

Z-scores: Takeaways

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Syntax

- Writing a function that converts a value to a z-score:

```
def z_score(value, array, bessell = 0):  
    mean = sum(array) / len(array)  
  
    from numpy import std  
    st_dev = std(array, ddof = bessell)  
  
    distance = value - mean  
    z = distance / st_dev  
  
    return z
```

- Standardizing a `Series`:

```
standardized_distro = Series.apply(  
    lambda x: (x - Series.mean()) /  
    Series.std()  
)
```

- Transforming a standardized distribution to a different distribution, with a predefined mean and standard deviation:

```

mean = some_mean
st_dev = some_standard_deviation

standardized_distro = Series.apply(
    lambda z: z * st_dev + mean
)

```

Concepts

- A **z-score** is a number that describes the location of a value within a distribution. Non-zero z-scores (+1, -1.5, +2, -2, etc.) consist of two parts:
 - A *sign*, which indicates whether the value is above or below the mean.
 - A *value*, which indicates the number of standard deviations that a value is away from the mean.
- The z-score of the mean is 0.
- To compute the z-score for a value coming from a population with mean and standard deviation , we can use this formula:

$$z = \frac{x - \mu}{\sigma}$$
- To compute the z-score for a value coming from a sample with mean and standard deviation , we can use this formula:

$$z = \frac{x - \bar{x}}{s}$$
- We can **standardize** any distribution by transforming all its values to z-scores. The resulting distribution will have a mean of 0 and a standard deviation of 1. Standardized distributions are often called **standard distributions**.

- Standardization is useful for **comparing values** coming from distributions with different means and standard deviations.
- We can transform any population of z-scores with mean μ and standard deviation σ to a distribution with any mean μ' and any standard deviation σ' by converting each z-score to a value x' using this formula:

$$x' = \mu' + z \cdot \sigma'$$
- We can transform any sample of z-scores with mean μ and standard deviation σ to a distribution with any mean μ' and any standard deviation σ' by converting each z-score to a value x' using this formula:

$$x' = \mu' + z \cdot \sigma'$$

Resources

- [The `z-score\(\)` function from `scipy.stats.mstats`](#) — useful for standardizing distributions.
- [The Wikipedia entry on z-scores.](#)



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