▼ 00 Plot - Non Gaussian vs Gaussian

from scipy import stats import seaborn as sns

```
import numpy as np
import matplotlib.pyplot as plt
data = [ 0.04177737, 0.97977259, 1.19684675, 0.75969411, 0.2772351 ,
       1.20400739, 1.19512711, -1.33315966, 0.47241401,
                                                         0.58453053,
       0.21167461, 0.87106215, -0.56663286, 0.3702523, 0.72724427,
       0.41126015, 0.33358864, 0.72878097, 0.69929305, 0.72581333,
       1.67334826, -1.54572083, -1.22840893, 0.47103287, 0.895276 ,
       0.16538052, -0.43575904, 1.62784202, 0.98340417, 0.90482144,
      -0.47914975, 0.71812022, 1.14243 , -0.04393411,
                                                         1.24946471,
      -0.8699551, 1.60196517, 1.00140898, 1.48233878, -0.37088602,
                    1.2969551 , 0.0457524 , -0.06486335 , 0.43257115 ,
      -0.0954339 ,
      -0.18945797, 0.46525944, 0.12974487, -0.10501035, 0.94060547,
      -1.57714093, 0.24292938, 0.68759359, 0.24113398, 0.74353881,
       0.0129037 , 0.47936105 , -0.0596165 , 0.3300311 , -0.19409805 ,
      -2.15213968, -0.9169724, 1.40476752, 0.74067023, 0.36119747,
       1.04507563, -0.54692221, 0.65000261, 0.5359208, 0.40091749,
       0.16959609, 0.43828974, 1.69191812, -0.40588725, 0.52772481,
       0.2410331 , 1.8226663 , -1.36677194, 0.41745297,
                                                         0.94050797,
       1.15797033, 0.13883716, 0.9648131, 0.71495948, 1.73284151,
       0.9571359 , 0.38785662 , 0.41390929 , -1.10391874 , -0.41368798 ,
      -0.90497721, 1.37201217, 0.52934518, 0.45456489, -0.23302007,
       0.1206425 , 1.43043074 , 0.0599792 , 0.39871742 , -0.03524401 ,
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       1.16037195, 0.38303564, -0.44427508, 1.13694237, 0.58281873,
       1.01938666, 0.85409657, 0.32051415, 0.08834169, 0.15365941,
       1.68716621, -0.24197654, 1.2676363, 1.48518839, -0.47335603,
       1.15654111, 0.76654086, -0.11389136, 1.30586524, 0.32307392,
       0.54523295, 0.38590127, 0.50793605, -0.34701396, 0.74541391,
       0.79535705, 1.01896308, -0.22023158, -0.48871769, 0.05838767,
      -0.25024374, 0.69928181, 2.21454052, 0.20445216, 1.32931331,
       0.08653597, 0.07823139, 1.14485681, 0.91738973, 0.0543534,
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       0.53797982, -0.42615522, -0.38198519, 0.53974062, 0.06254645,
       0.11724433, 0.67580552, 0.63406064, 1.03362043, -1.88639841,
       0.62474754, 0.89065659, 0.5328413, 0.92901562, 0.82901618,
      -1.40196713, 0.25330113, -0.11682618, 0.79230788, -1.37307874,
       0.37353503, 0.65753252, 0.61958929, 0.95358877, -0.63137426,
```

```
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                        1.35374234, -0.11302125,
                                                  1.38551431,
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 0.22270703, -0.13774932, 0.93111539, -0.88921133, 1.0997085,
            0.38843634, 1.01148004, -0.43816108, -0.95414947,
-0.9937949 ,
 1.32330751,
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 0.14559158, -0.19978188, 0.88329649, 0.30335937, 0.76175674,
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1.30352524,
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 0.10586263,
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 0.57487625,
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-0.11886134,
 0.98158411, 0.38823413, 0.03501161, 1.3873394, 1.06988861,
-0.61101705,
            0.64726664, 0.71829533, 0.37560761, 0.32028192,
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 0.46979478,
            0.05595689, -1.73249288, 0.23003225, 1.29352827,
 0.80189453, 1.61966331, 0.69681106, 1.03215339, -1.21549361,
             1.30143537, 0.7254352, 0.22841529, 1.50249735,
 0.93475221,
-0.02415314, -0.18205881, 0.95388083, 0.66182587, 0.08282857,
 1.53432986, 1.07818559, 1.04804152, 0.62920033, 0.2221568,
 1.11689153, 0.70328342, 1.48907562, -0.85967934, 0.37330663,
 0.10042743, 0.43601618, -0.84872277, -0.18902961, 1.16872747,
```

```
0.49445364, 0.97912906, 0.16970087, 1.43121388, 0.67825154, 0.8233865, 1.20263091, 0.49206124, 0.34548617, 1.58287164]
```

x = np.array(data)

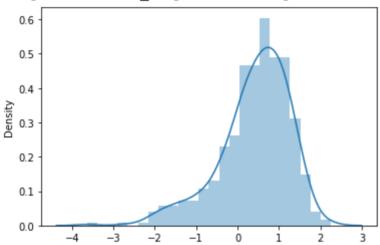
x.shape

(500,)

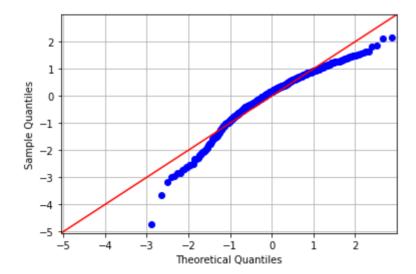
sns.distplot(x)

/usr/local/lib/python3.7/dist-packages/seaborn/distributions.py:2619: FutureWarnings.warn(msg, FutureWarning)

<matplotlib.axes._subplots.AxesSubplot at 0x7f146d788c50>



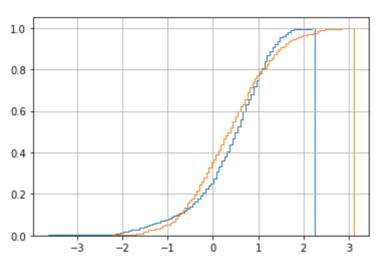
```
import statsmodels.api as sm
fig = sm.qqplot(x, line='45', fit=True)
plt.grid()
```



```
# Let us compare CDFs also
mu = np.mean(x)
s = np.std(x)
print(mu,s)
```

```
# normally distributed data with mean=mu, std-dev=s
y = stats.norm.rvs(loc=mu, scale=s, size=500)

plt.grid()
a = plt.hist(x, bins=100, cumulative=True, label='CDF', density=True, histtype='ste
b = plt.hist(y, bins=100, cumulative=True, label='CDF', density=True, histtype='ste
plt.show()
```



▼ 00 Plot: Gaussian vs Gaussian

```
x = np.array([11.57784747, 11.2491053, 13.61389724, 10.43431545, 19.07394786,
        9.82403715, 13.4244426 , 9.44118008, 14.38563498, 20.18550907,
      19.4045435 , 12.68474753, 8.71613424, 15.37961119, 11.5821208 ,
      13.87797766, 9.49664077, 10.85808951, 14.63660789, 8.03715599,
      13.9350733 , 9.73475394, 15.88874849, 13.93616509, 13.37910841,
      13.54297006, 12.49945327, 6.52392492, 6.31793451, 14.52702842,
       7.59369013, 11.77629841, 10.45925437, 13.06359334, 13.81378955,
      11.82158292, 16.93834671, 10.48777936, 14.17230283, 6.63886888,
       7.2857522 , 14.62914074, 11.41255324, 14.38723848, 14.80092607,
      10.45656004, 15.31127067, 14.33445367, 9.40400727, 6.36676962,
      14.1418542 , 15.25370069, 12.48852017, 18.07942359, 12.1269647 ,
      12.74866696, 16.74745308, 15.42834694, 12.10071153, 9.87623163,
      12.50152178, 7.62084636, 10.40931342, 10.83547897, 10.2147319,
      11.88774592, 15.56120705, 11.4014432 , 12.67275508, 11.25627126,
      14.4804238 , 14.94150826, 8.1418573 , 9.16408019,
       9.84448243, 13.7946926, 4.65222642, 11.48392034, 11.36194669,
      11.2585006 , 13.59213915, 12.70468726, 16.27678778, 15.30801449,
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                                                           7.40176422,
      11.81959174, 13.72300771, 15.83969842, 11.57059114, 9.91605704,
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       9.89346539, 9.38142614, 12.89340615, 12.96678986, 9.66350771,
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```

```
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10.2571676 , 9.78105677, 11.21610962, 12.20475101, 10.45296661,
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```

```
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11.15951297, 10.28333559, 14.49172936, 17.77046609,
16.9575815 , 10.56507815, 13.64254405, 13.08350843, 13.81232518,
11.11322292,
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13.66072764, 14.0416686 , 9.661806 , 13.28447577, 9.80461106,
 7.13412165, 10.26586752, 14.90528691, 13.65151123, 11.46129682,
14.28189362, 9.25854953, 10.40331241, 14.82192117, 9.85303781])
```

sns.distplot(x)

/usr/local/lib/python3.7/dist-packages/seaborn/distributions.py:2619: FutureWarnings.warn(msg, FutureWarning)

<matplotlib.axes. subplots.AxesSubplot at 0x7f146d5e9690>

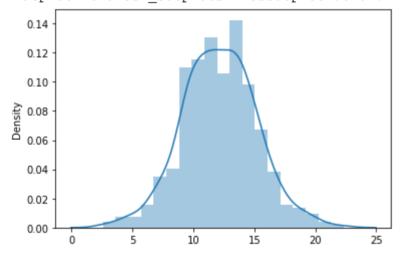
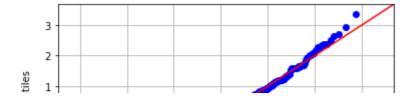


fig = sm.qqplot(x, line='45', fit=True)
plt.grid()



▼ QQ Plot between Non Gaussian and Non-gaussian

```
from scipy.stats import poisson
                                                           5,
                                               5,
                                                     2,
                                                                 8,
                                                                       5,
                                                                             2,
                                                                                               4,
                                                                                                           1,
x = np.array([3,
                                                                                         2,
                                                                                                     5,
                                                3,
                                                            5,
                                                                  2,
                                                                               6,
                                                                                     3,
                                                                                                       1,
                              2,
                                                                         5,
                                                                                           6,
            3,
                                    3,
                                                      5,
                                                                                                 3,
                                                                                                             3,
                  3,
                        5,
                                    6,
                                                            3,
                                                                        5,
                                                                               3,
                                                                                                       6,
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2])

sns.distplot(x)

8,

3,

3,

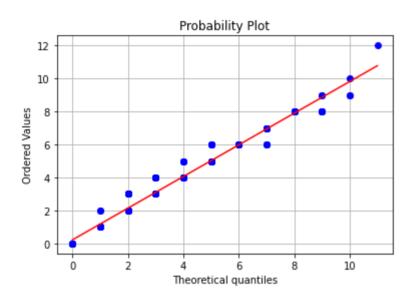
2,

/usr/local/lib/python3.7/dist-packages/seaborn/distributions.py:2619: FutureWarnings.warn(msg, FutureWarning)

<matplotlib.axes._subplots.AxesSubplot at 0x7f146d913f90>



```
import scipy.stats as stats
stats.probplot(x, dist='poisson', sparams=(4,), plot=plt)
plt.grid()
plt.show()
```



▼ Box cox transformation

```
x = np.array([1.6984114, 2.11676219, 1.68866267, 1.3359314, 2.28796264,
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sns.distplot(x)

/usr/local/lib/python3.7/dist-packages/seaborn/distributions.py:2619: FutureWawarnings.warn(msg, FutureWarning)

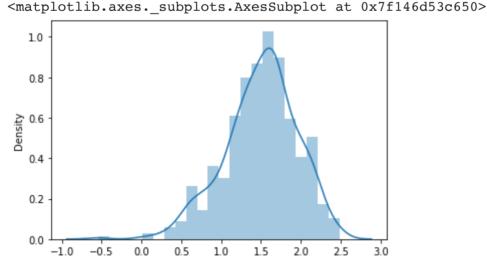
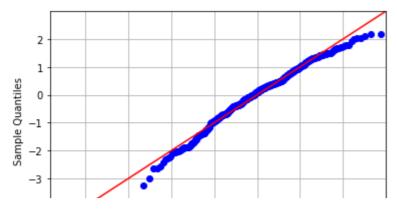
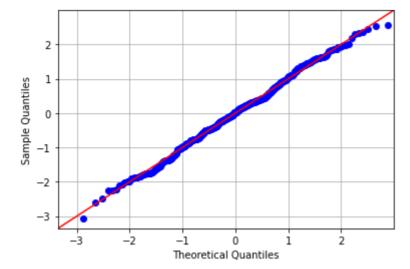


fig = sm.qqplot(x, line='45', fit=True)
plt.grid()



xt, 1 = stats.boxcox(x)

```
ValueError
                                                Traceback (most recent call last)
    <ipython-input-46-80d99d196c18> in <module>()
    ---> 1 xt, 1 = stats.boxcox(x)
    /usr/local/lib/python3.7/dist-packages/scipy/stats/morestats.py in boxcox(x,
    lmbda, alpha)
       1043
       1044
                 if any(x \le 0):
    -> 1045
                     raise ValueError("Data must be positive.")
       1046
       1047
                 if lmbda is not None: # single transformation
    ValueError: Data must be positive.
     SEARCH STACK OVERFLOW
print(np.min(x))
    -0.54601206
x1 = x + 1
xt, 1 = stats.boxcox(x1)
print(1)
    1.8162672858204911
fig = sm.qqplot(xt, line='45', fit=True)
plt.grid()
```



×