12.1) Bootstrap

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Reference

Tables, Graphics, and Figures from

Computational and Inferential Thinking: The Foundations of Data Science

Adhikari & DeNero (2019): Ch 13.2 Bootstrap

https://www.inferentialthinking.com/

Employee Compensation in San Francisco

```
from datascience import *
path_data = 'https://github.com/data-8/textbook/raw/gh-pages/data/'
sf2015 = Table.read_table(path_data + 'san_francisco_2015.csv')
```

To Sal	tal ary	Retirement	Health/Dental	Other Benefits	Total Benefits	Total Compensation
82	146	16942.2	12340.9	6337.73	35620.8	117767
3398	37.9	0	4587.51	2634.42	7221.93	41209.8

```
sf2015.where('Job', are.equal_to('Mayor'))
```

Total Salary	Retirement	Health/Dental	Other Benefits	Total Benefits	Total Compensation
288964	58117	12424.5	20203	90834.5	37979

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Ignore the Lower Values in the Total Compensation

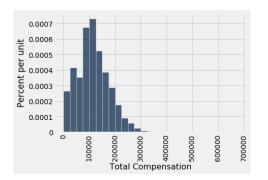
sf2015.sort('Total Compensation')

Total Salary	Retirement	Health/Dental	Other Benefits	Total Benefits	Total Compensation
0	0	0	-423.76	-423.76	-423.76
-292.4	0	-95.58	-22.63	-118.21	-410.61

sf2015 = sf2015.where('Salaries', are.above(10000))

36569

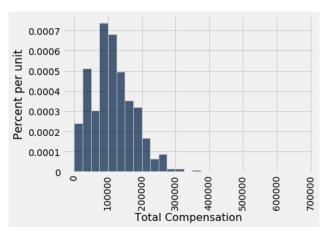
```
import numpy as np
%matplotlib inline
import matplotlib.pyplot as plots
plots.style.use('fivethirtyeight')
sf_bins = np.arange(0, 700000, 25000)
sf2015.select('Total Compensation').hist(bins=sf_bins)
```



```
pop median = percentile(50,
     sf2015.column('Total Compensation')) 110305.79
```

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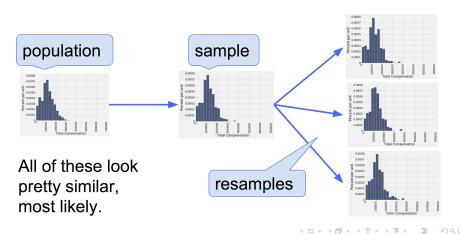
our_sample = sf2015.sample(500, with_replacement=False) our_sample.select('Total Compensation').hist(bins=sf bins)



108483.1

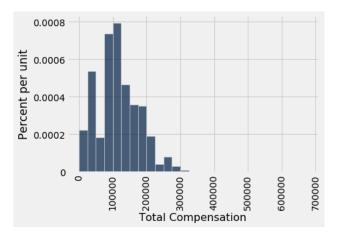
Bootstrap: Resampling from the Sample

Treat the original sample as if it were the population



A Resampled Median

```
resample_1 = our_sample.sample()
resample_1.select('Total Compensation').hist(bins=sf_bins)
```

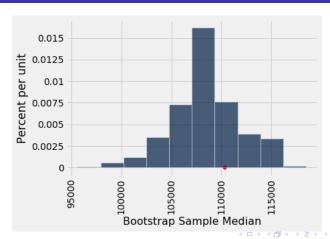


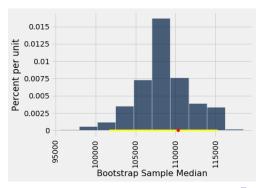
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Bootstrap Function

```
def bootstrap median(original sample, label, replications):
    """Returns an array of bootstrapped sample medians:
    original sample: table containing the original sample
    label: label of column containing the variable
    replications: number of bootstrap samples
    .. .. ..
    just one column = original sample.select(label)
    medians = make array()
    for i in np.arange(replications):
        bootstrap sample = just one column.sample()
        resampled median = percentile(50, bootstrap sample.column(0))
        medians = np.append(medians, resampled median)
    return medians
```





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BIG SIMULATION: it takes several minutes

```
left ends = make array()
right ends = make array()
total comps = sf2015.select('Total Compensation')
for i in np.arange(100):
    first sample = total comps.sample(500, with replacement=False)
    medians = bootstrap median(first sample, 'Total Compensation', 5000)
    left_ends = np.append(left_ends, percentile(2.5, medians))
    right_ends = np.append(right_ends, percentile(97.5, medians))
intervals = Table().with columns(
    'Left', left ends,
    'Right', right ends
```

intervals

Left	Right
104488	113958
99340.6	112916
104888	114684
102584	113013

```
pop_median 110305.79
intervals.where('Left', are.below(pop_median)).where('Right', are.above(pop_median)).num_rows
```

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Code for Plotting the Graphic

```
replication number = np.ndarray.astype(np.arange(1, 101), str)
intervals2 = Table(replication number).with rows(make array(left ends,
                                                         right ends))
plots.figure(figsize=(8,8))
for i in np.arange(100):
    ends = intervals2.column(i)
    plots.plot(ends, make_array(i+1, i+1), color='gold')
plots.plot(make array(pop median, pop median),
             make array(0, 100), color='red', lw=2)
plots.xlabel('Median (dollars)')
plots.ylabel('Replication')
plots.title('Population Median and Intervals of Estimates');
```

Confidence Intervals

