

MLE_GrndTruth_against_various_distributions

September 16, 2018

```
In [1]: import numpy as np
import matplotlib.pyplot as plt
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In [2]: #Number of initialized data points
N_points = 100000
#Number of columns in histogram
n_bins = 100
Ground_truth = np.random.normal(1000,10,N_points)
```

All plots in on place

```
In [3]: TH = np.mean(Ground_truth)
Generated_binomial = np.random.binomial(TH,1,N_points)

Lambda = np.mean(Ground_truth)
Generated_poisson = np.random.poisson(Lambda,N_points)

Beta = np.mean(Ground_truth)
Generated_exponential = np.random.exponential(Beta,N_points)

Mean = np.mean(Ground_truth)
Std_dev = np.std(Ground_truth)
Generated_Gaussian = np.random.normal(Mean,Std_dev,N_points)

Mu = np.median(Ground_truth)
Beta1 = np.mean(np.abs(Ground_truth-Mu))
Generated_laplace = np.random.laplace(Mu,Beta1,N_points)

In [4]: fig, axs = plt.subplots(1, 5, sharey=True, tight_layout=True)
axs[0].hist(Ground_truth, bins=n_bins,label = "Ground truth")
axs[0].legend()
# axs[1].hist(Generated_binomial, bins=n_bins)
axs[1].hist(Generated_poisson, bins=n_bins, label = "Poisson",color = 'c')
axs[1].hist(Ground_truth, bins=n_bins,label = "Ground truth",color='r',alpha=0.5)
axs[1].legend()

axs[2].hist(Generated_exponential, bins=n_bins,label = "Exponential",color='c')
axs[2].hist(Ground_truth, bins=n_bins,label = "Ground truth",color='r',alpha=0.5)
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axs[2].legend()

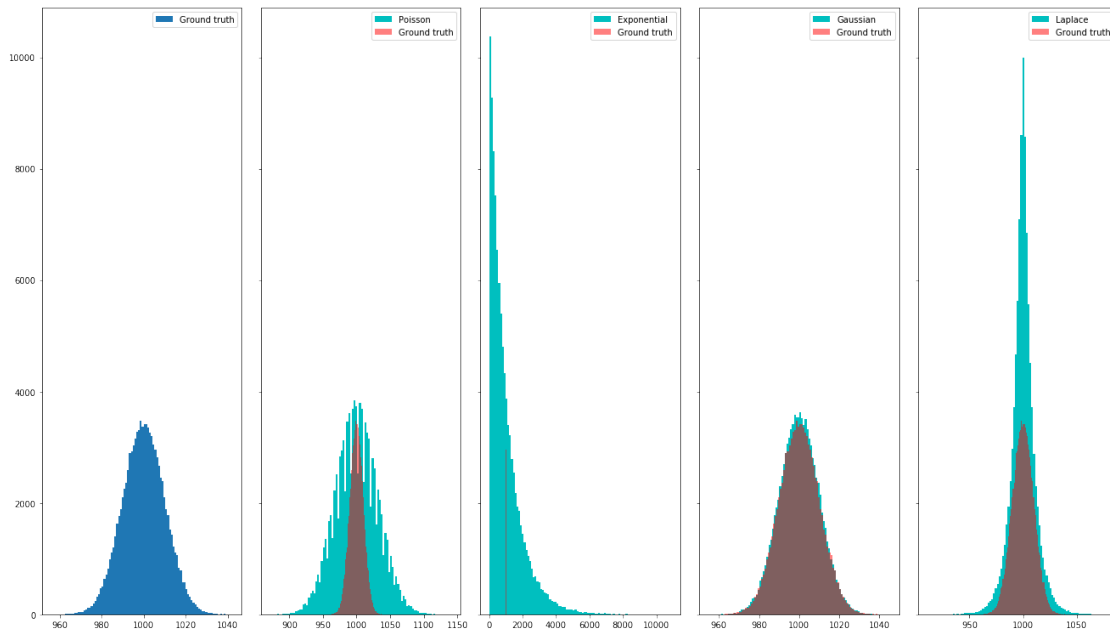
axs[3].hist(Generated_Gaussian, bins=n_bins,label = "Gaussian",color='c')
axs[3].hist(Ground_truth, bins=n_bins,label = "Ground truth",color='r',alpha=0.5)
axs[3].legend()

axs[4].hist(Generated_laplace, bins=n_bins,label = "Laplace",color='c')
axs[4].hist(Ground_truth, bins=n_bins,label = "Ground truth",color='r',alpha=0.5)
axs[4].legend()

fig.set_size_inches(18.5, 10.5, forward=True)
# plt.title("Histograms of Ground truth, Poisson, Exponential, Gaussian and Laplace di
# plt.savefig("Distributions_Grndtruth_Gaussian.png")

```

/home/legion/.local/lib/python3.6/site-packages/matplotlib/figure.py:2299: UserWarning: This figure includes Axes that are not compatible "



Binomial distribution has a condition that the probability must be between 0 and 1 Hence choosing a different dataset which can cater these criterion Also, the binomial is a single trial binomial. For multi trial binomial, the math doesn't work out

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In [5]: Ground_truth_1 = np.random.uniform(0,1,N_points)

TH = np.mean(Ground_truth_1)
Generated_binomial = np.random.binomial(TH,1,N_points)

Lambda = np.mean(Ground_truth_1)

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Generated_poisson = np.random.poisson(Lambda,N_points)

Beta = np.mean(Ground_truth_1)
Generated_exponential = np.random.exponential(Beta,N_points)

Mean = np.mean(Ground_truth_1)
Std_dev = np.std(Ground_truth_1)
Generated_Gaussian = np.random.normal(Mean,Std_dev,N_points)

Mu = np.median(Ground_truth_1)
Beta1 = np.abs(np.mean(np.abs(Ground_truth_1-Mu)))
Generated_laplace = np.random.laplace(Mu,Beta1,N_points)

In [6]: fig, axs = plt.subplots(1, 6, sharey=True, tight_layout=False)
axs[0].hist(Ground_truth_1, bins=n_bins,label="Ground truth")

axs[1].hist(Generated_binomial, bins=n_bins,label="Binomial")
axs[1].hist(Ground_truth_1, bins=n_bins,label = "Ground truth",color='r',alpha=0.5)
axs[1].legend()

axs[2].hist(Generated_poisson, bins=n_bins,label="Poisson")
axs[2].hist(Ground_truth_1, bins=n_bins,label = "Ground truth",color='r',alpha=0.5)
axs[2].legend()

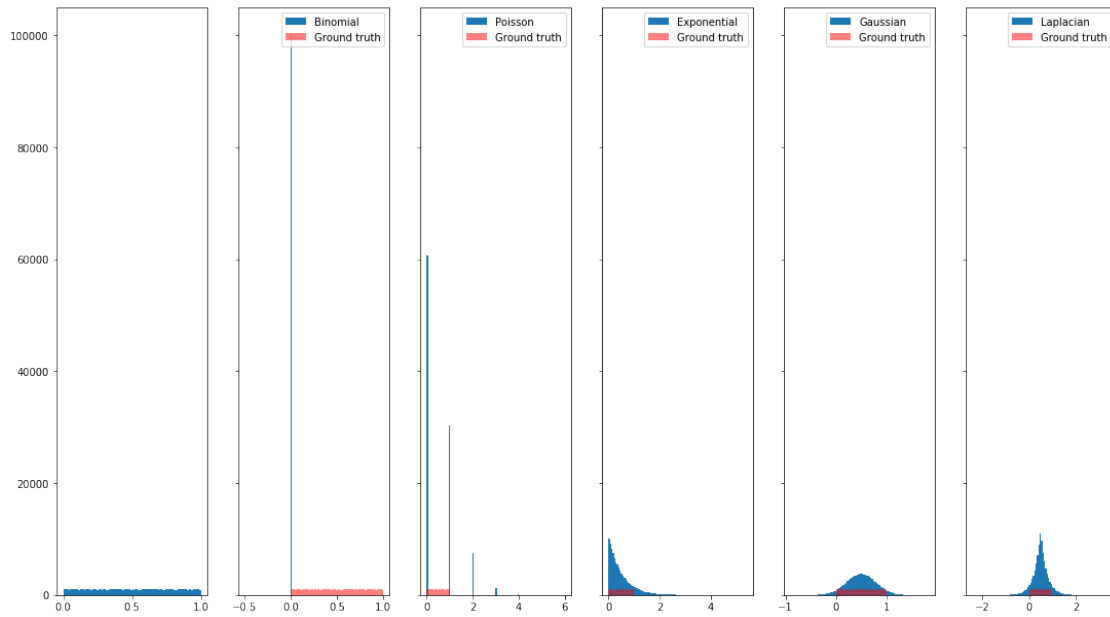
axs[3].hist(Generated_exponential, bins=n_bins,label="Exponential")
axs[3].hist(Ground_truth_1, bins=n_bins,label = "Ground truth",color='r',alpha=0.5)
axs[3].legend()

axs[4].hist(Generated_Gaussian, bins=n_bins,label="Gaussian")
axs[4].hist(Ground_truth_1, bins=n_bins,label = "Ground truth",color='r',alpha=0.5)
axs[4].legend()

axs[5].hist(Generated_laplace, bins=n_bins,label="Laplacian")
axs[5].hist(Ground_truth_1, bins=n_bins,label = "Ground truth",color='r',alpha=0.5)
axs[5].legend()

fig.set_size_inches(18.5, 10.5, forward=True)
# plt.title("Histograms of Ground truth, Binomial, Poisson, Exponential, Gaussian and Laplacian")
# plt.savefig("Distributions_GrndTrth_Uniform.png")

```



One on one comparison

```
In [7]: print("Select distribution by number")
        print("1. Binomial")
        print("2. Poisson")
        print("3. Exponential")
        print("4. Gaussian")
        print("5. Laplacian")
        distri = int(input())
```

Select distribution by number

```
1. Binomial
2. Poisson
3. Exponential
4. Gaussian
5. Laplacian
3
```

Here I've kept a plot with binomial distribution samples generated with different tries parameter N

```
In [8]: if(distri == 1):
        Ground_truth_u = np.random.uniform(0,1,N_points)
        TH = np.mean(Ground_truth_u)
        Generated_bin_1 = np.random.binomial(1,TH,N_points)
        Generated_bin_5 = np.random.binomial(5,TH,N_points)
        Generated_bin_10 = np.random.binomial(10,TH,N_points)
```

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Generated_bin_100 = np.random.binomial(100,TH,N_points)
Generated_bin_1000 = np.random.binomial(1000,TH,N_points)
Generated_bin_10000 = np.random.binomial(10000,TH,N_points)
Generated_bin_100000 = np.random.binomial(100000,TH,N_points)

fig, axs = plt.subplots(1, 8, sharey=True, tight_layout=True)
axs[0].hist(Ground_truth_u, bins=n_bins)
axs[1].hist(Generated_bin_1, bins=n_bins)
axs[2].hist(Generated_bin_5, bins=n_bins)
axs[3].hist(Generated_bin_10, bins=n_bins)
axs[4].hist(Generated_bin_100, bins=n_bins)
axs[5].hist(Generated_bin_1000, bins=n_bins)
axs[6].hist(Generated_bin_10000, bins=n_bins)
axs[7].hist(Generated_bin_100000, bins=n_bins)
fig.set_size_inches(18.5, 10.5, forward=True)
# plt.title("Binomial generated with varying tries (N)")
# plt.savefig("Distributions_Binomial_different_tries.png")

```

```

In [9]: if(distri == 2):
        Lambda = np.mean(Ground_truth)
        Generated = np.random.poisson(Lambda,N_points)
        fig, axs = plt.subplots(1, 2, sharey=True, tight_layout=True)
        axs[0].hist(Ground_truth, bins=n_bins)
        axs[1].hist(Generated, bins=n_bins)

```

```

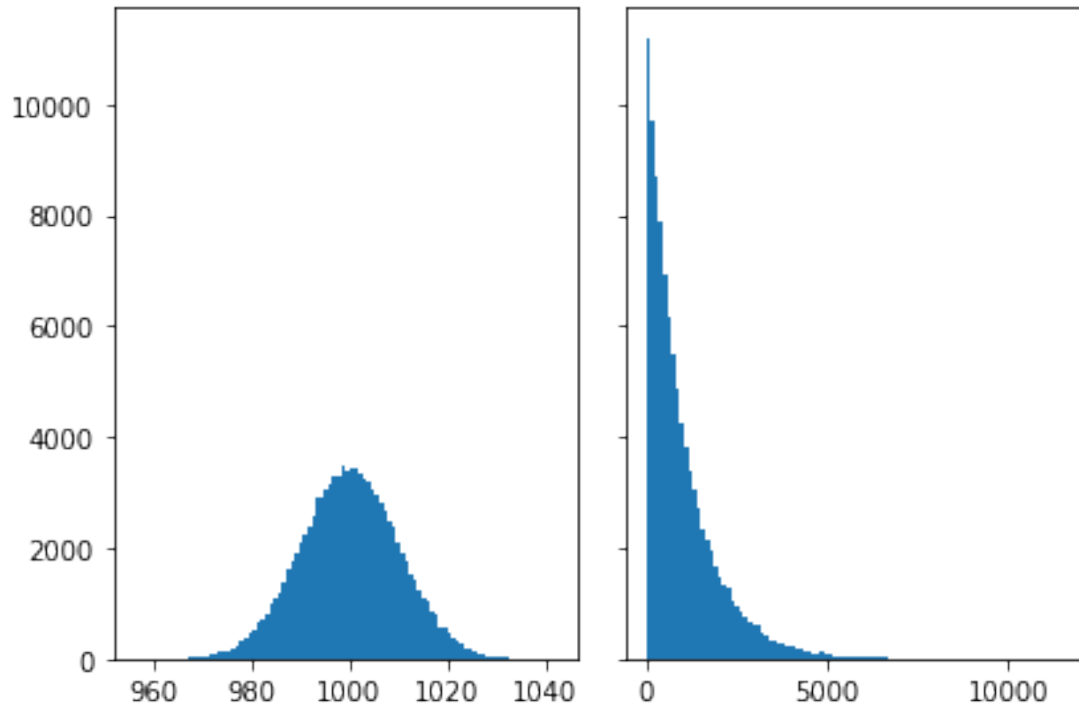
In [10]: if(distri == 3):
        Beta = np.mean(Ground_truth)
        Generated = np.random.exponential(Beta,N_points)
        fig, axs = plt.subplots(1, 2, sharey=True, tight_layout=True)
        axs[0].hist(Ground_truth, bins=n_bins)
        axs[1].hist(Generated, bins=n_bins)

```

```

/home/legion/.local/lib/python3.6/site-packages/matplotlib/figure.py:2299: UserWarning: This f
warnings.warn("This figure includes Axes that are not compatible ")

```



```
In [11]: if(distri == 4):
    Mean = np.mean(Ground_truth)
    Std_dev = np.std(Ground_truth)
    Generated = np.random.normal(Mean,Std_dev,N_points)
    fig, axs = plt.subplots(1, 2, sharey=True, tight_layout=True)
    axs[0].hist(Ground_truth, bins=n_bins)
    axs[1].hist(Generated, bins=n_bins)
```

```
In [12]: if(distri == 5):
    Mu = np.median(Ground_truth)
    Beta = np.mean(np.abs(Ground_truth-Mu))
    Generated = np.random.laplace(Mu,Beta,N_points)
    fig, axs = plt.subplots(1, 2, sharey=True, tight_layout=True)
    axs[0].hist(Ground_truth, bins=n_bins)
    axs[1].hist(Generated, bins=n_bins)
```

```
In [ ]:
```