SCRIPTING AND PROGRAMMING LABORATORY FOR DATA ANALYSIS

Lecture 4 - numpy random numbers, plotting tools

RANDOM NUMBERS GENERATOR IN NUMPY

Numpy's random number routines (**np.random**) produce pseudo random numbers using combinations of a <u>BitGenerator</u> to create sequences of random bits and a <u>Generator</u> to use those sequences to sample from different statistical distributions.

The function random_sample called with no argument just generates a single random number drawn from the Uniform distribution in [0,1].

If you call the function with a single integer number N, than N random numbers are generated in the form of a 1D numpy array.

Numpy's random number routines (np.random) produce pseudo random numbers using combinations of a <u>BitGenerator</u> to create sequences of random bits and a <u>Generator</u> to use those sequences to sample from different statistical

```
np.random.random sample((3,3,4)) _
array([[[0.0841283 , 0.17685018, 0.18800577, 0.03807204],
        [0.30717857, 0.16209332, 0.09955438, 0.26659028],
        [0.93859288, 0.10107969, 0.15150067, 0.97975616]],
       [[0.30054528, 0.8486428 , 0.68002234, 0.69296248],
        [0.71142304, 0.97722757, 0.55454659, 0.0042325],
        [0.55115759, 0.46762784, 0.69950924, 0.52557438]],
       [[0.92477739, 0.13113899, 0.15631568, 0.4233557],
        [0.07579841, 0.68205432, 0.39262586, 0.29760239],
        [0.38471883, 0.2796238 , 0.81385195, 0.37302345]]])
```

Passing a tuple as shape, we get an array filled with random numbers with the desired shape

For each call of the random generator, you get <u>different</u> random numbers! If you need to generate always the same sequence you have to specify the **seed** of the random generator, i.e.:

```
np.random.seed(55) # explicit specification of the seed
print(np.random.random_sample(3))
[0.09310829 0.97165592 0.48385998]
```

seed takes in input a positive integer. The sequence of random numbers is now fixed. By re-executing the cell, you will get the same numbers!

np.random has built-in functions to sample from several
statistical distributions, e.g.:

- random.uniform(low=0.0, high=1.0, size=None) -> generates random number in an interval from low to high with equal probability.
- random.normal(loc=0.0, scale=1.0, size=None) -> generates samples from a Gaussian distribution with mean loc and standard deviation scale.
- random.poisson(lam=1.0, size=None) -> draw samples from a Poisson distribution with lam expected value. The Poisson distribution is the limit of the binomial distribution for large N.
- Many others, check <u>here</u>

```
mu, sigma = 0, 0.1 # mean and standard deviation
s = np.random.normal(mu, sigma, 5000)
x \text{ val} = \text{np.linspace}(-0.3, 0.3, 100)
f \text{ val} = 1/(np.sqrt(2*np.pi*sigma**2)) * np.exp(-(x val-mu)**2/(2*sigma**2))
import matplotlib.pyplot as plt
plt.hist(s,bins=30,density=True) # note that density=True means that the histrogram is normalised such that the area is 1
plt.plot(x val, f val)
[<matplotlib.lines.Line2D at 0x7f440d1b3278>]
                                                                          Generate 5000 random sample from
                                                                          a Gaussian with a given mean and
                                                                                         std dev
                                               We can check that the samples
                                              actually follow what we expect
      -0.25
                 0.00
                            0.25
```

Other useful function within np.random are:

- random.choice(x, size=None, replace=True, p=None) -> generates a
 random sample from a given 1-D array x. If replace is set to false,
 then no repetitions are allowed. With p different weights to the
 array elements are given.
- random.randint(low, high=None, size=None, dtype=int) -> returns random integers from low (inclusive) to high (exclusive).