```
from scipy import stats
import seaborn as sns
import numpy as np
import matplotlib.pyplot as plt
```

#### ▼ Uber Data

```
id = "1NokZy4YzavFdTZ1WcIUs47WW5M2A4E1E"
print("https://drive.google.com/uc?export=download&id=" + id)
```

https://drive.google.com/uc?export=download&id=1NokZy4YzavFdTZlWcIUs47WW5M2A4F

```
/drive.google.com/uc?export=download&id=1NokZy4YzavFdTZ1WcIUs47WW5M2A4ElE" -O Uber
```

```
--2022-07-01 13:34:47-- https://drive.google.com/uc?export=download&id=1NokZy
Resolving drive.google.com (drive.google.com)... 74.125.142.100, 74.125.142.10
Connecting to drive.google.com (drive.google.com)|74.125.142.100|:443... conne
HTTP request sent, awaiting response... 303 See Other
Location: https://doc-0c-ag-docs.googleusercontent.com/docs/securesc/ha0ro937c
Warning: wildcards not supported in HTTP.
--2022-07-01 13:34:48-- https://doc-0c-ag-docs.googleusercontent.com/docs/sec
Resolving doc-0c-ag-docs.googleusercontent.com (doc-0c-ag-docs.googleuserconte
Connecting to doc-0c-ag-docs.googleusercontent.com (doc-0c-ag-docs.googleuserc
HTTP request sent, awaiting response... 200 OK
Length: 18251707 (17M) [application/zip]
Saving to: 'Uber_dataset.zip'

Uber_dataset.zip 100%[====================] 17.41M 48.6MB/s in 0.4s

2022-07-01 13:34:49 (48.6 MB/s) - 'Uber_dataset.zip' saved [18251707/18251707]
```

!unzip Uber\_dataset.zip

Archive: Uber dataset.zip

import pandas as pd

```
df = pd.read_csv("./uber_travel_data.csv")
df.sample(100).head()
```

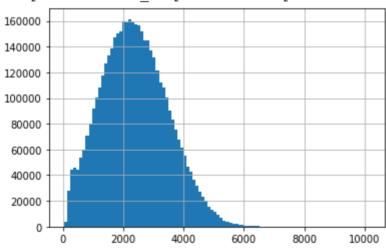
	sourceid	source	dstid	
3699703	234	113, Press Colony, Press Colony, Mayapuri, New	76	124, SPG Quai
2441504	156	Doctor Satpal Sachdeva Marg, Keshav Puram, Tri	230	N494, Block N, F
1824456	119	81, Zulfe Bengal, Dilshad Garden, Delhi	58	Pushta Road,
198463	11	Mother Teresa Crescent, Talkatora Garden, Cent	283	
488666	29	Street Number 14, Block C, Sitapuri Part 1, Ja	60	

df.shape

(4542026, 5)

# histogram of travel\_times
df["travel time"].hist(bins = 100)

<matplotlib.axes.\_subplots.AxesSubplot at 0x7fde4ea25dd0>



df.value\_counts(['sourceid', 'dstid']).sort\_values()

dstid	
4	50
107	50
101	50
14	50
100	50
88	79
32	79
201	79
	4 107 101 14 100 88 32

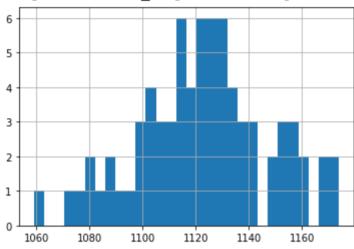
```
135 79
45 170 79
Length: 70429, dtype: int64
```

```
data = df[(df["sourceid"] == 1) & (df["dstid"] == 5)] ["travel_time"]
data.shape
```

(75,)

data.hist(bins=30)



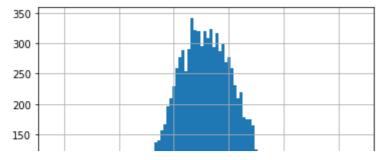


### ▼ CLT for C.I on mean of travel\_time

```
# Let's create r=10000 bootstrap samples, and let each bootstrap sample be of size=
# bs_means is a list of 'r' bootstrap sample means
r = 10000
data = df[(df["sourceid"] == 1) & (df["dstid"] == 5)] ["travel_time"]
size = 50
bs_means = np.empty(r)

for i in range(r):
    bs_sample = np.random.choice(data, size=size)
    bs_means[i] = np.mean(bs_sample)

import matplotlib.pyplot as plt
plt.figure()
plt.hist(bs_means, bins=100)
plt.grid()
plt.show()
```



# QQ-plot with normal distribution

```
# compute C.I on the mean given that bs_means follows Gaussian distribution: CLT
print(np.mean(bs_means))
print(np.std(bs_means))

1122.85326
3.4374772628193493

print(np.mean(bs_means)-2*np.std(bs_means))
print(np.mean(bs_means)+2*np.std(bs_means))

115.9783054743614
1129.7282145256388

# could we just use the 2.5th percentile and 97.5th percentile value
print(np.percentile(bs_means,2.5))
print(np.percentile(bs_means,97.5))

# what if r is say 100 and not 10,000?

1116.02
1129.52
```

# ▼ 95% C.I on 99th percentile value for travel\_time via bootsrapping

```
# What if we want a C.I on the 99th precentile?
#Let's create r=10000 bootstrap samples, and let each bootstrap sample be of size=1
# bs_99p is a list of 'r' bootstrap sample's 99th percentiles
r = 10000
data = df[(df["sourceid"] == 1) & (df["dstid"] == 5)] ["travel_time"]
size = 75
bs_99p = np.empty(r)

for i in range(r):
    bs_sample = np.random.choice(data, size=size)
    bs_99p[i] = np.percentile(bs_sample,99)
```

10000

```
bs_99p
```

```
array([1167., 1167., 1174., ..., 1174., 1174., 1174.])
```

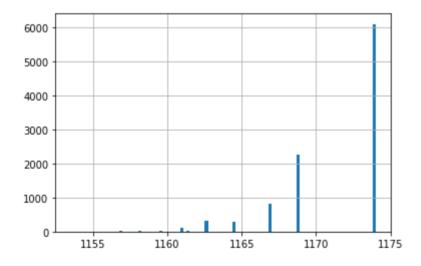
#bs\_99p may or maynot be normally distributed.
print(np.percentile(bs\_99p,2.5))
print(np.percentile(bs 99p,97.5))

1162.56 1174.0

# Point estimate of the 99th percenitle of the 75 observed samples
print(np.percentile(data,99))

1174.0

```
# plot the pdf of bs_99p
import matplotlib.pyplot as plt
plt.figure()
plt.hist(bs_99p, bins=100)
plt.grid()
plt.show()
```



## → CLT as 'n' and 'r' changes

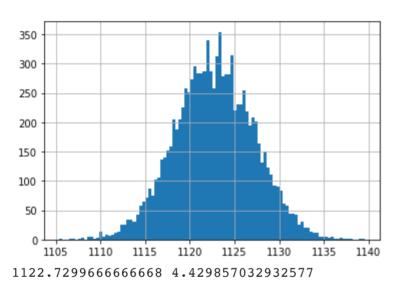
### ▼ Change "r"

```
# n=30, r=10000
# Let's create r=10000 bootstrap samples, and let each bootstrap sample be of size=
# bs_means is a list of 'r' bootstrap sample means
r = 10000
data = df[(df["sourceid"] == 1) & (df["dstid"] == 5)] ["travel_time"]
size = 30
bs_means = np.empty(r)

for i in range(r):
    bs_sample = np.random.choice(data, size=size)
    bs_means[i] = np.mean(bs_sample)

plt.figure()
plt.hist(bs_means, bins=100)
plt.grid()
plt.show()

print(np.mean(bs_means), np.std(bs_means))
```

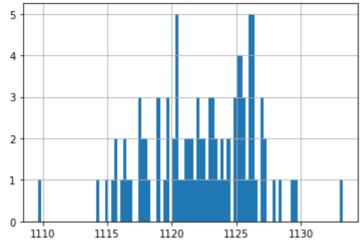


```
# n=30, r=100
# Let's create r=10000 bootstrap samples, and let each bootstrap sample be of size=
# bs_means is a list of 'r' bootstrap sample means
r = 100
data = df[(df["sourceid"] == 1) & (df["dstid"] == 5)] ["travel_time"]
size = 30
bs_means = np.empty(r)

for i in range(r):
    bs_sample = np.random.choice(data, size=size)
    bs_means[i] = np.mean(bs_sample)

plt.figure()
plt.hist(bs_means, bins=100)
plt.grid()
plt.show()

print(np.mean(bs_means), np.std(bs_means))
```

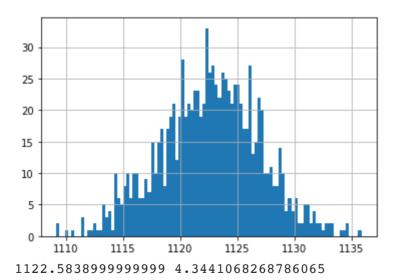


1122 3886666666665 3 983455284046753

```
# n=30, r=1000
# Let's create r=10000 bootstrap samples, and let each bootstrap sample be of size=
# bs_means is a list of 'r' bootstrap sample means
r = 1000
data = df[(df["sourceid"] == 1) & (df["dstid"] == 5)] ["travel_time"]
size = 30
bs_means = np.empty(r)

for i in range(r):
    bs_sample = np.random.choice(data, size=size)
    bs_means[i] = np.mean(bs_sample)

plt.figure()
plt.hist(bs_means, bins=100)
plt.grid()
plt.show()
```



### → Change "n"

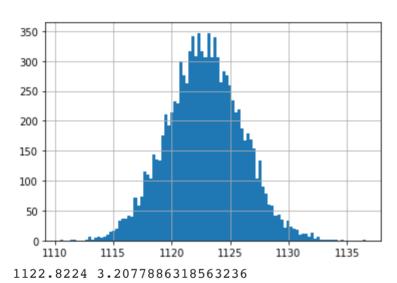
```
\# n=60, r=10000
```

# Let's create r=10000 bootstrap samples, and let each bootstrap sample be of size=

```
# bs_means is a list of 'r' bootstrap sample means
r = 10000
data = df[(df["sourceid"] == 1) & (df["dstid"] == 5)] ["travel_time"]
size = 60
bs_means = np.empty(r)

for i in range(r):
    bs_sample = np.random.choice(data, size=size)
    bs_means[i] = np.mean(bs_sample)

plt.figure()
plt.hist(bs_means, bins=100)
plt.grid()
plt.show()
```

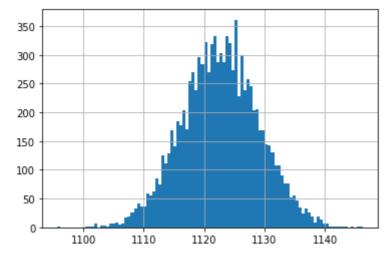


```
# n=15, r=10000
# Let's create r=10000 bootstrap samples, and let each bootstrap sample be of size=
# bs_means is a list of 'r' bootstrap sample means
r = 10000
data = df[(df["sourceid"] == 1) & (df["dstid"] == 5)] ["travel_time"]
size = 15
bs_means = np.empty(r)

for i in range(r):
    bs_sample = np.random.choice(data, size=size)
    bs_means[i] = np.mean(bs_sample)

plt.figure()
plt.hist(bs_means, bins=100)
plt.grid()
plt.show()

print(np.mean(bs_means), np.std(bs_means))
```



1122.7105866666666 6.337015344627504