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```
# Loading Packages
```

```
import random
```

```
import numpy as np
```

```
import pandas as pd
```

```
import matplotlib
```

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

```
import scipy.stats as stats
```

```
import statsmodels.stats.power as smp
```

```
# Setting some printing options to make it easier to visualize
```

```
pd.set_option('max_columns', 10)
```

```
pd.set_option('max_rows', 20)
```

```
pd.set_option('expand_frame_repr', False)
```

```
# Define the seed so that results can be reproduced
```

```
seed = 123
```

```
# Define the color maps for plots
```

```
color_map = plt.cm.get_cmap('RdYlBu')
```

```
color_map_discrete =
```

```
matplotlib.colors.LinearSegmentedColormap.from_list("",  
["red", "cyan", "magenta", "blue"])
```

```
random.seed(seed)
```

```
print(random.random())
```

```
rand = np.random.RandomState(seed)
```

```
# Example List of Distributions
```

```
dist_list = ['normal', 'normal', 'normal', 'normal', 'normal', 'normal']
```

```
param_list = ['0,1', '.1,1', '.2,1', '.3,1', '.5,1', '.75,1']
```

```
colors_list = ['green', 'blue', 'yellow', 'cyan', 'magenta', 'pink']
```

```
fig, ax = plt.subplots(nrows=2, ncols=3, figsize=(12, 7))
```

```
plt_ind_list = np.arange(6)+231
```

```
# Run all at once
```

```
for dist, plt_ind, param, colors in zip(dist_list, plt_ind_list,  
param_list, colors_list):
```

```
    x = eval('rand.'+dist+'('+param+',5000)')
```

```
    plt.subplot(plt_ind)
```

```
    plt.hist(x, bins=50, color=colors)
```

```
    plt.title(dist)
```

```
fig.subplots_adjust(hspace=0.4, wspace=.3)
```

```
plt.suptitle('Sampling from Various Distributions', fontsize=20)
```

```

plt.show()

#####
# A/B Testing Exercise Start
#####

# Set Some Parameters
n = 8000
location = [0,.1,.2,.3,.5,.75]
spread = [1,1,1,1,1,1]

# A quick Power Analalysis
power_analysis = smp.TTestIndPower()
sample_size = power_analysis.solve_power(effect_size=location[1],
power=0.8, alpha=0.05)
sample_size

effect_sizes = np.array(location[1:6])
sample_sizes = np.array(range(10, 1600))

plt.style.use('seaborn')
fig = plt.figure()
ax = fig.add_subplot(1, 1, 1)
fig = power_analysis.plot_power(
    dep_var='nobs', nobs=sample_sizes,
    effect_size=effect_sizes, alpha=0.05, ax=ax,
    title='Power of Independent Samples t-test\n$\alpha = 0.05$')

plt.show(block=False)

# Generating data from a normal(mu,sigma)
dist_x = pd.DataFrame(index=range(n))
for i,j in zip(location, spread):
    print('norm_'+str(i)+'_'+str(j))
    x = pd.DataFrame(data=np.random.normal(i,j,n), columns=
['norm_'+str(i)+'_'+str(j)])
    dist_x = dist_x.join(x)

# Looking at the data
bins = np.linspace(-4, 4, 50)
for i in range(1,len(location)):
    plt.hist([dist_x.iloc[:,0], dist_x.iloc[:,i]], bins,
label=['norm_(0,1)', dist_x.columns[i]])
    plt.legend(loc='upper right')
    plt.show()

# Running T-tests and building a table of p-values
r_tbl = pd.DataFrame(index=range(15))
dist_x.columns[1]

for i in range(1,len(location)):
    x = pd.DataFrame(index=range(15), columns= [dist_x.columns[i]])

```

```

full = pd.concat([dist_x.iloc[:,0],dist_x.iloc[:,i]],axis=0)
x.iloc[0,0] = stats.normaltest(full)[1]
x.iloc[1,0] = stats.normaltest(dist_x.iloc[:,0])[1]
x.iloc[2,0] = stats.normaltest(dist_x.iloc[:,i])[1]

# F-test - Extremely Sensitive to non-normality
F = np.var(dist_x.iloc[:,0]) / np.var(dist_x.iloc[:,i])
df1 = len(dist_x.iloc[:,0]) - 1
df2 = len(dist_x.iloc[:,i]) - 1
x.iloc[3,0] = stats.f.cdf(F, df1, df2) # F-test

x.iloc[4,0] = stats.levene(dist_x.iloc[:,0], dist_x.iloc[:,i])[1] #
More robust equal variance test
x.iloc[5,0] = stats.bartlett(dist_x.iloc[:,0], dist_x.iloc[:,i])[1] #
Another equal variance test

x.iloc[6,0] = stats.ttest_ind(a=dist_x.iloc[:,0], b=dist_x.iloc[:,i],
equal_var=True)[1] # Standard Student t-test
x.iloc[7,0] = stats.ttest_ind(a=dist_x.iloc[:,0], b=dist_x.iloc[:,i],
equal_var=False)[1] # Welch
x.iloc[8,0] = stats.wilcoxon(dist_x.iloc[:,0],dist_x.iloc[:,i])[1] #
Non-parametric
x.iloc[9,0] = np.mean(dist_x.iloc[:,0])
x.iloc[10,0] = np.mean(dist_x.iloc[:,i])
x.iloc[11,0] = x.iloc[10,0] - x.iloc[9,0]
x.iloc[12,0] = power_analysis.solve_power(effect_size=
abs(x.iloc[11,0]), power=0.8, alpha=0.05)
if len(dist_x.iloc[:,i]) > x.iloc[12,0]:
    x.iloc[13,0] = True
else:
    x.iloc[13,0] = False
x.iloc[14,0] = len(dist_x.iloc[:,i])
r_tbl = r_tbl.join(x)

r_tbl = r_tbl.astype(float)
r_tbl = np.round(r_tbl,decimals=3)

# Adding in Tests as Row Names
r_tbl.index = ['Norm Test ~ All (Fail to)', 'Norm Test ~ C (Fail to)',
'Norm Test ~ T (Fail to)',
'Equal Var F Test (Fail to)', 'Equal Var Levene Test (Fail
to)', 'Equal Var Bartlett Test (Fail to)',
'Student t-test (Equal V) (Reject)', 'Welch t-test (Unequal
V) (Reject)', 'Non-parametric Test (Reject)',
'Mean ~ C', 'Mean ~ T', 'Mean(T) - Mean(C)', 'Obs. Needed for
.80 Power', 'Did it Pass? (1 = True)', 'n']

print(' ~~~~~~ A Table of P-values
~~~~~')
print('Alpha = 0.05, which implies that if p-value <= .05, then reject
the null ')
print(r_tbl)

```