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In [3]: import numpy as np
import matplotlib.pyplot as plt
from scipy.stats import norm

# Generate dummy data: Random data from a normal distribution
data = np.random.normal(loc=0, scale=1, size=1000)

# Calculate the sorted data's theoretical quantiles (percentiles)
theoretical_quantiles = np.sort(norm.ppf((np.arange(1, data.size + 1) - 0.5)

# Sort the sample data
sample_quantiles = np.sort(data)

# Plot
plt.figure(figsize=(6, 4))
plt.scatter(theoretical_quantiles, sample_quantiles, s=5, color='blue')
plt.plot([-3, 3], [-3, 3], ls="--", color='red') # Reference Line
plt.xlabel('Theoretical Quantiles')
plt.ylabel('Sample Quantiles')
plt.title('P-P Plot')
plt.grid(True)
plt.show()
```

