

```
from scipy import stats
import seaborn as sns
import numpy as np
import matplotlib.pyplot as plt
```

## ▼ Uber Data

```
id = "1NokZy4YzavFdTZlWcIUs47WW5M2A4E1E"
print("https://drive.google.com/uc?export=download&id=" + id)
```

<https://drive.google.com/uc?export=download&id=1NokZy4YzavFdTZlWcIUs47WW5M2A4E1E>

```
!wget "https://drive.google.com/uc?export=download&id=1NokZy4YzavFdTZlWcIUs47WW5M2A4E1E"
```

```
--2022-07-01 13:34:47-- https://drive.google.com/uc?export=download&id=1NokZy4YzavFdTZlWcIUs47WW5M2A4E1E
Resolving drive.google.com (drive.google.com)... 74.125.142.100, 74.125.142.100
Connecting to drive.google.com (drive.google.com)|74.125.142.100|:443... connected
HTTP request sent, awaiting response... 303 See other
Location: https://doc-0c-ag-docs.googleusercontent.com/docs/securesc/ha0ro937c...
Warning: wildcards not supported in HTTP.
--2022-07-01 13:34:48-- https://doc-0c-ag-docs.googleusercontent.com/docs/securesc/ha0ro937c...
Resolving doc-0c-ag-docs.googleusercontent.com (doc-0c-ag-docs.googleusercontent.com)... 74.125.142.100
Connecting to doc-0c-ag-docs.googleusercontent.com (doc-0c-ag-docs.googleusercontent.com)|74.125.142.100|:443... connected
HTTP request sent, awaiting response... 200 OK
Length: 18251707 (17M) [application/zip]
Saving to: 'Uber_dataset.zip'
```

```
Uber_dataset.zip 100%[=====>] 17.41M 48.6MB/s in 0.4s
```

```
2022-07-01 13:34:49 (48.6 MB/s) - 'Uber_dataset.zip' saved [18251707/18251707]
```

```
!unzip Uber_dataset.zip
```

```
Archive: Uber_dataset.zip
  inflating: uber_travel_data.csv
  inflating: __MACOSX/._uber_travel_data.csv
```

```
!ls -lrt
```

```
total 525784
-rw-r--r-- 1 root root 520141836 May 12 14:30 uber_travel_data.csv
drwxr-xr-x 1 root root      4096 Jun 29 13:44 sample_data
-rw-r--r-- 1 root root 18251707 Jul  1 13:34 Uber_dataset.zip
drwxr-xr-x 2 root root      4096 Jul  1 13:34 __MACOSX
```

```
import pandas as pd
```

```
df = pd.read_csv("./uber_travel_data.csv")
df.sample(100).head()
```

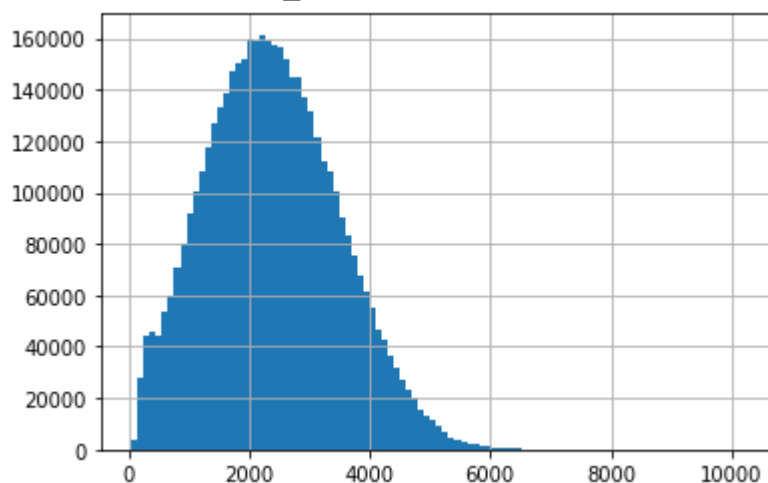
	sourceid	source	dstid
<b>3699703</b>	234	113, Press Colony, Press Colony, Mayapuri, New...	76 124, SPG Quar
<b>2441504</b>	156	Doctor Satpal Sachdeva Marg, Keshav Puram, Tri...	230 N494, Block N, F
<b>1824456</b>	119	81, Zulfe Bengal, Dilshad Garden, Delhi	58 Pushta Road,
<b>198463</b>	11	Mother Teresa Crescent, Talkatora Garden, Cent...	283
<b>488666</b>	29	Street Number 14, Block C, Sitapuri Part 1, Ja...	60

```
df.shape
```

```
(4542026, 5)
```

```
# histogram of travel_times
df["travel_time"].hist(bins = 100)
```

```
<matplotlib.axes._subplots.AxesSubplot at 0x7fde4ea25dd0>
```



```
df.value_counts(['sourceid', 'dstid']).sort_values()
```

```
sourceid  dstid
69         4      50
167        107     50
          101     50
264        14      50
167        100     50
          ..
83         88      79
244        32      79
202        201     79
          135     79
```

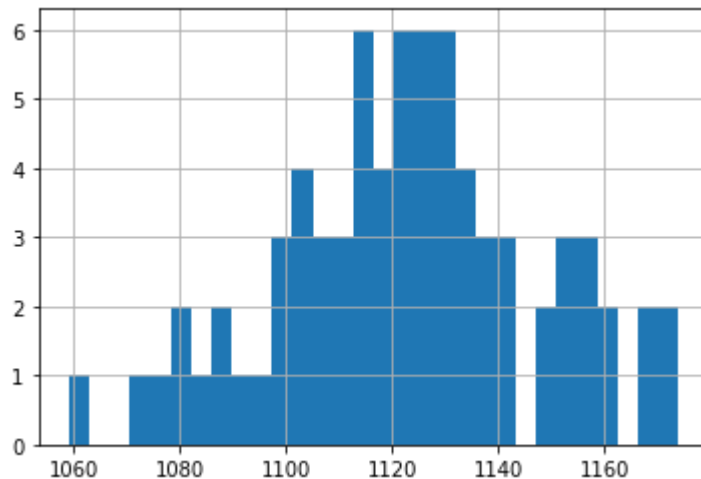
```
45          170          79
Length: 70429, dtype: int64
```

```
data = df[(df["sourceid"] == 1) & (df["dstid"] == 5)] ["travel_time"]
data.shape
```

```
(75,)
```

```
data.hist(bins=30)
```

```
<matplotlib.axes._subplots.AxesSubplot at 0x7fde4e9b9f50>
```

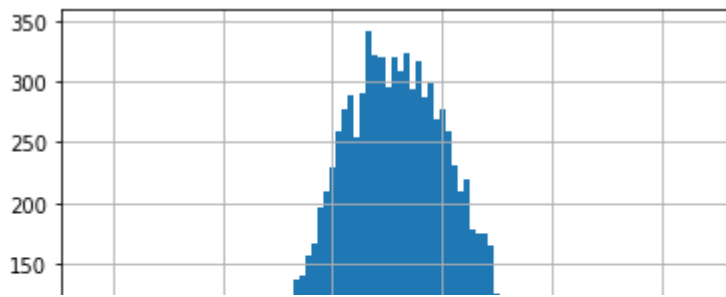


## ▼ CLT for C.I on mean of travel\_time

```
# Let's create r=10000 bootstrap samples, and let each bootstrap sample be of size=
# bs_means is a list of 'r' bootstrap sample means
r = 10000
data = df[(df["sourceid"] == 1) & (df["dstid"] == 5)] ["travel_time"]
size = 50
bs_means = np.empty(r)

for i in range(r):
    bs_sample = np.random.choice(data, size=size)
    bs_means[i] = np.mean(bs_sample)

import matplotlib.pyplot as plt
plt.figure()
plt.hist(bs_means, bins=100)
plt.grid()
plt.show()
```



```
# QQ-plot with normal distribution
```



```
# compute C.I on the mean given that bs_means follows Gaussian distribution: CLT
```

```
print(np.mean(bs_means))
print(np.std(bs_means))
```

```
1122.85326
3.4374772628193493
```

```
print(np.mean(bs_means)-2*np.std(bs_means))
print(np.mean(bs_means)+2*np.std(bs_means))
```

```
1115.9783054743614
1129.7282145256388
```

```
# could we just use the 2.5th percentile and 97.5th percentile value
```

```
print(np.percentile(bs_means,2.5))
print(np.percentile(bs_means,97.5))
```

```
# what if r is say 100 and not 10,000?
```

```
1116.02
1129.52
```

## ▼ 95% C.I on 99th percentile value for travel\_time via bootstrapping

```
# What if we want a C.I on the 99th percentile?
```

```
#Let's create r=10000 bootstrap samples, and let each bootstrap sample be of size=1
```

```
# bs_99p is a list of 'r' bootstrap sample's 99th percentiles
```

```
r = 10000
```

```
data = df[(df["sourceid"] == 1) & (df["dstid"] == 5)] ["travel_time"]
```

```
size = 75
```

```
bs_99p = np.empty(r)
```

```
for i in range(r):
```

```
    bs_sample = np.random.choice(data, size=size)
```

```
    bs_99p[i] = np.percentile(bs_sample,99)
```

```
len(bs_99p)
```

```
10000
```

```
bs_99p
```

```
array([1167., 1167., 1174., ..., 1174., 1174., 1174.])
```

```
#bs_99p may or maynot be normally distributed.
```

```
print(np.percentile(bs_99p,2.5))
```

```
print(np.percentile(bs_99p,97.5))
```

```
1162.56
```

```
1174.0
```

```
# Point estimate of the 99th percenitle of the 75 observed samples
```

```
print(np.percentile(data,99))
```

```
1174.0
```

```
# plot the pdf of bs_99p
```

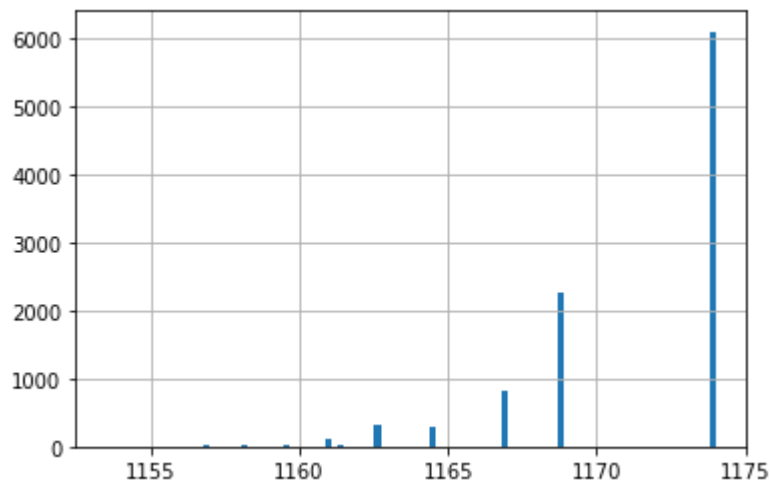
```
import matplotlib.pyplot as plt
```

```
plt.figure()
```

```
plt.hist(bs_99p, bins=100)
```

```
plt.grid()
```

```
plt.show()
```



## ▼ CLT as 'n' and 'r' changes

```
data = df[(df["sourceid"] == 1) & (df["dstid"] == 5)] ["travel_time"]
data.shape
```

```
(75,)
```

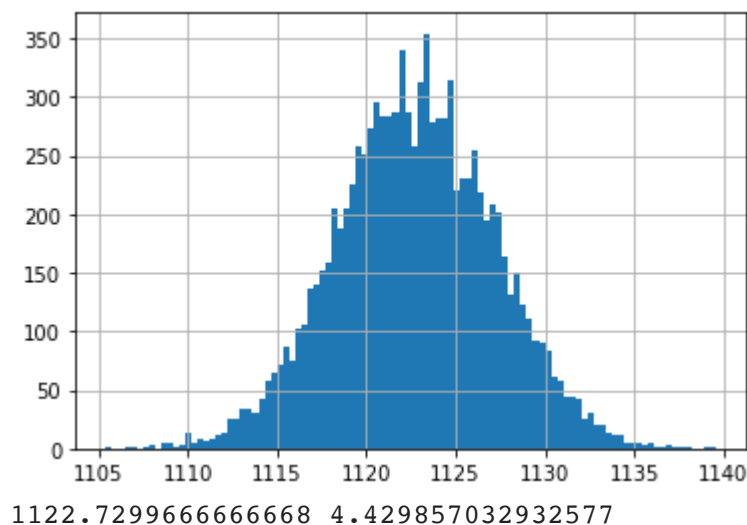
## ▼ Change "r"

```
# n=30, r=10000
# Let's create r=10000 bootstrap samples, and let each bootstrap sample be of size=
# bs_means is a list of 'r' bootstrap sample means
r = 10000
data = df[(df["sourceid"] == 1) & (df["dstid"] == 5)] ["travel_time"]
size = 30
bs_means = np.empty(r)

for i in range(r):
    bs_sample = np.random.choice(data, size=size)
    bs_means[i] = np.mean(bs_sample)

plt.figure()
plt.hist(bs_means, bins=100)
plt.grid()
plt.show()

print(np.mean(bs_means), np.std(bs_means))
```

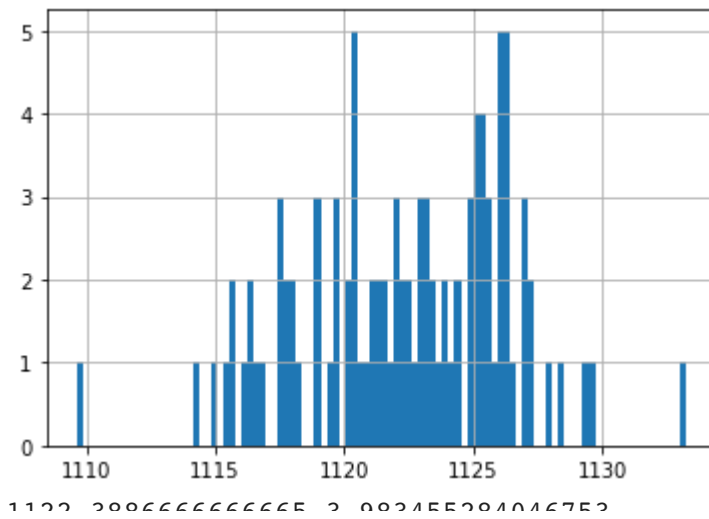


```
# n=30, r=100
# Let's create r=10000 bootstrap samples, and let each bootstrap sample be of size=
# bs_means is a list of 'r' bootstrap sample means
r = 100
data = df[(df["sourceid"] == 1) & (df["dstid"] == 5)] ["travel_time"]
size = 30
bs_means = np.empty(r)

for i in range(r):
    bs_sample = np.random.choice(data, size=size)
    bs_means[i] = np.mean(bs_sample)

plt.figure()
plt.hist(bs_means, bins=100)
plt.grid()
plt.show()

print(np.mean(bs_means), np.std(bs_means))
```

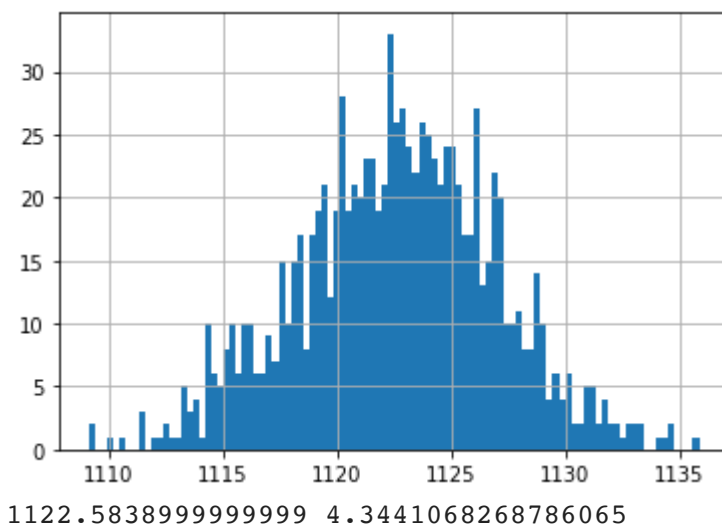


```
# n=30, r=1000
# Let's create r=10000 bootstrap samples, and let each bootstrap sample be of size=
# bs_means is a list of 'r' bootstrap sample means
r = 1000
data = df[(df["sourceid"] == 1) & (df["dstid"] == 5)] ["travel_time"]
size = 30
bs_means = np.empty(r)

for i in range(r):
    bs_sample = np.random.choice(data, size=size)
    bs_means[i] = np.mean(bs_sample)

plt.figure()
plt.hist(bs_means, bins=100)
plt.grid()
plt.show()

print(np.mean(bs_means), np.std(bs_means))
```



## ▼ Change "n"

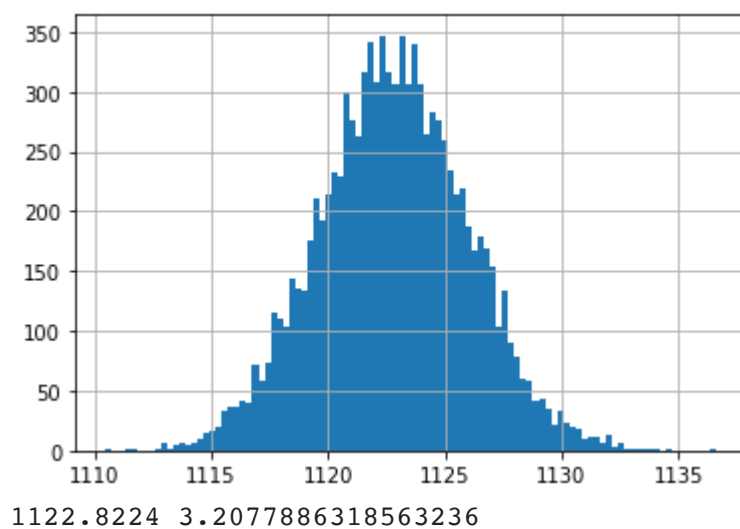
```
# n=60, r=10000
# Let's create r=10000 bootstrap samples, and let each bootstrap sample be of size=
```

```
# bs_means is a list of 'r' bootstrap sample means
r = 10000
data = df[(df["sourceid"] == 1) & (df["dstid"] == 5)] ["travel_time"]
size = 60
bs_means = np.empty(r)

for i in range(r):
    bs_sample = np.random.choice(data, size=size)
    bs_means[i] = np.mean(bs_sample)

plt.figure()
plt.hist(bs_means, bins=100)
plt.grid()
plt.show()

print(np.mean(bs_means), np.std(bs_means))
```



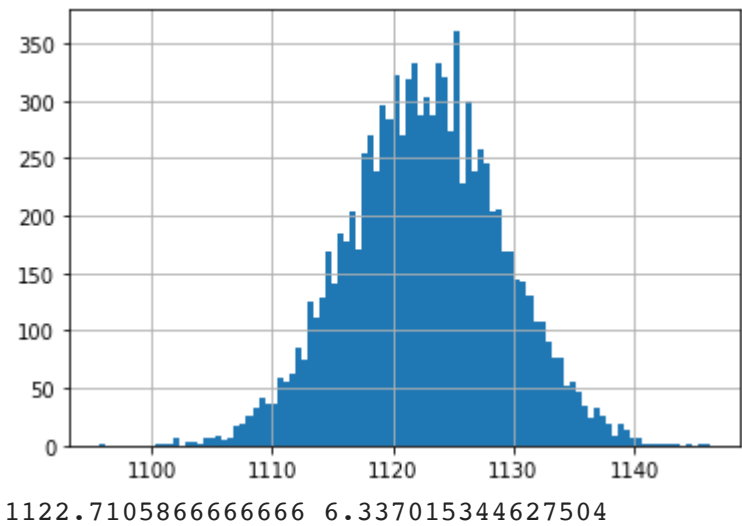
```
# n=15, r=10000
# Let's create r=10000 bootstrap samples, and let each bootstrap sample be of size=
# bs_means is a list of 'r' bootstrap sample means
r = 10000
data = df[(df["sourceid"] == 1) & (df["dstid"] == 5)] ["travel_time"]
size = 15
bs_means = np.empty(r)

for i in range(r):
    bs_sample = np.random.choice(data, size=size)
    bs_means[i] = np.mean(bs_sample)

plt.figure()
plt.hist(bs_means, bins=100)
plt.grid()
plt.show()

print(np.mean(bs_means), np.std(bs_means))
```





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