which python version.
import time, sys
print(time.ctime())
print(sys.version.split('|')[0])
```

```
Fri Jun 30 13:25:39 2017
3.6.1
```

## 1 E Introduction to Scipy

This is part of the Python lecture given by Christophe Morisset at IA-UNAM.

Scipy is a library with a lot of functionalities, we will not cover everything here, but rather point to some of them with examples. Some useful links about scipy:

- <https://scipy-lectures.github.io/intro/scipy.html>
- <http://docs.scipy.org/doc/scipy/reference/tutorial/>

```
In [2]: %matplotlib inline
import numpy as np
import matplotlib.pyplot as plt
```

```
In [3]: import scipy # This imports a lot of scipy stuff, but not the "important" modules
```

### 1.0.1 Some usefull methods

```
In [4]: from scipy.special import gamma
print(gamma(10.3))
print(10*9*8*7*6*5*4*3*2)
```

```
716430.689062
3628800
```

```
In [5]: from scipy import constants as cst
print(cst.astronomical_unit) # A lot of constants
from scipy.constants import codata # a lot more, with units. From NIST
print('{} {}'.format(codata.value('proton mass'), codata.unit('proton mass')))
```

```
149597870691.0
1.672621898e-27 kg
```

List there: <http://docs.scipy.org/doc/scipy/reference/constants.html#constants-database>

## 1.0.2 Integrations

```
In [6]: from scipy.integrate import trapz, cumtrapz, simps
        #help(scipy.integrate) # a big one...
        print('-----')
        help(trapz)
        print('-----')
        help(cumtrapz)
        print('-----')
        help(simps)
```

-----  
Help on function trapz in module numpy.lib.function\_base:

```
trapz(y, x=None, dx=1.0, axis=-1)
    Integrate along the given axis using the composite trapezoidal rule.

    Integrate 'y' ('x') along given axis.

Parameters
-----
y : array_like
    Input array to integrate.
x : array_like, optional
    The sample points corresponding to the 'y' values. If 'x' is None,
    the sample points are assumed to be evenly spaced 'dx' apart. The
    default is None.
dx : scalar, optional
    The spacing between sample points when 'x' is None. The default is 1.
axis : int, optional
    The axis along which to integrate.

Returns
-----
trapz : float
    Definite integral as approximated by trapezoidal rule.

See Also
-----
sum, cumsum

Notes
-----
Image [2]_ illustrates trapezoidal rule -- y-axis locations of points
will be taken from 'y' array, by default x-axis distances between
points will be 1.0, alternatively they can be provided with 'x' array
or with 'dx' scalar. Return value will be equal to combined area under
the red lines.

References
-----
.. [1] Wikipedia page: http://en.wikipedia.org/wiki/Trapezoidal\_rule
.. [2] Illustration image:
```

[http://en.wikipedia.org/wiki/File:Composite\\_trapezoidal\\_rule\\_illustration.png](http://en.wikipedia.org/wiki/File:Composite_trapezoidal_rule_illustration.png)

#### Examples

-----

```
>>> np.trapz([1,2,3])
4.0
>>> np.trapz([1,2,3], x=[4,6,8])
8.0
>>> np.trapz([1,2,3], dx=2)
8.0
>>> a = np.arange(6).reshape(2, 3)
>>> a
array([[0, 1, 2],
       [3, 4, 5]])
>>> np.trapz(a, axis=0)
array([ 1.5,  2.5,  3.5])
>>> np.trapz(a, axis=1)
array([ 2.,  8.]
```

-----  
Help on function cumtrapz in module scipy.integrate.quadrature:

```
cumtrapz(y, x=None, dx=1.0, axis=-1, initial=None)
    Cumulatively integrate y(x) using the composite trapezoidal rule.
```

#### Parameters

-----

**y** : array\_like  
Values to integrate.

**x** : array\_like, optional  
The coordinate to integrate along. If None (default), use spacing 'dx' between consecutive elements in 'y'.

**dx** : float, optional  
Spacing between elements of 'y'. Only used if 'x' is None.

**axis** : int, optional  
Specifies the axis to cumulate. Default is -1 (last axis).

**initial** : scalar, optional  
If given, uses this value as the first value in the returned result. Typically this value should be 0. Default is None, which means no value at 'x[0]' is returned and 'res' has one element less than 'y' along the axis of integration.

#### Returns

-----

**res** : ndarray  
The result of cumulative integration of 'y' along 'axis'.  
If 'initial' is None, the shape is such that the axis of integration has one less value than 'y'. If 'initial' is given, the shape is equal to that of 'y'.

#### See Also

-----

`numpy.cumsum`, `numpy.cumprod`  
`quad`: adaptive quadrature using QUADPACK

romberg: adaptive Romberg quadrature  
 quadrature: adaptive Gaussian quadrature  
 fixed\_quad: fixed-order Gaussian quadrature  
 dblquad: double integrals  
 tplquad: triple integrals  
 romb: integrators for sampled data  
 ode: ODE integrators  
 odeint: ODE integrators

#### Examples

-----

```
>>> from scipy import integrate
>>> import matplotlib.pyplot as plt

>>> x = np.linspace(-2, 2, num=20)
>>> y = x
>>> y_int = integrate.cumtrapz(y, x, initial=0)
>>> plt.plot(x, y_int, 'ro', x, y[0] + 0.5 * x**2, 'b-')
>>> plt.show()
```

-----  
 Help on function `simps` in module `scipy.integrate.quadrature`:

`simps(y, x=None, dx=1, axis=-1, even='avg')`

Integrate  $y(x)$  using samples along the given axis and the composite Simpson's rule. If  $x$  is `None`, spacing of  $dx$  is assumed.

If there are an even number of samples,  $N$ , then there are an odd number of intervals ( $N-1$ ), but Simpson's rule requires an even number of intervals. The parameter `'even'` controls how this is handled.

#### Parameters

-----

`y` : array\_like  
 Array to be integrated.

`x` : array\_like, optional  
 If given, the points at which `'y'` is sampled.

`dx` : int, optional  
 Spacing of integration points along axis of `'y'`. Only used when `'x'` is `None`. Default is 1.

`axis` : int, optional  
 Axis along which to integrate. Default is the last axis.

`even` : str {'avg', 'first', 'last'}, optional  
`'avg'` : Average two results: 1) use the first  $N-2$  intervals with a trapezoidal rule on the last interval and 2) use the last  $N-2$  intervals with a trapezoidal rule on the first interval.

`'first'` : Use Simpson's rule for the first  $N-2$  intervals with a trapezoidal rule on the last interval.

`'last'` : Use Simpson's rule for the last  $N-2$  intervals with a trapezoidal rule on the first interval.

See Also

```

-----
quad: adaptive quadrature using QUADPACK
romberg: adaptive Romberg quadrature
quadrature: adaptive Gaussian quadrature
fixed_quad: fixed-order Gaussian quadrature
dblquad: double integrals
tplquad: triple integrals
romb: integrators for sampled data
cumtrapz: cumulative integration for sampled data
ode: ODE integrators
odeint: ODE integrators

```

#### Notes

```

-----
For an odd number of samples that are equally spaced the result is
exact if the function is a polynomial of order 3 or less.  If
the samples are not equally spaced, then the result is exact only
if the function is a polynomial of order 2 or less.

```

```
In [16]: dir(scipy.integrate)
```

```

Out[16]: ['IntegrationWarning',
          'Tester',
          '__all__',
          '__builtins__',
          '__doc__',
          '__file__',
          '__name__',
          '__package__',
          '__path__',
          '_bvp',
          '_dop',
          '_ode',
          '_odepack',
          '_quadpack',
          'absolute_import',
          'complex_ode',
          'cumtrapz',
          'dblquad',
          'division',
          'fixed_quad',
          'lsoda',
          'newton_cotes',
          'nquad',
          'ode',
          'odeint',
          'odepack',
          'print_function',
          'quad',
          'quad.explain',
          'quadpack',
          'quadrature',
          'romb',
          'romberg',
          's',

```

```

'simps',
'solve_bvp',
'test',
'tplquad',
'trapz',
'vode']

In [7]: # Defining x and y
x = np.linspace(0, np.pi, 100)
y = np.sin(x)
# Compare the integrales using two methods
%timeit i1 = trapz(y, x)
%timeit i2 = simps(y, x)

print(trapz(y, x))
print(simps(y, x))

x = np.linspace(0, np.pi, 10)
y = np.sin(x)
%timeit i1 = trapz(y, x)
%timeit i2 = simps(y, x)
print(trapz(y, x))
print(simps(y, x))

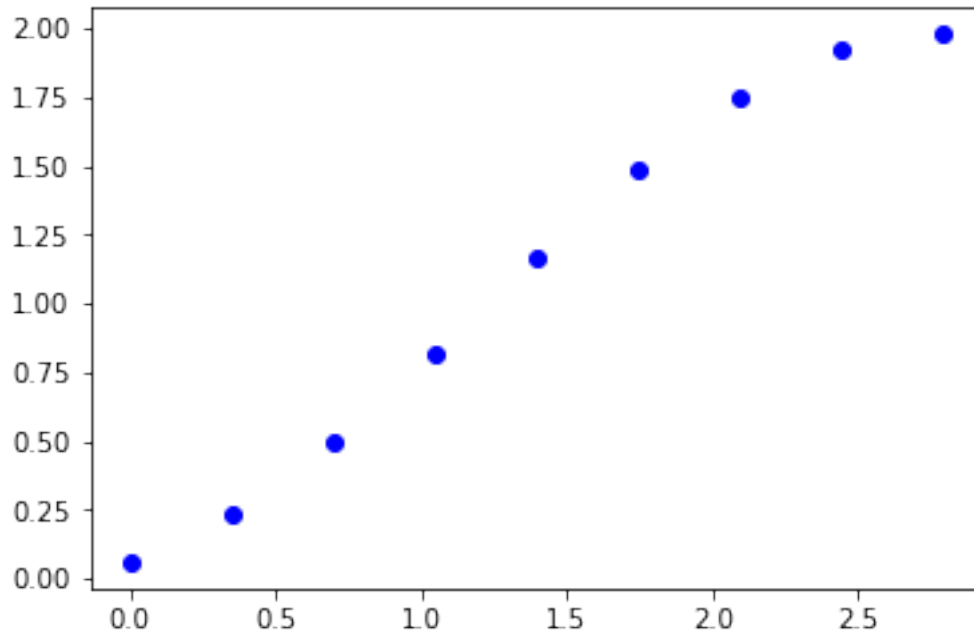
27.6  $\mu$ s  $\pm$  133 ns per loop (mean  $\pm$  std. dev. of 7 runs, 10000 loops each)
150  $\mu$ s  $\pm$  2.02  $\mu$ s per loop (mean  $\pm$  std. dev. of 7 runs, 10000 loops each)
1.99983216389
1.99999996902
26.5  $\mu$ s  $\pm$  109 ns per loop (mean  $\pm$  std. dev. of 7 runs, 10000 loops each)
146  $\mu$ s  $\pm$  140 ns per loop (mean  $\pm$  std. dev. of 7 runs, 10000 loops each)
1.97965081122
1.99954873658

In [8]: # Cumulative integrale
print(cumtrapz(np.abs(y), x))

[ 0.05969378  0.23157515  0.4949127   0.81794403  1.16170678  1.48473811
  1.74807566  1.91995704  1.97965081]

In [9]: # Cumulative integral
print('{ } {}'.format(len(x), len(cumtrapz(np.abs(y), x))))
f, ax = plt.subplots()
ax.plot(x[0:-1], cumtrapz(np.abs(y), x), 'bo');
```

10 9



```
In [10]: from scipy.integrate import quad # To compute a definite integral
         from scipy.special import jv # Bessel function
         #help(quad)
         print(quad(lambda x: jv(2.5, x), 0, 10)) # Integrate the Bessel function of order 2.5 between
(0.8209075326034347, 1.1793289815399173e-08)
```

We now want to evaluate:

$$\int_0^1 1 + 2x + 3x^2 dx$$

```
In [11]: # We want here integrate a user-defined function (here polynome) between 0 and 1
         def f(x, a, b, c):
             """ Returning a 2nd order polynome """
             return a + b * x + c * x**2
         %timeit I = quad(f, 0, 1, args=(1,2,3)) # args will send 1, 2, 3 to f
         I = quad(f, 0, 1, args=(1,2,3)) # args will send 1, 2, 3 to f
         print(I)
         Integ = I[0]
         print(Integ)
```

```
16.6 µs ± 464 ns per loop (mean ± std. dev. of 7 runs, 100000 loops each)
(3.0, 3.3306690738754696e-14)
3.0
```

### 1.0.3 Interpolations

```
In [12]: from scipy.interpolate import interp1d, interp2d, splrep, splev, griddata
```

```
In [13]: #help(scipy.interpolate) # a huge one...
         help(interp1d)
```

Help on class interp1d in module scipy.interpolate.interpolate:

```
class interp1d(scipy.interpolate.polyint._Interpolator1D)
|   Interpolate a 1-D function.
|
|   'x' and 'y' are arrays of values used to approximate some function f:
|   'y = f(x)'. This class returns a function whose call method uses
|   interpolation to find the value of new points.
|
|   Note that calling 'interp1d' with NaNs present in input values results in
|   undefined behaviour.
|
|   Parameters
|   -----
|   x : (N,) array_like
|       A 1-D array of real values.
|   y : (...N,...) array_like
|       A N-D array of real values. The length of 'y' along the interpolation
|       axis must be equal to the length of 'x'.
|   kind : str or int, optional
|       Specifies the kind of interpolation as a string
|       ('linear', 'nearest', 'zero', 'slinear', 'quadratic', 'cubic'
|       where 'zero', 'slinear', 'quadratic' and 'cubic' refer to a spline
|       interpolation of zeroth, first, second or third order) or as an
|       integer specifying the order of the spline interpolator to use.
|       Default is 'linear'.
|   axis : int, optional
|       Specifies the axis of 'y' along which to interpolate.
|       Interpolation defaults to the last axis of 'y'.
|   copy : bool, optional
|       If True, the class makes internal copies of x and y.
|       If False, references to 'x' and 'y' are used. The default is to copy.
|   bounds_error : bool, optional
|       If True, a ValueError is raised any time interpolation is attempted on
|       a value outside of the range of x (where extrapolation is
|       necessary). If False, out of bounds values are assigned 'fill_value'.
|       By default, an error is raised unless 'fill_value="extrapolate"'.
|   fill_value : array-like or (array-like, array-like) or "extrapolate", optional
|       - if a ndarray (or float), this value will be used to fill in for
|       requested points outside of the data range. If not provided, then
|       the default is NaN. The array-like must broadcast properly to the
|       dimensions of the non-interpolation axes.
|       - If a two-element tuple, then the first element is used as a
|       fill value for 'x_new < x[0]' and the second element is used for
|       'x_new > x[-1]'. Anything that is not a 2-element tuple (e.g.,
|       list or ndarray, regardless of shape) is taken to be a single
|       array-like argument meant to be used for both bounds as
|       'below, above = fill_value, fill_value'.
|
|   .. versionadded:: 0.17.0
|   - If "extrapolate", then points outside the data range will be
|     extrapolated.
|
|   .. versionadded:: 0.17.0
```



```

| assume_sorted : bool, optional
|     If False, values of 'x' can be in any order and they are sorted first.
|     If True, 'x' has to be an array of monotonically increasing values.
|
| Methods
| -----
| __call__
|
| See Also
| -----
| splrep, splev
|     Spline interpolation/smoothing based on FITPACK.
| UnivariateSpline : An object-oriented wrapper of the FITPACK routines.
| interp2d : 2-D interpolation
|
| Examples
| -----
| >>> import matplotlib.pyplot as plt
| >>> from scipy import interpolate
| >>> x = np.arange(0, 10)
| >>> y = np.exp(-x/3.0)
| >>> f = interpolate.interp1d(x, y)
|
| >>> xnew = np.arange(0, 9, 0.1)
| >>> ynew = f(xnew) # use interpolation function returned by 'interp1d'
| >>> plt.plot(x, y, 'o', xnew, ynew, '-')
| >>> plt.show()
|
| Method resolution order:
|     interp1d
|     scipy.interpolate.polyint._Interpolator1D
|     builtins.object
|
| Methods defined here:
|
| __init__(self, x, y, kind='linear', axis=-1, copy=True, bounds_error=None, fill_value=nan, assume_sorted=True)
|     Initialize a 1D linear interpolation class.
|
| -----
| Data descriptors defined here:
|
| __dict__
|     dictionary for instance variables (if defined)
|
| __weakref__
|     list of weak references to the object (if defined)
|
| fill_value
|
| -----
| Methods inherited from scipy.interpolate.polyint._Interpolator1D:
|
| __call__(self, x)
|     Evaluate the interpolant

```

```

|
| Parameters
| -----
| x : array_like
|     Points to evaluate the interpolant at.
|
| Returns
| -----
| y : array_like
|     Interpolated values. Shape is determined by replacing
|     the interpolation axis in the original array with the shape of x.
|
| -----
| Data descriptors inherited from scipy.interpolate.polyint._Interpolator1D:
|
| dtype

```

```

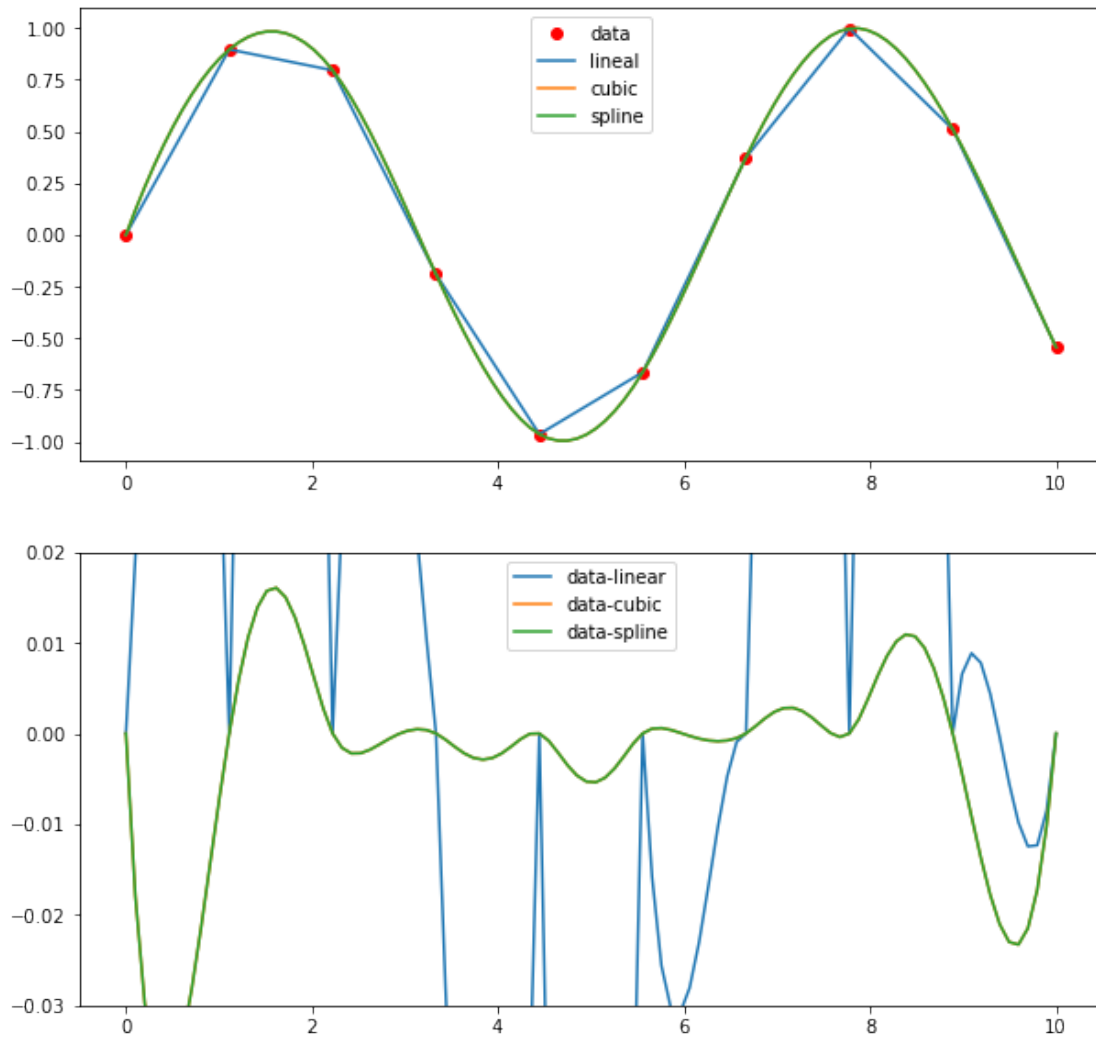
In [14]: x = np.linspace(0, 10, 10)
         y = np.sin(x)
         f = interp1d(x, y) # this creates a function that can be call at any interpolate point
         f2 = interp1d(x, y, kind='cubic') # The same but using cubic interpolation
         tck = splrep(x, y, s=0) # This initiate the spline interpolating function, finding the B-spline
         # tck is a sequence of length 3 returned by 'splrep' or 'splprep' containing the knots, coeffi
         f3 = lambda x: splev(x, tck) # Evaluate the B-spline or its derivatives.

In [15]: # Defining the high resolution mesh
         xfine = np.linspace(0, 10, 100)
         yfine = np.sin(xfine)
         # Plot to compare the results
         fig, (ax1, ax2) = plt.subplots(2, figsize=(10,10))

         ax1.plot(x, y, 'or', label='data')
         ax1.plot(xfine, f(xfine), label='lineal')
         ax1.plot(xfine, f2(xfine), label='cubic')
         ax1.plot(xfine, f3(xfine), label='spline')
         ax1.legend(loc=9)

         ax2.plot(xfine, (yfine-f(xfine)), label='data-linear')
         ax2.plot(xfine, (yfine-f2(xfine)), label='data-cubic')
         ax2.plot(xfine, (yfine-f3(xfine)), label='data-spline')
         ax2.legend(loc='best')
         ax2.set_ylim((-0.03, 0.02));

```



```
In [16]: x0 = 3.5
          print('{} {} {} {}'.format(np.sin(x0), f(x0), f2(x0), f3(x0)))

-0.35078322768961984 -0.3066303359834792 -0.34959725240218925 -0.3495972524021892
```

## 2D interpolation

```
In [17]: # Defining a 2D-function
          def func(x, y):
              return x * (1+x) * np.cos(4*np.pi*x) * np.sin(4*np.pi*y**2)**2

In [18]: # Initializing a 2D coordinate grid. Note the use of j to specify that the end point is included
          grid_x, grid_y = np.mgrid[0:1:100j, 0:1:200j]

In [19]: print(grid_x)
          print(grid_y)

[[ 0.          0.          0.          ...,  0.          0.          0.          ]
 [ 0.01010101  0.01010101  0.01010101 ...,  0.01010101  0.01010101
```

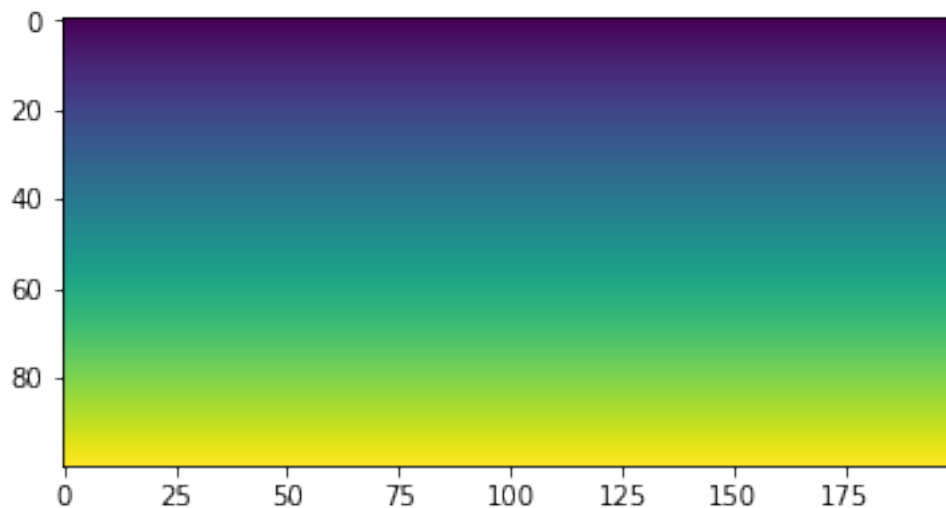
```

0.01010101]
[ 0.02020202  0.02020202  0.02020202 ...,  0.02020202  0.02020202
 0.02020202]
...,
[ 0.97979798  0.97979798  0.97979798 ...,  0.97979798  0.97979798
 0.97979798]
[ 0.98989899  0.98989899  0.98989899 ...,  0.98989899  0.98989899
 0.98989899]
[ 1.          1.          1.          ...,  1.          1.          1.          ]]
[[ 0.          0.00502513  0.01005025 ...,  0.98994975  0.99497487  1.          ]
[ 0.          0.00502513  0.01005025 ...,  0.98994975  0.99497487  1.          ]
[ 0.          0.00502513  0.01005025 ...,  0.98994975  0.99497487  1.          ]
...,
[ 0.          0.00502513  0.01005025 ...,  0.98994975  0.99497487  1.          ]
[ 0.          0.00502513  0.01005025 ...,  0.98994975  0.99497487  1.          ]
[ 0.          0.00502513  0.01005025 ...,  0.98994975  0.99497487  1.          ]]

```

In [20]: plt.imshow(grid\_x)

Out[20]: <matplotlib.image.AxesImage at 0x7f01004a15f8>



```

In [21]: # Generating 1000 x 2 points randomly
points = np.random.rand(1000, 2)
print(points)
values = func(points[:,0], points[:,1])

```

```

[[ 0.49868987  0.34219331]
 [ 0.49416282  0.02537293]
 [ 0.28584528  0.05005145]
 ...,
 [ 0.85218278  0.69951174]
 [ 0.49690052  0.91547562]
 [ 0.55070501  0.4539    ]]

```

```
In [22]: # griddata is the 2D-interpolating method. We want to obtain values on (grid_x, grid_y) points
# using "points" and "values".
%timeit grid_z0 = griddata(points, values, (grid_x, grid_y), method='nearest')
%timeit grid_z1 = griddata(points, values, (grid_x, grid_y), method='linear')
%timeit grid_z2 = griddata(points, values, (grid_x, grid_y), method='cubic')
```

19.7 ms  $\pm$  419  $\mu$ s per loop (mean  $\pm$  std. dev. of 7 runs, 100 loops each)

11.7 ms  $\pm$  223  $\mu$ s per loop (mean  $\pm$  std. dev. of 7 runs, 1 loop each)

25.2 ms  $\pm$  339  $\mu$ s per loop (mean  $\pm$  std. dev. of 7 runs, 10 loops each)

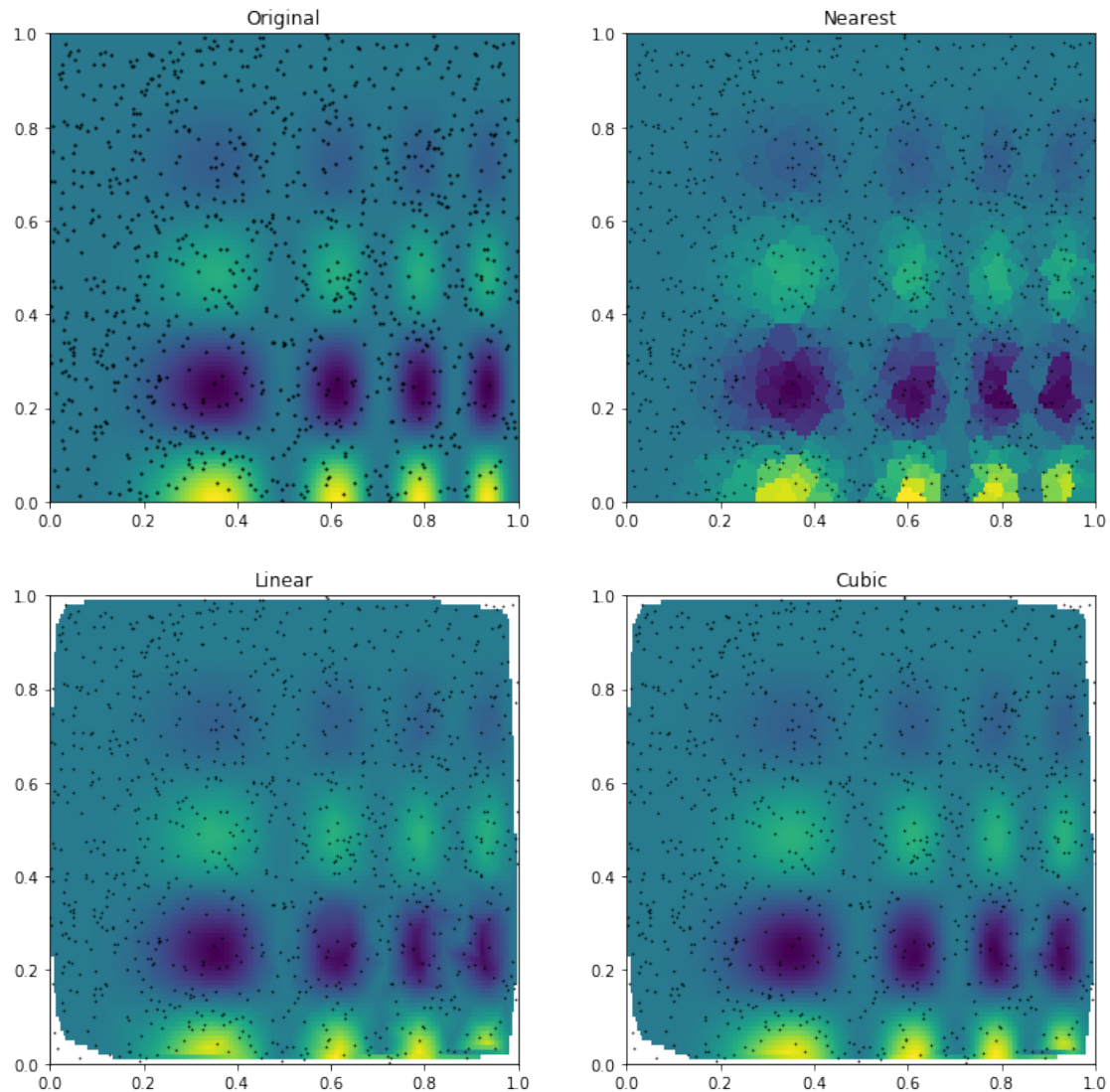
```
In [23]: # 4 subplots
grid_z0 = griddata(points, values, (grid_x, grid_y), method='nearest')
grid_z1 = griddata(points, values, (grid_x, grid_y), method='linear')
grid_z2 = griddata(points, values, (grid_x, grid_y), method='cubic')
fig, ((ax1, ax2), (ax3, ax4)) = plt.subplots(2, 2, figsize=(12, 12))

ax1.imshow(func(grid_x, grid_y), extent=(0,1,0,1), interpolation='none',
            origin='upper')
ax1.plot(points[:,0], points[:,1], 'ko', ms=1)
ax1.set_title('Original')

ax2.imshow(grid_z0, extent=(0,1,0,1), interpolation='none',
            origin='upper')
ax2.plot(points[:,0], points[:,1], 'k.', ms=1)
ax2.set_title('Nearest')

ax3.imshow(grid_z1, extent=(0,1,0,1), interpolation='none',
            origin='upper')
ax3.plot(points[:,0], points[:,1], 'k.', ms=1)
ax3.set_title('Linear')

ax4.imshow(grid_z2, extent=(0,1,0,1), interpolation='none',
            origin='upper')
ax4.plot(points[:,0], points[:,1], 'k.', ms=1)
ax4.set_title('Cubic');
```



#### 1.0.4 Linear algebra

Scipy is able to deal with matrices, solving linear equations, solving linear least-squares problems and pseudo-inverses, finding eigenvalues and eigenvectors, and more, see here: <http://docs.scipy.org/doc/scipy/reference/tutorial/linalg.html>

#### 1.0.5 Data fit

In [24]: `from scipy.optimize import curve_fit` *# this is used to adjust a set of data*

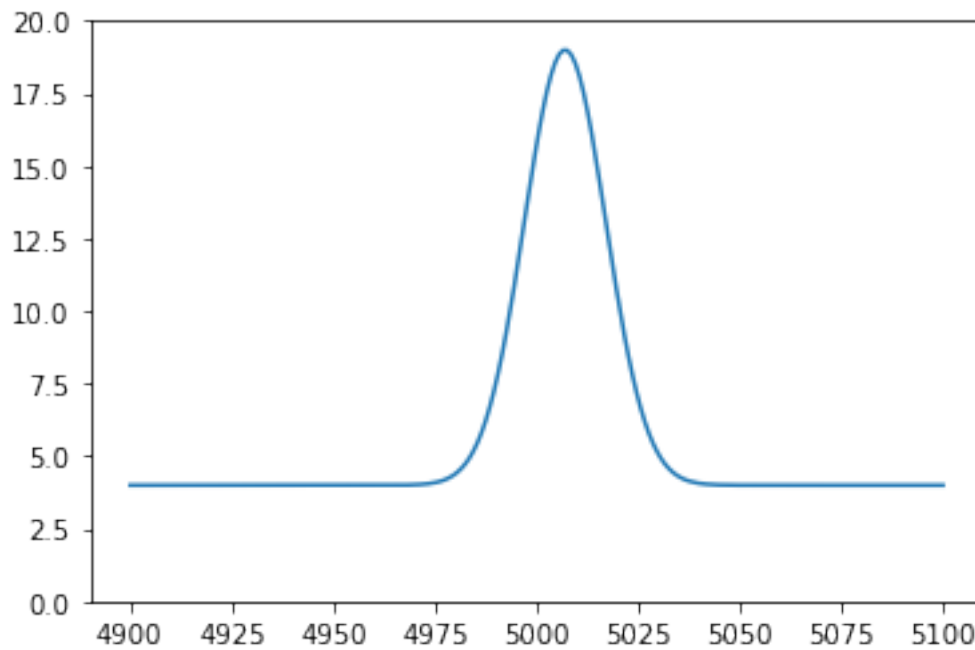
In [25]: `#help(curve_fit)`

In [26]: `def gauss(x, A, B, C, S):  
 # This is a gaussian function.  
 return A + B*np.exp(-1 * (x - C)**2 / (2 * S**2))`

```

In [27]: # We define the parameters used to generate the signal (gaussian at lambda=5007)
N_lam = 200
A = 4.
B = 15.
Lam0 = 5007.
Sigma = 10.
# We define a wavelength range
lam = np.linspace(4900, 5100, N_lam)
# Computing the signal
f1 = gauss(lam, A, B, Lam0, Sigma)
f, ax = plt.subplots()
ax.plot(lam, f1)
ax.set_ylim(0,20);

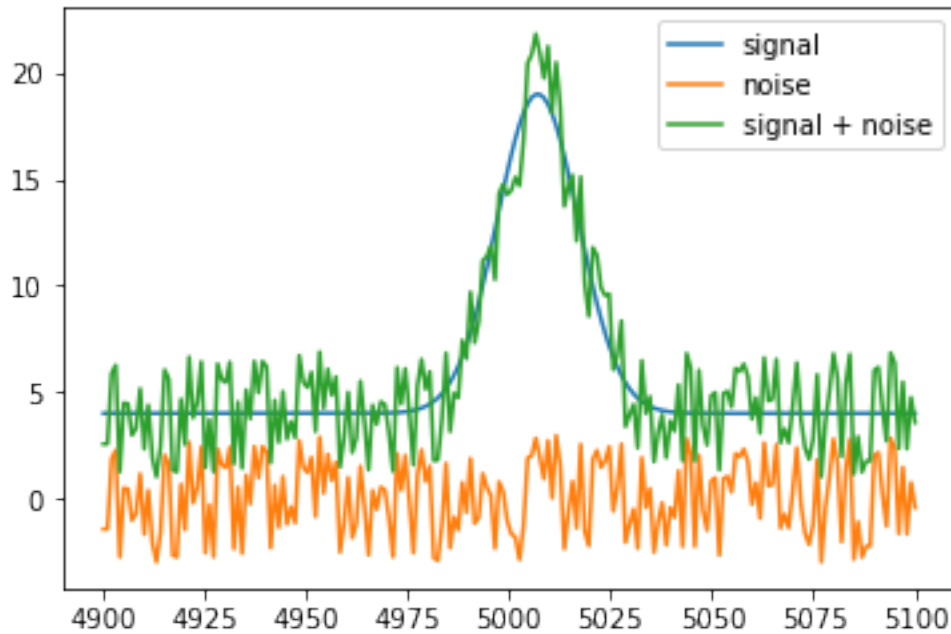
```



```

In [28]: SN = 5. # Signal/Noise
noise = B / SN * (np.random.rand(N_lam)*2 - 1)
f12 = f1 + noise
f, ax = plt.subplots()
ax.plot(lam, f1, label='signal')
ax.plot(lam, noise, label='noise')
ax.plot(lam, f12, label='signal + noise')
ax.legend(loc='best');

```



```
In [29]: # Initial guess:
```

```
A_i = 0.
```

```
B_i = 1.
```

```
Lam0_i = 5000.
```

```
Sigma_i = 1.
```

```
fl_init = gauss(lam, A_i, B_i, Lam0_i, Sigma_i)
```

```
error = np.ones_like(lam) * np.mean(np.abs(noise)) # We define the error (the same on each pixel)
```

```
In [30]: # fitting the noisy data with the gaussian function, using the initial guess and the errors
```

```
fit, covar = curve_fit(gauss, lam, fl2, [A_i, B_i, Lam0_i, Sigma_i], error)
```

```
print('  A      B      Lam0      S')
```

```
print('{0:.2f} {1:5.2f} {2:.2f} {3:5.2f}'.format(A, B, Lam0, Sigma))
```

```
print('{0:.2f} {1:5.2f} {2:.2f} {3:5.2f}'.format(A_i, B_i, Lam0_i, Sigma_i))
```

```
print('{0[0]:.2f} {0[1]:5.2f} {0[2]:5.2f} {0[3]:.2f}'.format(fit))
```

```
A      B      Lam0      S
4.00 15.00 5007.00 10.00
0.00  1.00 5000.00  1.00
4.07 15.66 5007.61  9.63
```

```
In [31]: # Computing the fit on the lambdas
```

```
fl_fit = gauss(lam, fit[0], fit[1], fit[2], fit[3])
```

```
In [32]: fig, (ax1, ax2) = plt.subplots(2, 1, figsize=(12, 8))
```

```
ax1.plot(lam, fl, label='original')
```

```
ax1.plot(lam, fl2, label='original + noise')
```

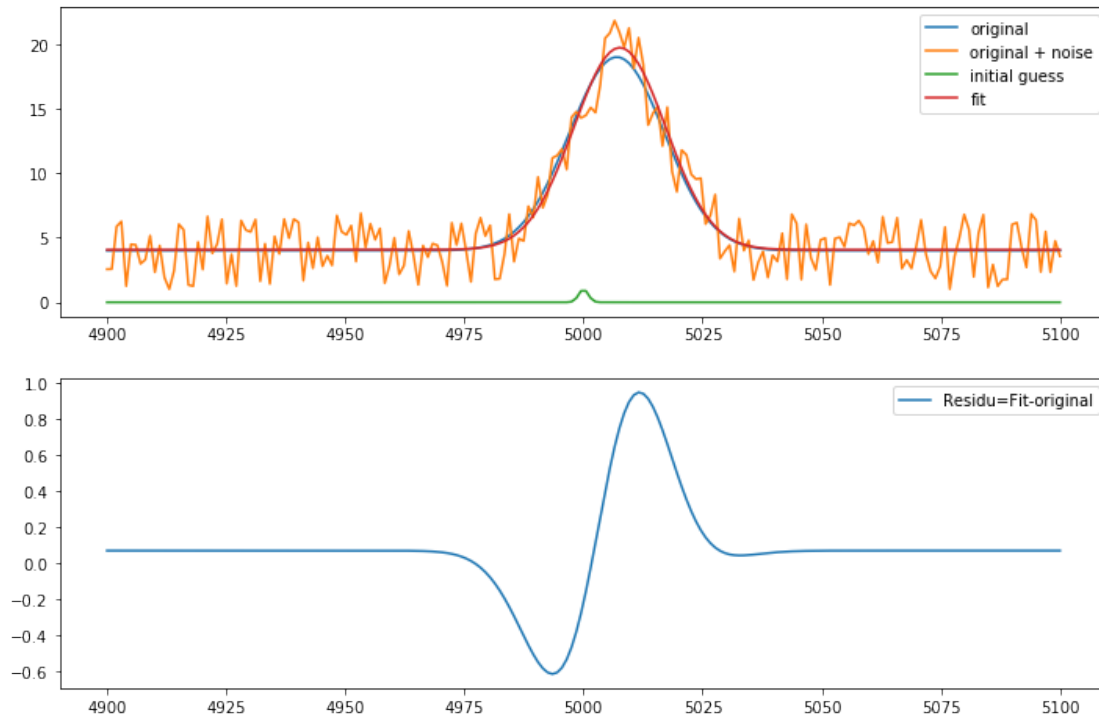
```
ax1.plot(lam, fl_init, label='initial guess')
```

```
ax1.plot(lam, fl_fit, label='fit')
```

```
ax1.legend()
```



```
ax2.plot(lam, fl_fit - fl, label='Residu=Fit-original')
ax2.legend();
```



```
In [33]: # Integrating using the Simpson method the gaussian (without the continuum)
print(simps(fl - A, lam))
print(simps(fl2 - fit[0], lam))
print(simps(fl_fit - fit[0], lam))
```

```
375.994241195
378.978700075
377.87040867
```

```
In [34]: khi_sq = (((fl2-fl_fit) / error)**2).sum() # The problem here is to determine the error...
khi_sq_red = khi_sq / (len(lam) - 4 - 1) # reduced khi_sq = khi_sq / (N - free_params - 1)
print('khi^2={}, khi^2_reduced={}'.format(khi_sq, khi_sq_red))
```

```
khi^2=251.9006554158191, khi^2_reduced=1.2917982329016364
```

### 1.0.6 Multivariate estimation

```
In [35]: from scipy import stats
```

```
In [36]: def measure(n):
    """Measurement model, return two coupled measurements."""
    m1 = np.random.normal(size=n)
    m2 = np.random.normal(scale=0.5, size=n)
    return m1+m2, m1-m2
```

```

In [38]: m1, m2 = measure(2000)
         xmin = m1.min()
         xmax = m1.max()
         ymin = m2.min()
         ymax = m2.max()
         print(xmin, xmax, ymin, ymax)

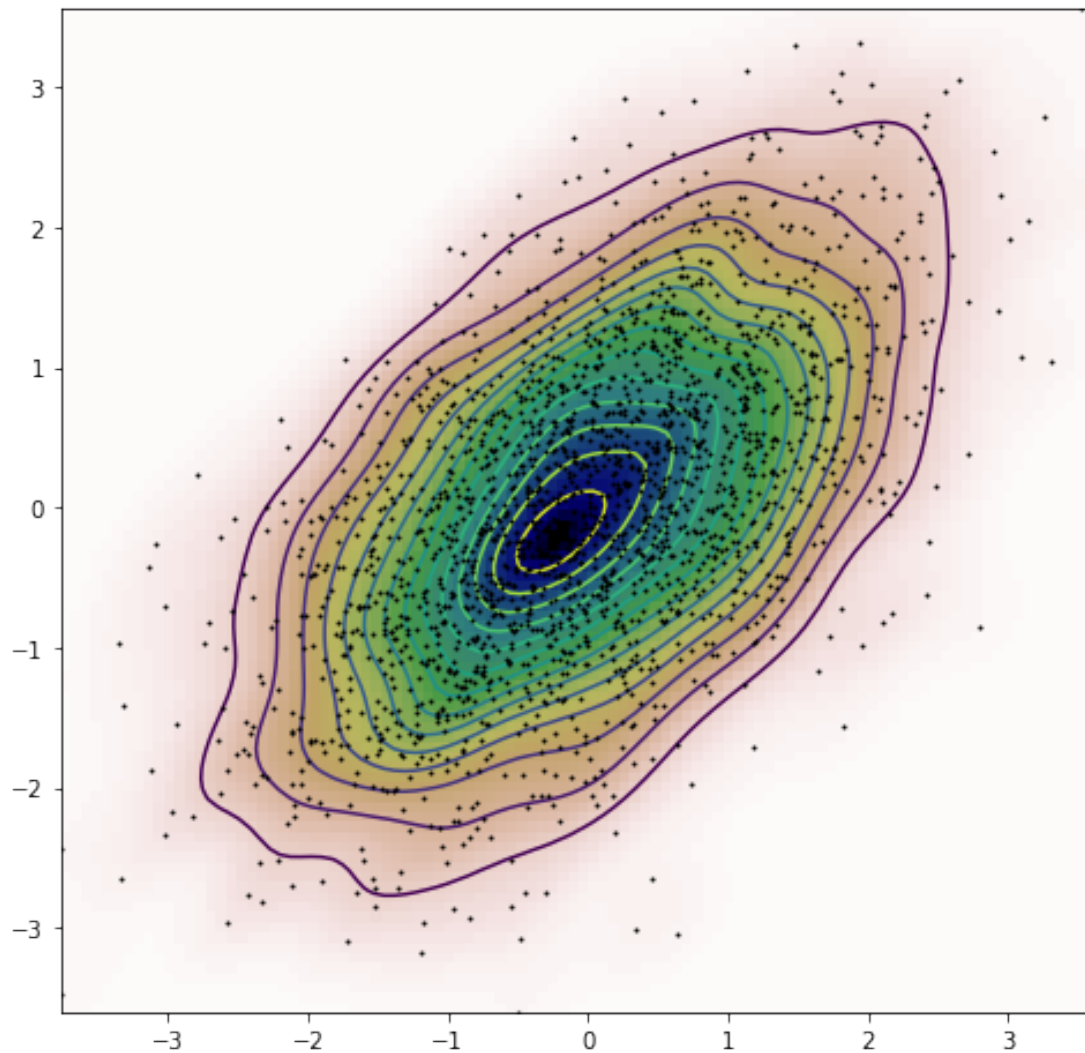
-3.76250156395 3.6123769827 -3.60100846935 3.5660860828

In [39]: X, Y = np.mgrid[xmin:xmax:100j, ymin:ymax:100j]
         positions = np.vstack([X.ravel(), Y.ravel()])
         values = np.vstack([m1, m2])
         kernel = stats.gaussian_kde(values)
         Z = np.reshape(kernel.evaluate(positions).T, X.shape)
         print(Z.shape)

(100, 100)

In [40]: fig, ax = plt.subplots(figsize=(12, 8))
         ax.imshow(np.rot90(Z), cmap=plt.cm.gist_earth_r, extent=[xmin, xmax, ymin, ymax], origin='upper')
         ax.plot(m1, m2, 'k.', markersize=2)
         ax.set_xlim([xmin, xmax])
         ax.set_ylim([ymin, ymax])
         levels = [0.01, 0.02, 0.03, 0.04, 0.05, 0.06, 0.07, 0.08, 0.09, 0.10, 0.11, 0.12, 0.13, 0.14, 0.15]
         cs = ax.contour(X, Y, Z, levels=levels); # I don't know what those levels mean... but it works

```



```
In [41]: # We save the contour paths in a list
paths = []
for collec in cs.collections:
    try:
        paths.append(collec.get_paths()[0])
    except:
        pass
```

```
In [59]: # Looking for the number of points inside each contour
```

```
print(len(m1))
for level, path in zip(levels, paths):
    print('level {0:4.2f} contains {1:2.0f}% of the data'.format(level,
                                                                    path.contains_points(list(zip(m1.x, m1.y)))))
```

```
2000
```

```
level 0.01 contains 95% of the data
```

```
level 0.02 contains 88% of the data
```

```

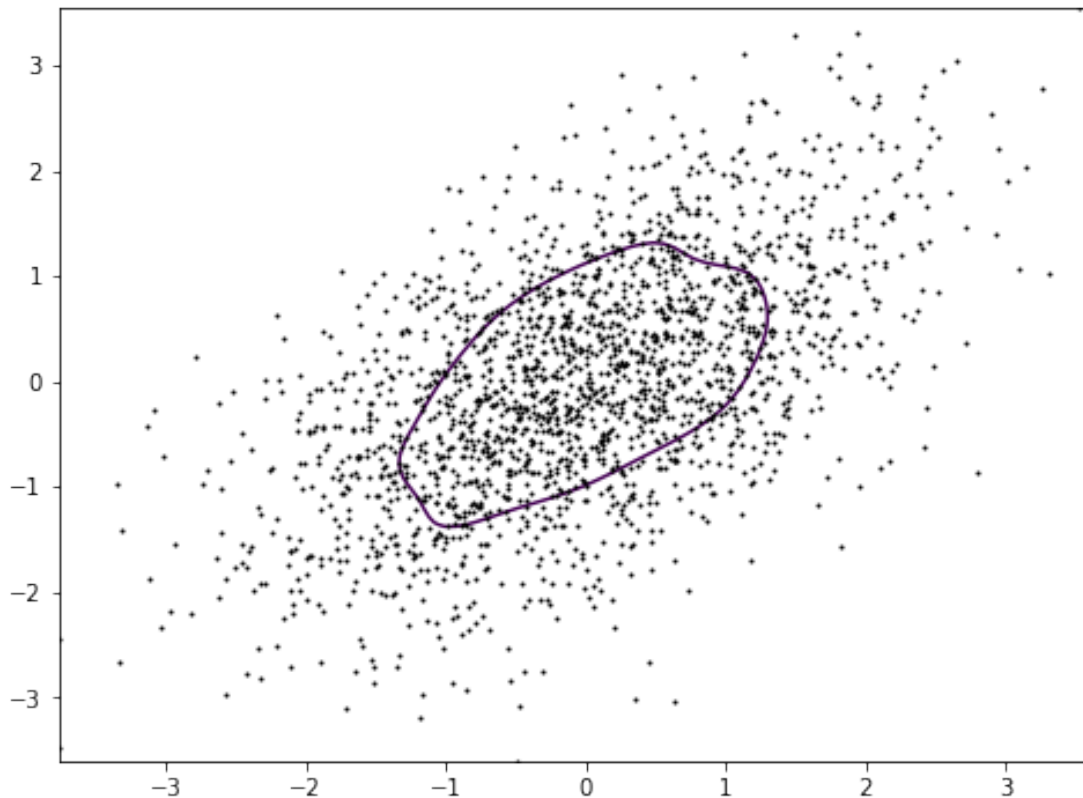
level 0.03 contains 82% of the data
level 0.04 contains 75% of the data
level 0.05 contains 69% of the data
level 0.06 contains 62% of the data
level 0.07 contains 56% of the data
level 0.08 contains 48% of the data
level 0.09 contains 39% of the data
level 0.10 contains 32% of the data
level 0.11 contains 25% of the data
level 0.12 contains 17% of the data
level 0.13 contains 10% of the data
level 0.14 contains 4% of the data

```

```

In [45]: fig, ax = plt.subplots(figsize=(8, 6))
        ax.plot(m1, m2, 'k.', markersize=2)
        ax.set_xlim([xmin, xmax])
        ax.set_ylim([ymin, ymax])
        cs = ax.contour(X, Y, Z, levels=[0.078]); # seems to correspond to 50% of the points inside

```



### 1.0.7 Convolution

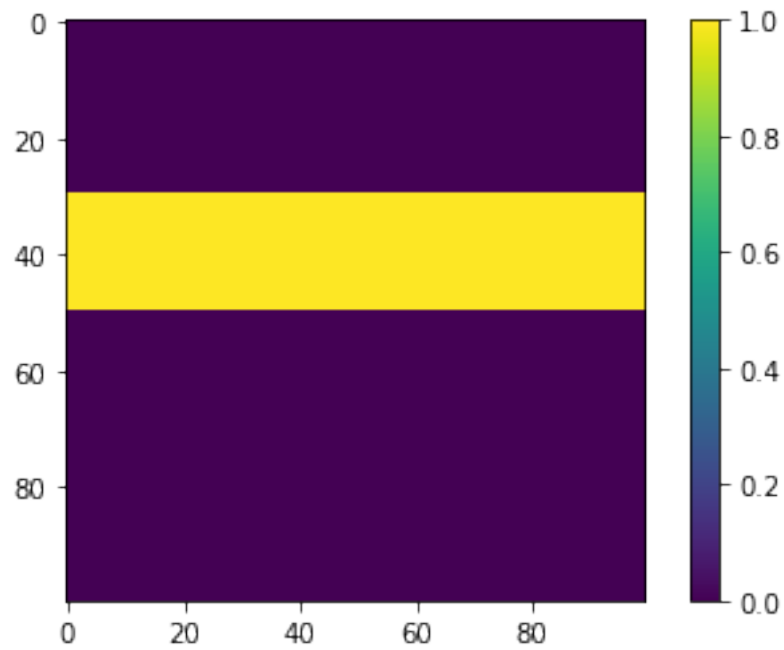
More information there: <http://docs.scipy.org/doc/scipy/reference/tutorial/ndimage.html>

```

In [46]: # Let's define an image representing a long slit of width 10 pixels
        slit = np.zeros((100, 100))
        slit[30:50, :] = 1

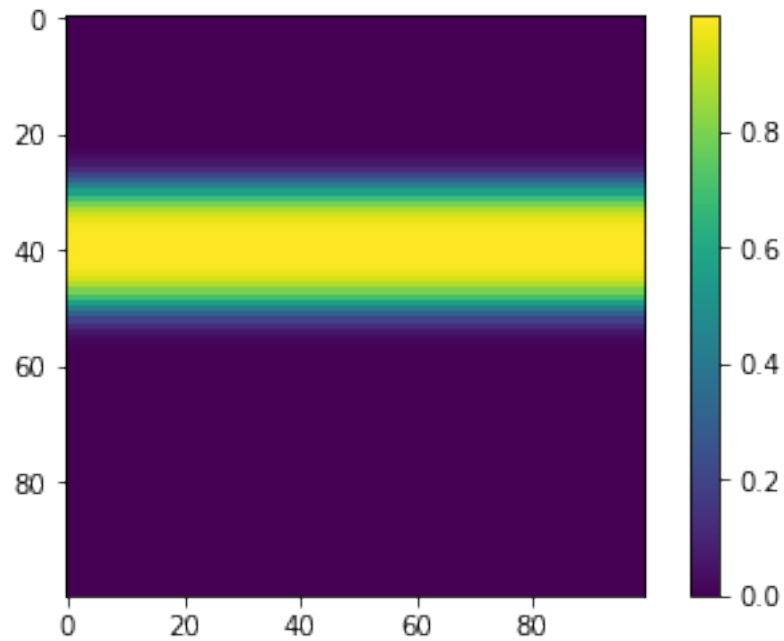
```

```
In [47]: plt.imshow(slit)
plt.colorbar();
```

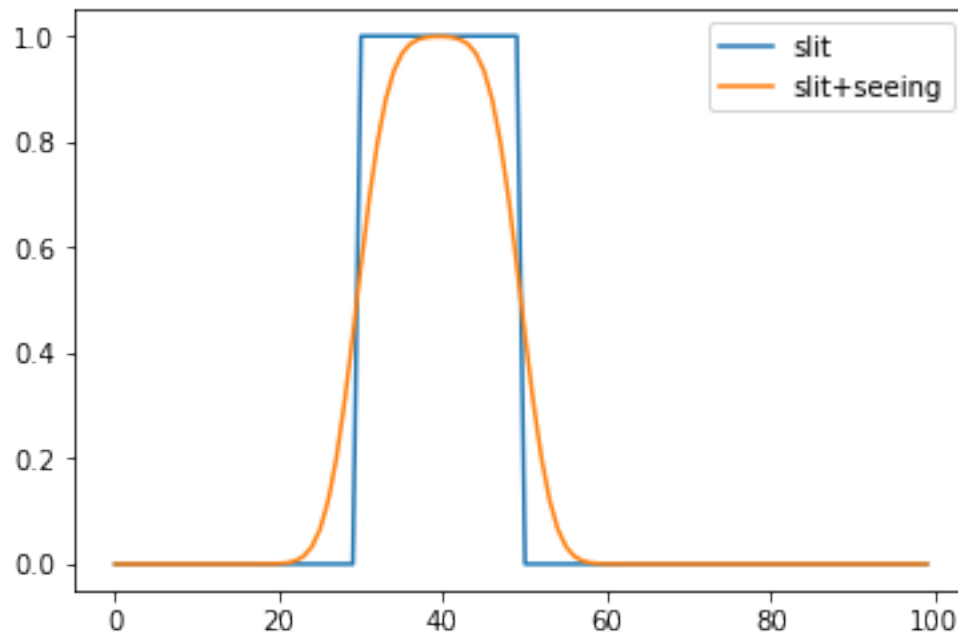


```
In [48]: # This is the routine to apply a gaussian convolution
from scipy.ndimage.filters import gaussian_filter
```

```
In [49]: slit_seeing = gaussian_filter(slit, 3) # Convolve with a gaussian, 3 is the standard deviation
plt.imshow(slit_seeing)
plt.colorbar();
```



```
In [50]: f, ax = plt.subplots()
ax.plot(slit[:,50], label='slit') # original slit
ax.plot(slit_seeing[:,50], label='slit+seeing') # slit with seeing
ax.legend(loc='best');
```



```
In [51]: # Check that the slit transmission is conserved:
print(simps(slit[:,50]), simps(slit_seeing[:,50]))
```

20.0 20.0

### 1.0.8 Quantiles

```
In [52]: from scipy.stats.mstats import mquantiles
```

```
In [53]: #help(mquantiles)
```

```
In [54]: data = np.random.randn(1000)
```

```
In [55]: mquantiles(data, [0.16, 0.84]) # should return something close to -1, 1 (the stv of the normal
```

```
Out[55]: array([-0.97066278,  1.04647155])
```

```
In [56]: data = np.array([[ 6.,  7.,  1.],
                           [ 47., 15.,  2.],
                           [ 49., 36.,  3.],
                           [ 15., 39.,  4.],
                           [ 42., 40., -999.],
                           [ 41., 41., -999.]])
```

```

[  7., -999., -999.],
[ 39., -999., -999.],
[ 43., -999., -999.],
[ 40., -999., -999.],
[ 36., -999., -999.]]

```

```

In [57]: mq = mquantiles(data, axis=0, limit=(0, 50))
         print(mq)
         print(type(mq))
         mq?
         print(mq.mask)

```

```

[[ 19.2   14.6    1.45]
 [ 40.    37.5    2.5 ]
 [ 42.8  40.05   3.55]]
<class 'numpy.ma.core.MaskedArray'>
False

```

### 1.0.9 Input/Output

Scipy has many modules, classes, and functions available to read data from and write data to a variety of file formats.

Including MATLAB and IDL files. See <http://docs.scipy.org/doc/scipy/reference/io.html>