


```

1  ## Import the packages
2  import numpy as np
3  from scipy import stats
4
5
6  ## Define 2 random distributions
7  #Sample Size
8  N = 10
9  #Gaussian distributed data with mean = 2 and var = 1
10 a = np.random.randn(N) + 2
11 #Gaussian distributed data with with mean = 0 and var = 1
12 b = np.random.randn(N)
13
14
15 ## Calculate the Standard Deviation
16 #Calculate the variance to get the standard deviation
17
18 #For unbiased max likelihood estimate we have to divide the var by N-1, and therefore the parameter ddof = 1
19 var_a = a.var(ddof=1)
20 var_b = b.var(ddof=1)
21
22 #std deviation
23 s = np.sqrt((var_a + var_b)/2)
24 s
25
26
27
28 ## Calculate the t-statistics
29 t = (a.mean() - b.mean())/(s*np.sqrt(2/N))
30
31
32
33 ## Compare with the critical t-value
34 #Degrees of freedom
35 df = 2*N - 2
36
37 #p-value after comparison with the t
38 p = 1 - stats.t.cdf(t,df=df)
39
40
41 print("t = " + str(t))
42 print("p = " + str(2*p))
43 ### You can see that after comparing the t statistic with the critical t value (computed internally) we get a good p value of 0.0005 and thus we reject the null hyp
44
45
46 ## Cross Checking with the internal scipy function
47 t2, p2 = stats.ttest_ind(a,b)
48 print("t = " + str(t2))
49 print("p = " + str(p2))

```


t = 6.233261104481177  
p = 7.014376672831446e-06  
t = 6.233261104481177  
p = 7.01437667281275e-06