Python for Probability

Python Basics

This handout only goes over probability functions for Python. For a tutorial on the basics of python, there are many good online tutorials. CS109 has a good set of notes from our Python review session (including installation instructions)! Check out:
https://github.com/yulingl/cs109_python_tutorial/blob/master/cs109_python_tutorial.ipynb. The functions in this tutorial come from the scipy python library. It is essential that you have this library installed!

Counting Functions

Factorial

Compute $n!$ as an Integer. This example computes $20!$

```
import math
print math.factorial(20)
```

Choose

Computes $\binom{n}{m}$ as a float. This example computes $\binom{10}{5}$

```
from scipy import special
print special.binom(10, 5)
```

Discrete Random Variables

Binomial

Make a Binomial Random variable X and compute its probability mass function (PMF) or cumulative density function (CDF). We love the scipy stats library because it defines all the functions you would care about for a random variable, including expectation, variance, and even things we haven't talked about in CS109, like entropy. This example declares $X \sim \text{Bin}(n = 10, p = 0.2)$. It calculates a few statistics on X. It then calculates $P(X = 3)$ and $P(X \leq 4)$. Finally it generates a few random samples from X:

```
from scipy import stats
X = stats.binom(10, 0.2) # Declare X to be a binomial random variable
print X.pmf(3)           # P(X = 3)
print X.cdf(4)           # P(X <= 4)
print X.mean()           # E[X]
print X.var()            # Var(X)
print X.std()            # Std(X)
print X.rvs()            # Get a random sample from X
print X.rvs(10)          # Get 10 random samples form X
```

From a **terminal** you can always use the "help" command to see a full list of methods defined on a variable (or for a package):

```
from scipy import stats
X = stats.binom(10, 0.2) # Declare X to be a binomial random variable
help(X)                  # List all methods defined for X
```

Poisson

Make a Poisson Random variable Y. This example declares $Y \sim \text{Poi}(\lambda = 2)$. It then calculates $P(Y = 3)$:

```
from scipy import stats
Y = stats.poisson(2) # Declare Y to be a poisson random variable
print Y.pmf(3)       # P(Y = 3)
print Y.rvs()        # Get a random sample from Y
```

Geometric

Make a Geometric Random variable X, the number of trials until a success. This example declares $X \sim \text{Geo}(p = 0.75)$:

```
from scipy import stats
X = stats.geom(0.75) # Declare X to be a geometric random variable
print X.pmf(3)       # P(X = 3)
print X.rvs()        # Get a random sample from Y
```

Continuous Random Variables

Normal

Make a Normal Random variable A. This example declares $A \sim N(\mu = 3, \sigma^2 = 16)$. It then calculates $f_Y(0)$ and $F_Y(0)$. **Very Imporatant!!!** In class the second parameter to a normal was the variance (σ^2). In the scipy library the second parameter is the standard deviation (σ):

```
import math
from scipy import stats
A = stats.norm(3, math.sqrt(16)) # Declare A to be a normal random variable
print A.pdf(4)       # f(3), the probability density at 3
print A.cdf(2)       # F(2), which is also P(Y < 2)
print A.rvs()        # Get a random sample from A
```

Exponential

Make an Exponential Random variable B. This example declares $B \sim \text{Exp}(\lambda = 4)$:

```
from scipy import stats
B = stats.expon(4)   # Declare B to be a normal random variable
print B.pdf(1)       # f(1), the probability density at 1
print B.cdf(2)       # F(2) which is also P(B < 2)
print B.rvs()        # Get a random sample from B
```

Beta

Make an Beta Random variable X. This example declares $X \sim \text{Beta}(\alpha = 1, \beta = 3)$:

```
from scipy import stats
X = stats.beta(1, 3) # Declare X to be a beta random variable
print X.pdf(0.5)     # f(0.5), the probability density at 1
print X.cdf(0.7)     # F(0.7) which is also P(X < 0.7)
print X.rvs()        # Get a random sample from X
```