Working With Statistical Distributions

from scipy import stats
from scipy.stats import norm, binom

PDF / PMF

Probability our random variable takes on a given value.

- pdf: probability density function, for continuous distributions
- pmf: probability mass function, for discrete distributions

CDF & PPF

Probability our random variable takes on a value less than or equal to a given point.

- *cdf*: cumulative density function, given a value, what's the probability?
- ppf: percent point function, given a probability, what's the value?

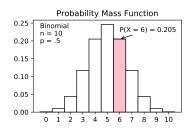
SF & ISF

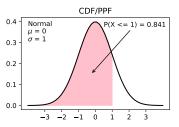
Probability our random variable takes on a value greater than a given point.

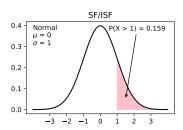
- sf: survival function, given a value, what's the probability?
- isf: inverse survival function, given a probability, what's the value?

Scipy lets us specify parameters for the various distributions and then use the functions outlined above¹.

- A normal distribution with $\mu=70, \sigma=8$ my_normal_distribution = norm(70, 8)
 - What's the likelihook the value is over 80? my_normal_distribution.sf(80)
 - What value is the cutoff point for the bottom 30%? my_normal_distribution.ppf(.3)
- A binomial distribution with n = 10, p = .3my_binomial_distribution = binom(10, .3)
 - What's the likelihood of 5 or less successes? my_binomial_distribution.cdf(5)
 - What's the probability of exactly 4 successes? my_binomial_distribution.pmf(4)







¹ These parameters can also be specified as keyword arguments when the function is invoked, but for the sake of simplicity we will show this way.