permute: A Python Package for Randomization Inference

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Outline

1 Introduction

- 2 Examples
 - Gender bias in teaching evaluations
 - Salt and mortality at the level of nations
 - Inter-rater reliability
- 3 The role of software development in Statistics

In R:

ri by Peter Aronow and Cyrus Samii

"This package provides a set of tools for conducting exact or approximate inference for randomized experiments of arbitrary design. The primary functionality of the package is in the generation, manipulation and use of permutation matrices implied by given experimental designs..."

RItools by Mark Fredrickson

"The RItools package implements useful functions for implementing randomization inference based statistical tests. The package provides tools for testing balance of observed covariates in observational studies using the methodology of....The package also provides outcome analysis of simple or block randomized trials (or matched observational studies) based on user defined models and test statistics."

 coin by Torsten Hothorn, Kurt Hornik, Mark A. van de Wiel, and Achim Zeileis

The R package coin implements a unified approach to permutation tests providing a huge class of independence tests for nominal, ordered, numeric, and censored data as well as multivariate data at mixed scales. Based on a rich and flexible conceptual framework that embeds different permutation test procedures into a common theory, a computational framework is established in coin that likewise embeds the corresponding R functionality in a common S4 class structure with associated generic functions.

perm by Michael Fay

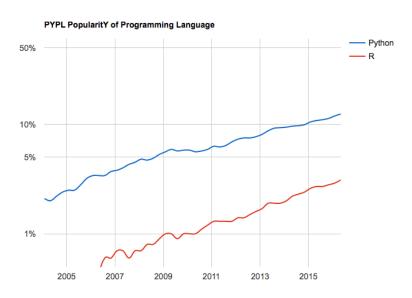
The package has three main functions, to perform linear permutation tests. These tests are tests where the test statistic is the sum of the product of a covariate (usually group indicator) and the scores.

In Python, statistics packages are limited.

- numpy.random generates random variables from common distributions
- scipy.stats computes moments, evaluates distribution functions, and generates random variables from common distributions and does common tests
- StatsModels is a Python module that provides classes and functions for the estimation of many different statistical models, as well as for conducting statistical tests, and statistical data exploration.
- scikit-learn is a module for machine learning

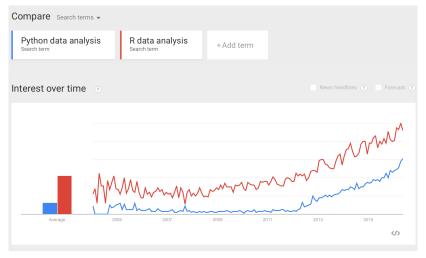
Python is gaining popularity for doing data analysis

PYPL Popularity of Programming Language Index, Worldwide



Python is gaining popularity for doing data analysis

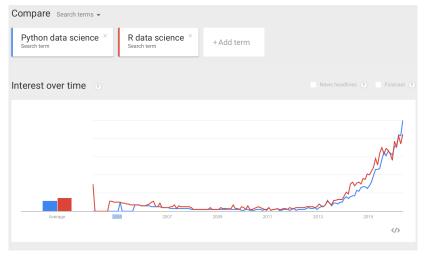
Google trends on May 22, 2016



Keyword: data analysis

Python is gaining popularity for doing data analysis

Google trends on May 22, 2016

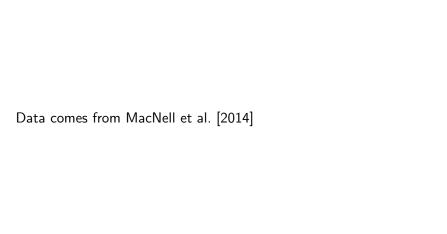


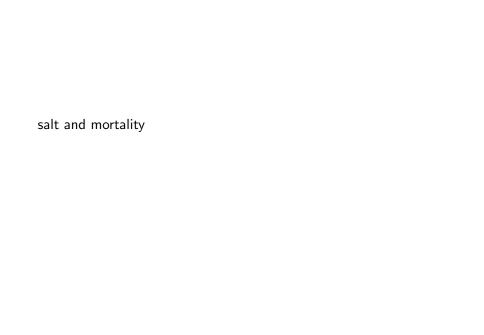
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Reproducibility crisis:

- Why Most Published Research Findings Are False (Ioannidis, 2005)
 - 30–50%TO DO: of studies fail to replicate (TO DO: CITE)

Why?

- File drawer problem
- Publication bias: positive findings are more likely to get published
- P-hacking and trying many models before reporting one
- Inappropriate statistical tests

Randomization inference may ameliorate the last problem

Download permute!

∘Permutation tests and confidence sets



Permutation tests and confidence sets for a variety of nonparametric testing and estimation problems, for a variety of randomization designs.

- Website (including documentation); http://statlab.github.jo/permute
- Mailing list: http://groups.google.com/group/permute
- Source: https://github.com/statlab/permute
- Bug reports: https://github.com/statlab/permute/issues

Installation from binaries

\$ pip install permute

https://github.com/statlab/permute

Collaborators



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Philip B. Stark pbstark



Stefan van der Walt stefanv

References

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- K. J. Millman, P. B. Stark, K. Ottoboni, and Naomi A. P. Stark. A case study in reproducible applied statistics: Is tagging of therapist-patient interactions reliable? Technical report, University of California, Berkeley, 2016. URL https://github.com/statlab/nsgk.