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In [1]: # Example 1: optimisation
        # Fitting data to normal distribution, with known variance, by MLE

        # We use generated data for this example
        # Scipy has built in function for normal distribution
        from scipy.stats import norm
        # There are many more in package "stats",
        # such as pearson, gamma, log-normal distributions.

        # norm.rvs() generates random normal variables,
        # default is standard normal distribution.
        # 'data' is N(5,1) distributed
        data=norm.rvs(size=50,loc=5)
        data[0:4]

Out[1]: array([ 2.75107875,  3.97744349,  4.31571681,  4.2916725 ])

In [2]: # Here we want to minimise the negative log-likelihood function
        import numpy as np
        def nllh(mu):
            z=norm.pdf(data,scale=1,loc=mu).prod()
            return(-np.log(z))

In [3]: # import minimisation function
        from scipy.optimize import minimize

In [4]: # choose a starting point, 9
        # choose an optimisation method, Nelder-Mead
        minimize(nllh,9,method='Nelder-Mead')

Out[4]: final_simplex: (array([[ 4.94769287],
            [ 4.9477478 ]]), array([ 71.5976041 ,  71.59760413]))
        fun: 71.59760409601401
        message: 'Optimization terminated successfully.'
        nfev: 38
        nit: 19
        status: 0
        success: True
        x: array([ 4.94769287])

In [5]: # x is the final value of mu
        # fun is final negative log-likelihood value

In [6]: # Example 2: Area of a semi-circle
        #  $y=\sqrt{1-x^2}$ 
        def y(x):
            z=(1-x**2)**(0.5)
            return(z)

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In [7]: # import integrate package
import scipy.integrate as integrate

In [8]: # quad() calculates definite integral
integrate.quad(y, -1, 1)
# output is (estimate, upper bound of error)

Out[8]: (1.5707963267948983, 1.0002354500215915e-09)

In [9]: # the result is 1.57, half pi
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