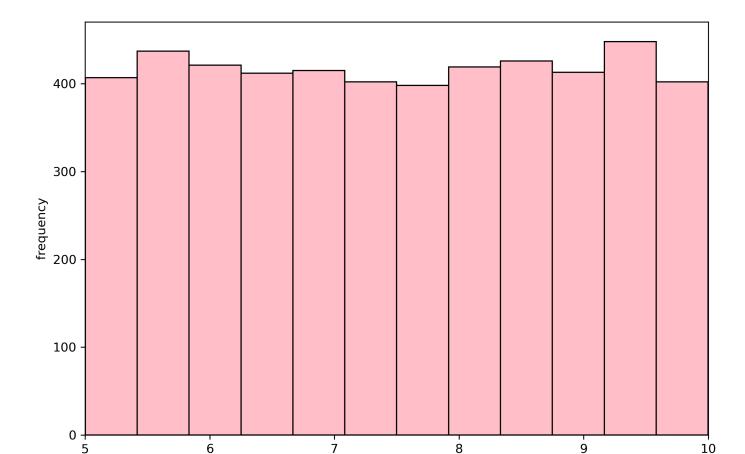
AUTHOR

k.wodehouse

```
PUBLISHED
March 12, 2025
```

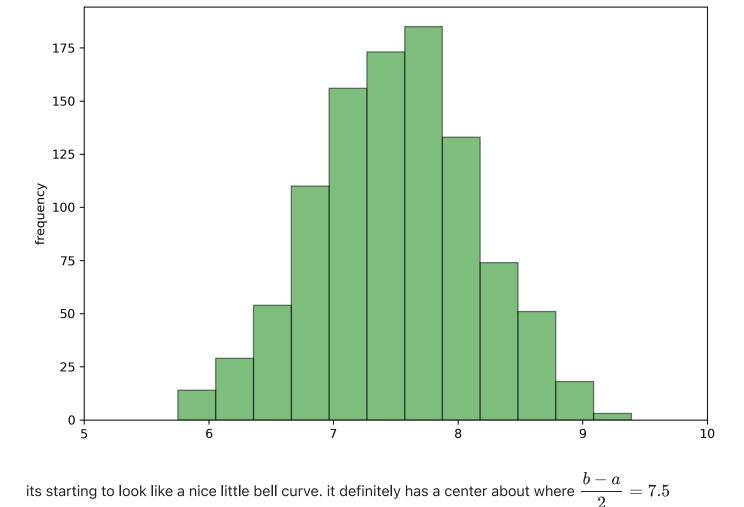
```
import numpy as np
import matplotlib.pyplot as plt
low, high = 5, 10
rng = np.random.default_rng()
s = rng.uniform(low, high, 5000)
fig,ax = plt.subplots(dpi=300, figsize=(9,6), subplot_kw={'xlim':(5,10),'ylabel':'frequen
ax.hist(s, bins=12, edgecolor='black', facecolor='pink');
```



looking very normal distribution to me!!!!!

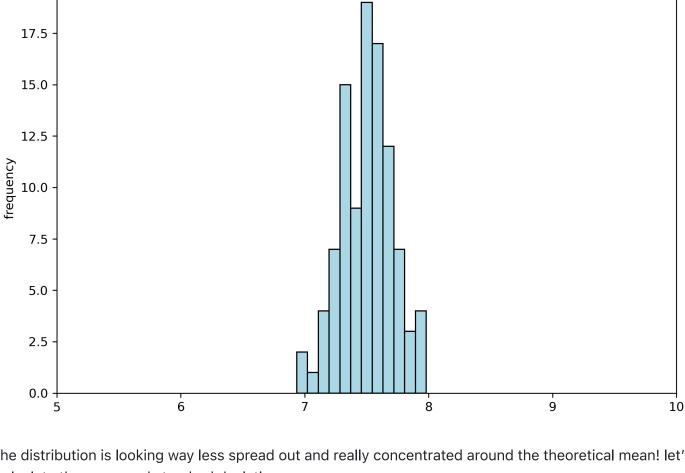
okay let's do some monte carlo

```
samples = s.reshape(1000,5) # 1000 rows, 5 columns
def sample_mean(sample):
    return np.mean(sample)
mean_values = np.apply_along_axis(sample_mean, 1, samples)
fig,ax = plt.subplots(dpi=\frac{300}{1}, figsize=\frac{9}{6}, subplot_kw=\frac{1}{2}xlim':(\frac{5}{10}),'ylabel':'frequen
ax.hist(mean_values, bins=12, edgecolor='black', facecolor='green', alpha=0.5);
```



samples = s.reshape(100,50) # 1000 rows, 5 columns

```
def sample_mean(sample):
    return np.mean(sample)
mean_values = np.apply_along_axis(sample_mean, 1, samples)
fig,ax = plt.subplots(dpi=300, figsize=(9,6), subplot_kw={'xlim':(5,10),'ylabel':'frequent'}
ax.hist(mean_values, bins=12, edgecolor='black', facecolor='lightblue');
```



the distribution is looking way less spread out and really concentrated around the theoretical mean! let's calculate the mean and standard deviation:

```
print(f'avg. sample std: {mean_values.std():.3f}')
avg. sample mean: 7.502
```

avg. sample std: 0.212

and now calculating our population mean and std

print(f'avg. sample mean: {mean_values.mean():.3f}')

mean distribution's variance is decreases as the sample size increases.

```
pop_mean = (10+5)/2
pop_std = np_sqrt((10-5)**2 / 12)
print(f'population mean: {pop_mean:.3f}')
print(f'population std: {pop_std:.3f}')
```

population mean: 7.500

population std: 1.443

the mean lines up super well, and the standard deviation is larger and should be larger since the sample

```
# ignore this.
```