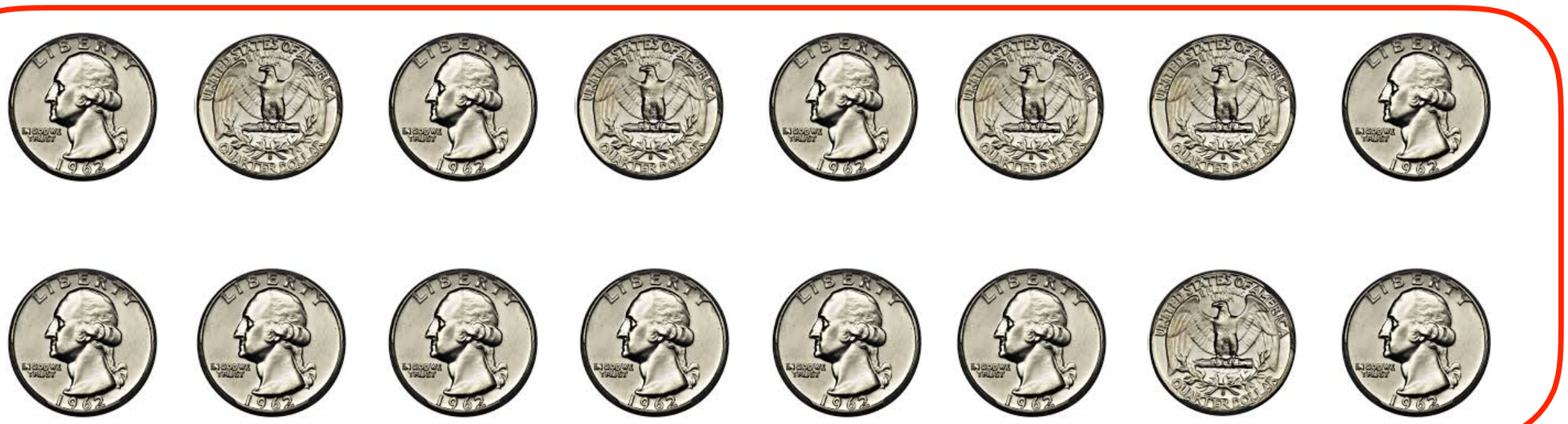
[301] Randomness

Tyler Caraza-Harter

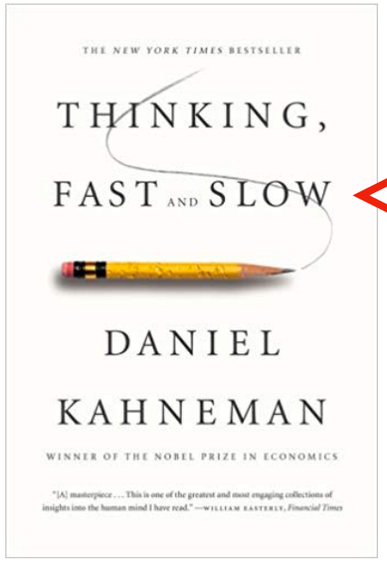
Which series was randomly generated?
Which did I pick by hand?

1



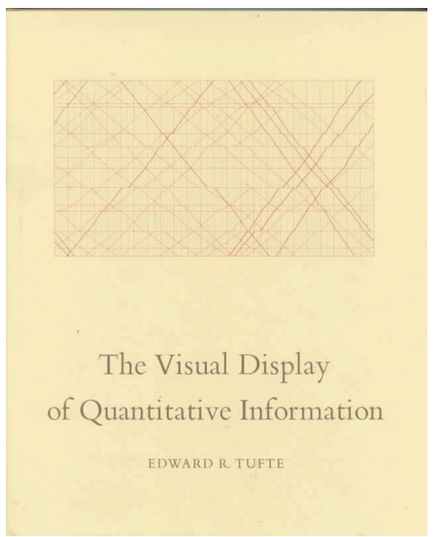
2

Announcement 1: Recommended popular stats books (for winter reading)

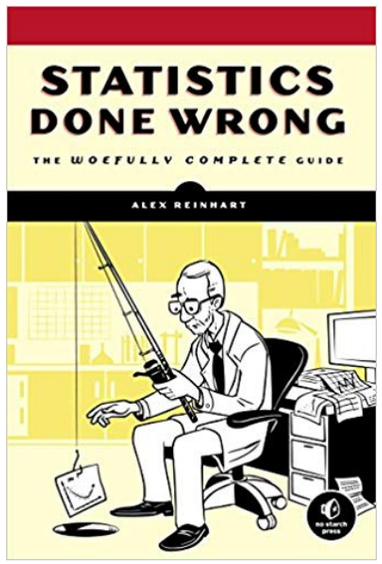


Thinking, Fast and Sl
by Daniel Kahneman

Misconceptions of chance. People expect that a sequence of events generated by a random process will represent the essential characteristics of that process even when the sequence is short. In considering tosses of a coin for heads or tails, for example, people regard the sequence H-T-H-T-T-H to be more likely than the sequence H-H-H-T-T-T, which does not appear random, and also more likely than the sequence H-H-H-H-T-H, which does not represent the fairness of the coin.[7] Thus,

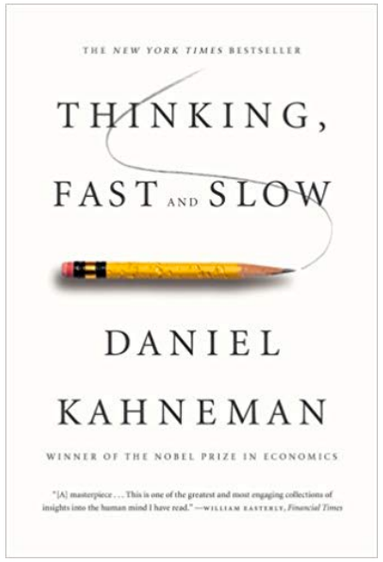


The Visual Display of Quantitative Information
by Edward R. Tufte



Statistics Done Wrong
by Alex Reinhart

Announcement 1: Recommended popular stats books (for winter reading)



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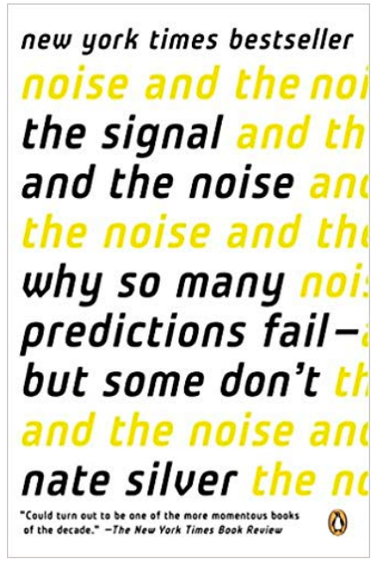
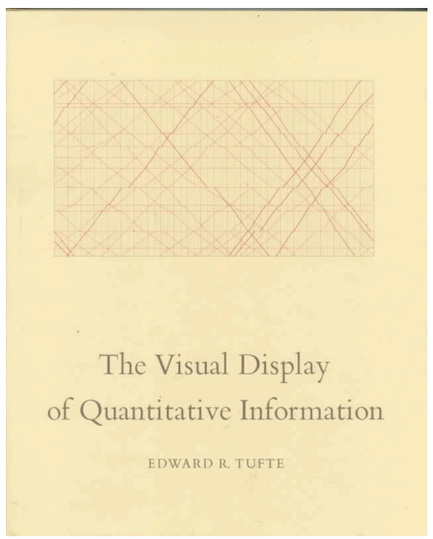


The Signal and the Noise
by Nate Silver



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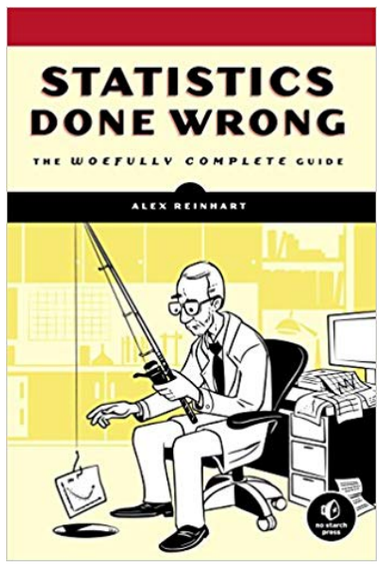


Statistics Done Wrong
by Alex Reinhart

Announcement 2: Projects

Finish up P10

- due this Wed
- no late days (see syllabus), so we have time for fixes before final grading

Report grading issues w/ form

- https://forms.gle/989i5vqmxesENfTNA
- I'll personally check every timely submission before final grades go out

Please Fill for Grading Issues

You can fill multiple times, and please do so once for each affected project. You will get a receipt from Google if you fill this form. If you don't, then followup with me (tylerharter@gmail.com) immediately. Without the receipt, I will not believe later that you filled the form if for some reason I don't get your submission.

For P9 and before, you must submit any issues by Wed, Dec 11.

For P10, you must submit any issues by Wed, Dec 18th.

Good reasons to fill the form:
1. to report what you believe to be an error
2. to inform us that you have a resubmission that needs regrading
3. to request we count something even though you ran out of late days
4. to make sure any other issue that you've emailed us about doesn't "slip through the cracks"

Your email address (**tharter@wisc.edu**) will be recorded when you submit this form. Not you?
Switch account

* Required

Which Project? *

Choose

Announcement 3: Final Exam

Details: similar to midterms

- worth 20%
- 110 minutes on Thu Dec 19 @ 7:25PM - 9:25PM
- you can have a single page of notes (both sides), as usual
- cumulative, across whole semester
- prep for Wed review session
- watch your email for room details!

Recommended prep

- make sure you understand all the worksheet problems
- review the readings, especially anything I took the time to write myself
- review everything you got wrong on the midterms
- review the slides
- review the code you wrote for the projects

Announcement 3: Final Exam

Seven one-page sections (35 total questions):

1. True/False (designed to be fast, to compensate for 10-minute setup)
2. Exam 1 Review
3. Exam 2 Review
4. Pandas
5. Web
6. Databases
7. Plotting

Notes:

- many questions will have project themes, but we may mix/match (e.g., "Exam 1 review" could have world geography questions)
- we may sneak smaller topics into other sections (e.g., randomness within database section)

Logistics:

- don't trust student center for location!
- aiming to have more proctors
- Student ID scan-out only

Announcement 4: Course Evaluations

Section 1:

https://aefis.wisc.edu/index.cfm/page/AefisCourseSection.surveyResults?courseSectionid=609839

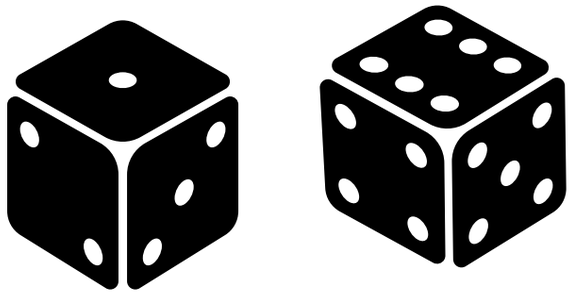
Section 2:

https://aefis.wisc.edu/index.cfm/page/AefisCourseSection.surveyResults?courseSectionid=609838

I always read all the feedback, so please take the time to complete these!

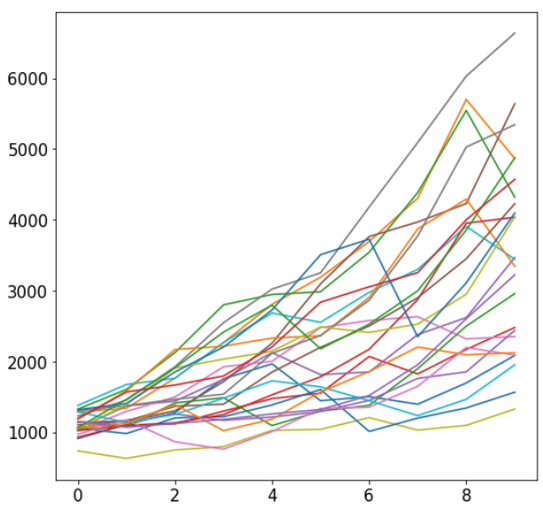
Why Randomize?

Games



Security

Simulation



our focus

Outline

choice()

bugs and seeding

significance

histograms

normal()

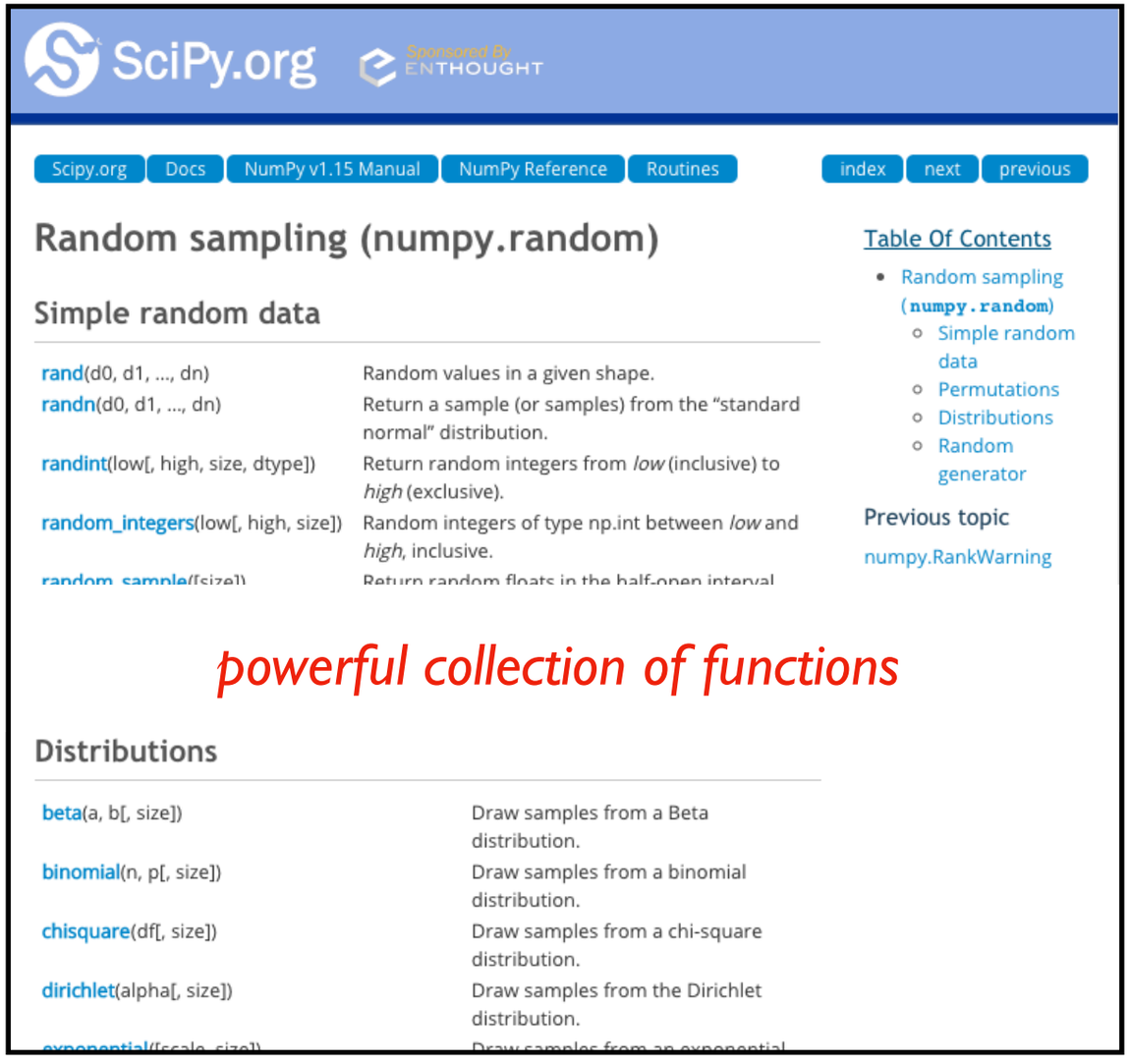
New Functions Today

`numpy.random`:

- powerful collection of functions
- **`choice`**, **`normal`**

`Series.plot.hist`:

- similar to bar plot
- visualize spread of random results



choice

```
from numpy.random import choice, normal
```

choice

```
from numpy.random import choice, normal

result = choice(          )
```

list of things to randomly choose from

choice

```
from numpy.random import choice, normal

result = choice(["rock", "paper", "scissors"])
```

list of things to randomly choose from

https://www.securifera.com/blog/2015/09/09/mmactf-2015-rock-paper-scissors-rps/

choice

```
from numpy.random import choice, normal

result = choice(["rock", "paper", "scissors"])
print(result)
```

Output:

scissors

https://www.securifera.com/blog/2015/09/09/mmactf-2015-rock-paper-scissors-rps/

choice

```
from numpy.random import choice, normal

result = choice(["rock", "paper", "scissors"])
print(result)

result = choice(["rock", "paper", "scissors"])
print(result)
```

Output:

scissors
rock

each time choice is called, a value is randomly selected (will vary run to run)

choice

```
from numpy.random import choice, normal

choice(["rock", "paper", "scissors"], size=5)
```

for simulation, we'll often want to compute many random results

choice

```
from numpy.random import choice, normal

choice(["rock", "paper", "scissors"], size=5)
```

```
array(['rock', 'scissors', 'paper', 'rock', 'paper'], dtype='<U8')
```

it's list-like

Random values and Pandas

```
from numpy.random import choice, normal

# random Series
Series(choice(["rock", "paper", "scissors"], size=5))
```

```
0        rock
1        rock
2    scissors
3       paper
4    scissors
dtype: object
```

Random values and Pandas

```
from numpy.random import choice, normal

# random Series
DataFrame(choice(["rock", "paper", "scissors"],
                 size=(5,2)))
```

	0	1
0	paper	rock
1	scissors	rock
2	rock	rock
3	scissors	paper
4	rock	scissors

Demo: exploring bias

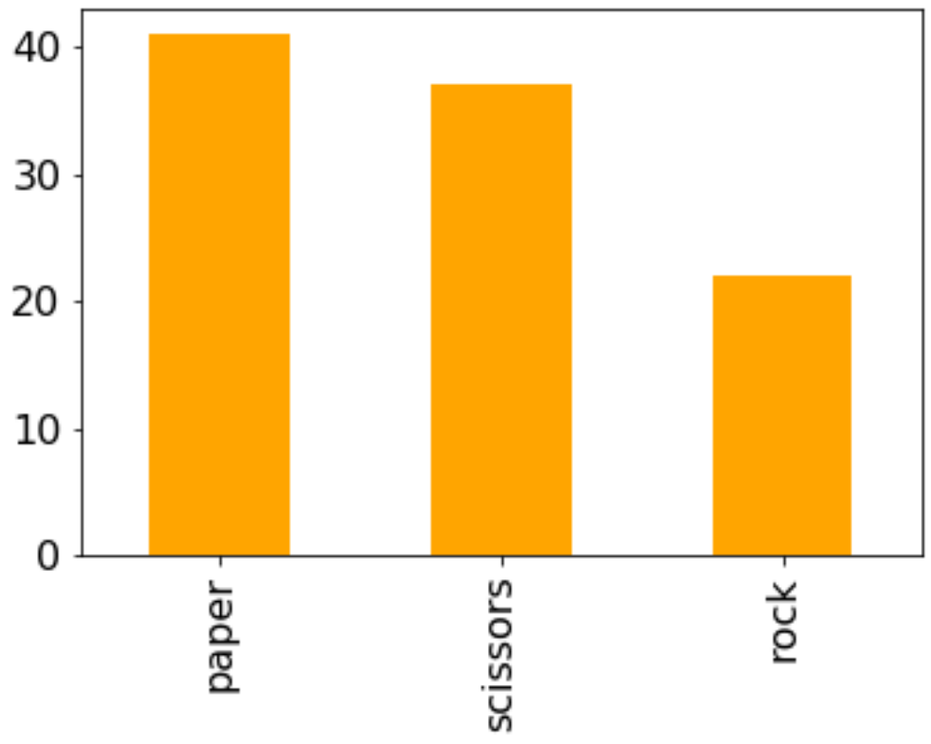
```
choice(["rock", "paper", "scissors"])
```

Question 1: how can we make sure the randomization isn't biased?

Demo: exploring bias

```
choice(["rock", "paper", "scissors"])
```

Question 1: how can we make sure the randomization isn't biased?

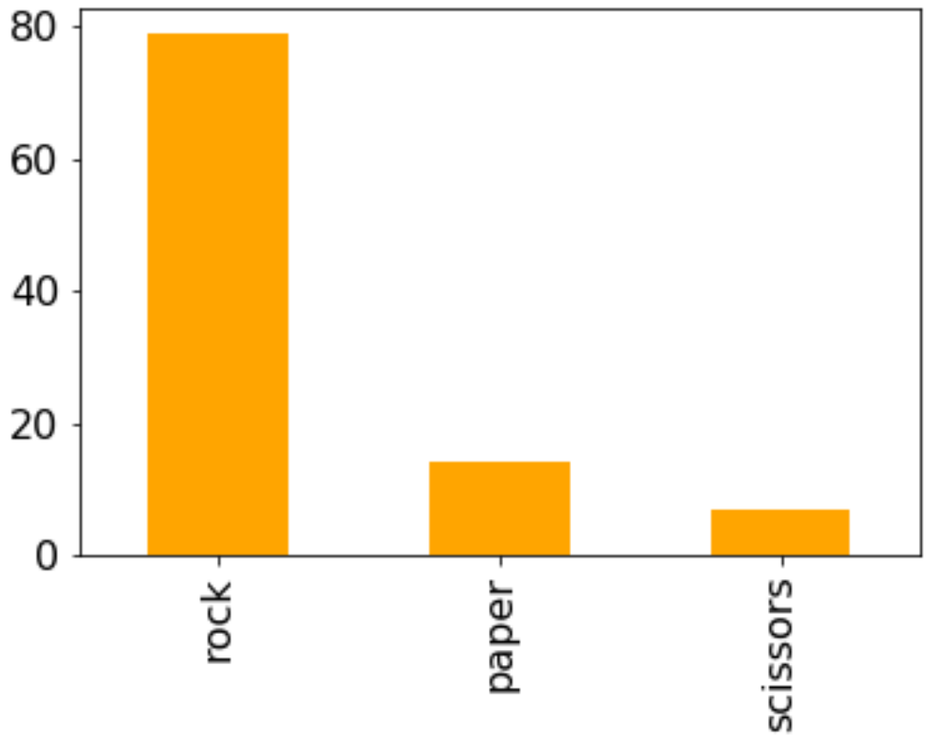


Demo: exploring bias

```
choice(["rock", "paper", "scissors"])
```

Question 1: how can we make sure the randomization isn't biased?

Question 2: how can we make it biased (if we want it to be)?



p=[...]

Random Strings vs. Random Ints

```
from numpy.random import choice, normal

# random string: rock, paper, or scissors
choice(["rock", "paper", "scissors"])

# random int: 0, 1, or 2
choice([0, 1, 2])
```

Random Strings vs. Random Ints

```
from numpy.random import choice, normal

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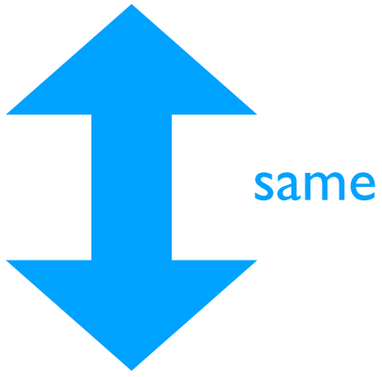
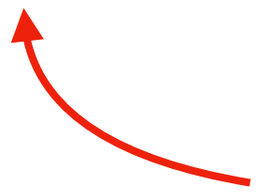



```
# random int (approach 2): 0, 1, or 2
choice(3)
```



random non-negative int
that is **less than 3**

Outline

choice()

bugs and seeding

significance

histograms

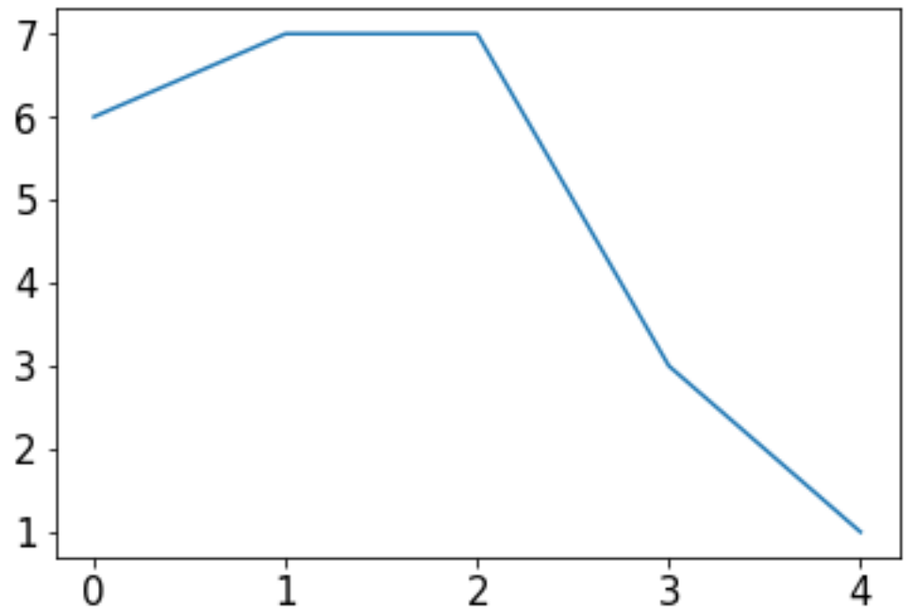
normal()

Example: change over time

```
s = Series(choice(10, size=5))
```

```
0    6
1    7
2    7
3    3
4    1
dtype: int64
```

```
s.plot.line()
```



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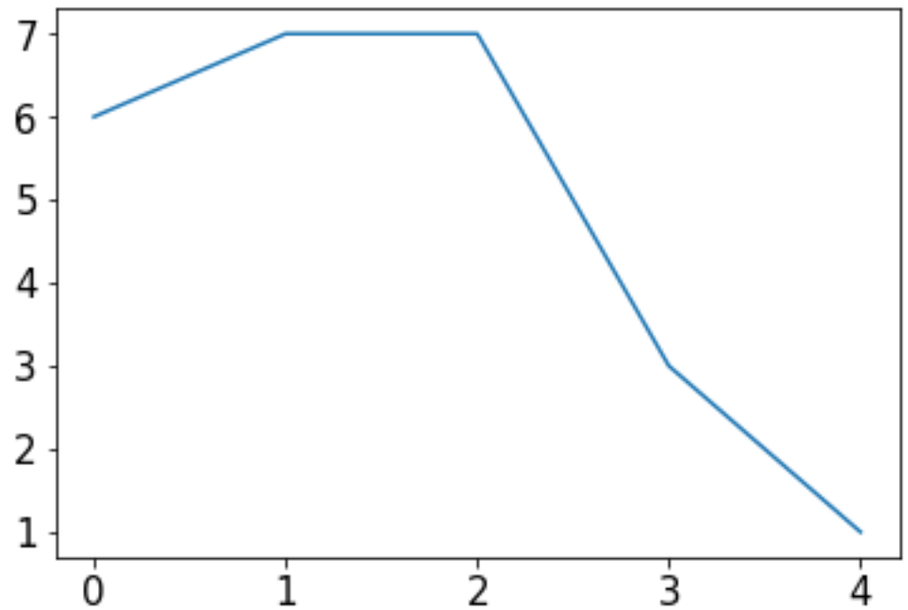
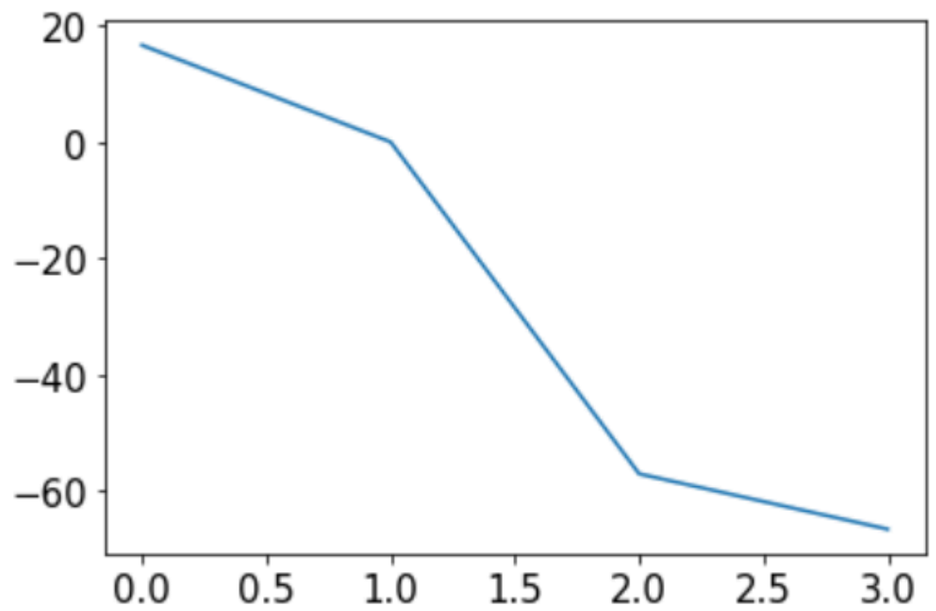



```
percents = []
for i in range(1, len(s)):
    diff = 100 * (s[i] / s[i-1] - 1)
    percents.append(diff)
Series(percents).plot.line()
```

what are we computing for diff?



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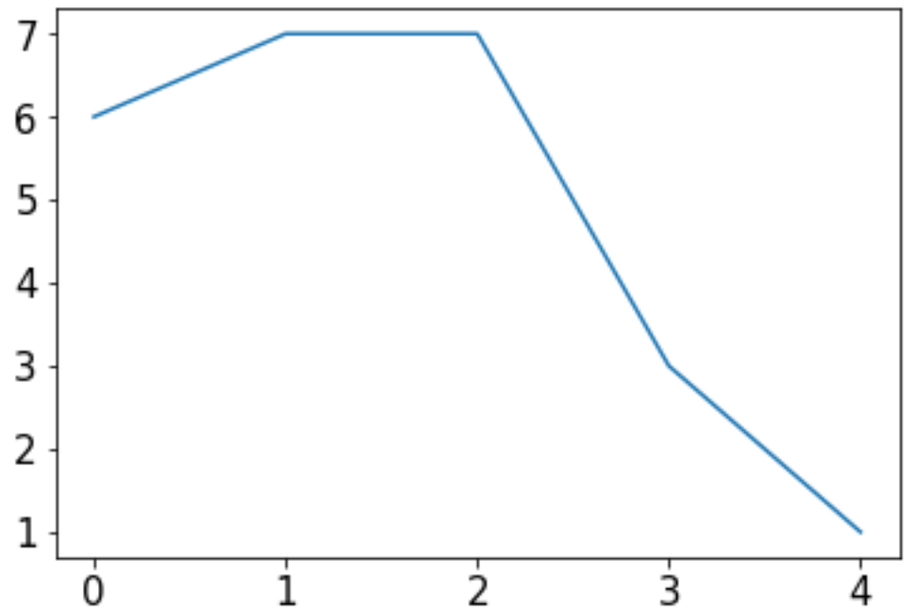
```

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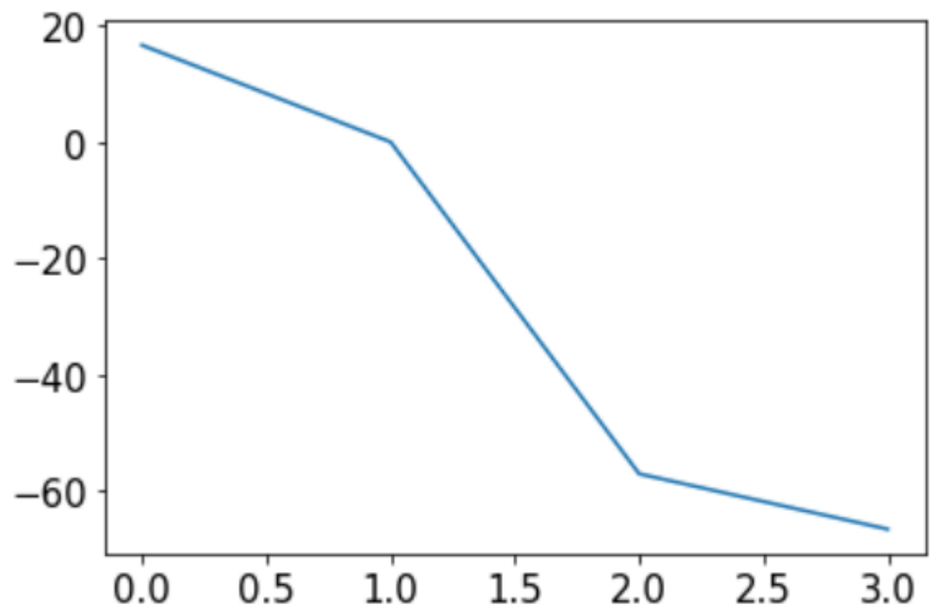
```

can you identify the bug in the code?

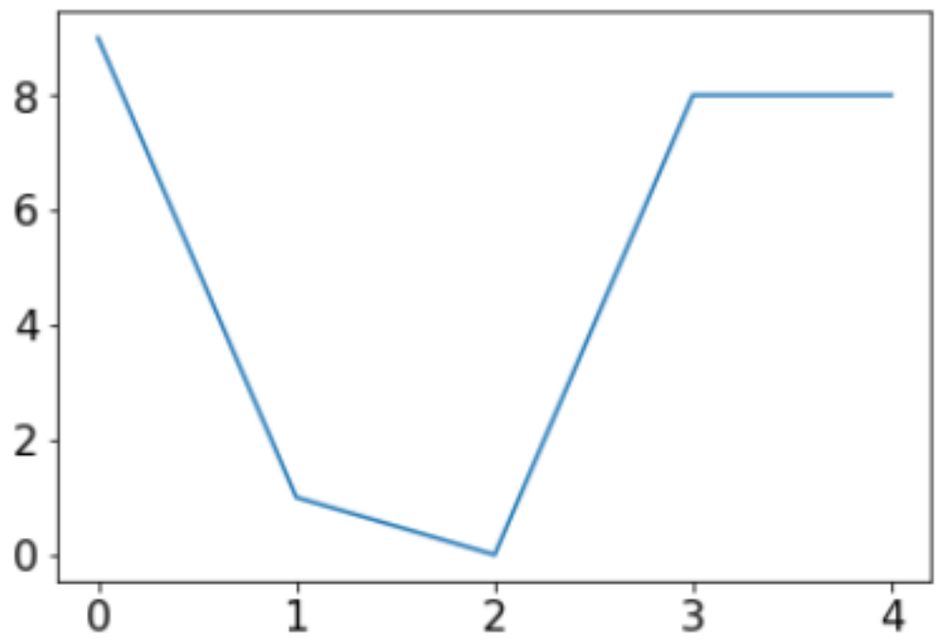


Example: change over time

```
s = Series(choice(10, size=5))
```

```
0    9
1    1
2    0
3    8
4    8
dtype: int64
```

```
s.plot.line()
```

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for i in range(1, len(s)):
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    percents.append(diff)
Series(percents).plot.line()
```

```
/Library/Frameworks/Python.framework/Versions/3.7/lib/
python3.7/site-packages/ipykernel_launcher.py:3: Runti
meWarning: divide by zero encountered in long_scalars
  This is separate from the ipykernel package so we ca
n avoid doing imports until
```

can you identify the bug in the code?

Not all bugs are equal!

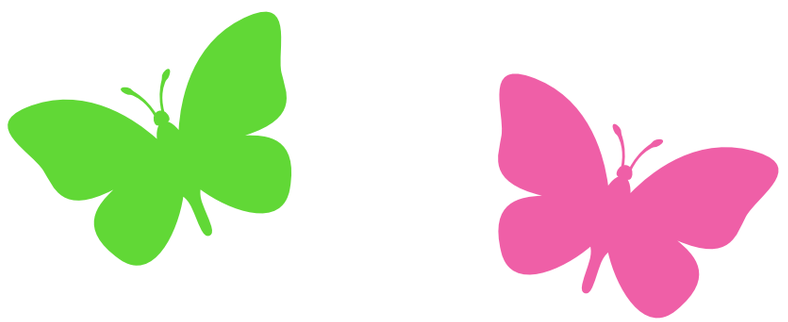
scary bugs

non-deterministic

https://owlcation.com/stem/5-Badass-Bugs-That-You-Should-Have-Nightmares-About

"nice" bugs

deterministic (reproducible)



Not all bugs are equal!

scary bugs

non-deterministic
system related
randomness

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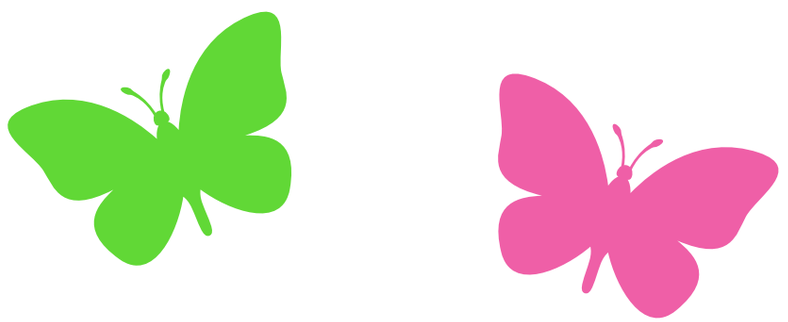

Not all bugs are equal!

scary bugs

non-deterministic
system related
randomness

large data

semantic

"nice" bugs

deterministic (reproducible)

small data

syntax

runtime

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Not all bugs are equal!

scary bugs

non-deterministic
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"nice" bugs

deterministic (reproducible)

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syntax

Not all bugs are equal!

scary bugs

"nice" bugs

non-deterministic
system related
randomness

seeding

deterministic (reproducible)

large data

small data

semantic

assert

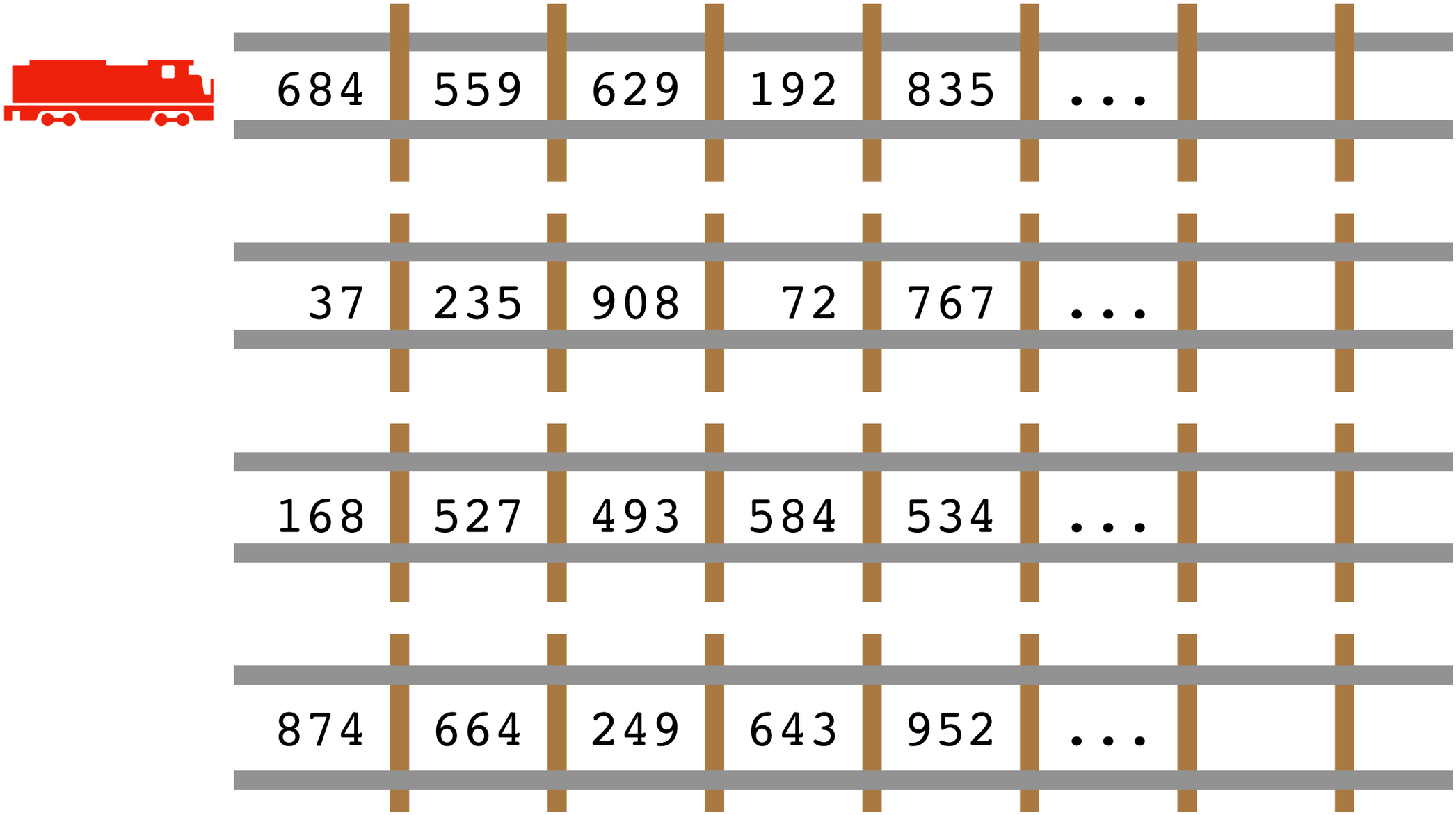
runtime

syntax

https://owlcation.com/stem/5-Badass-Bugs-That-You-Should-Have-Nightmares-About

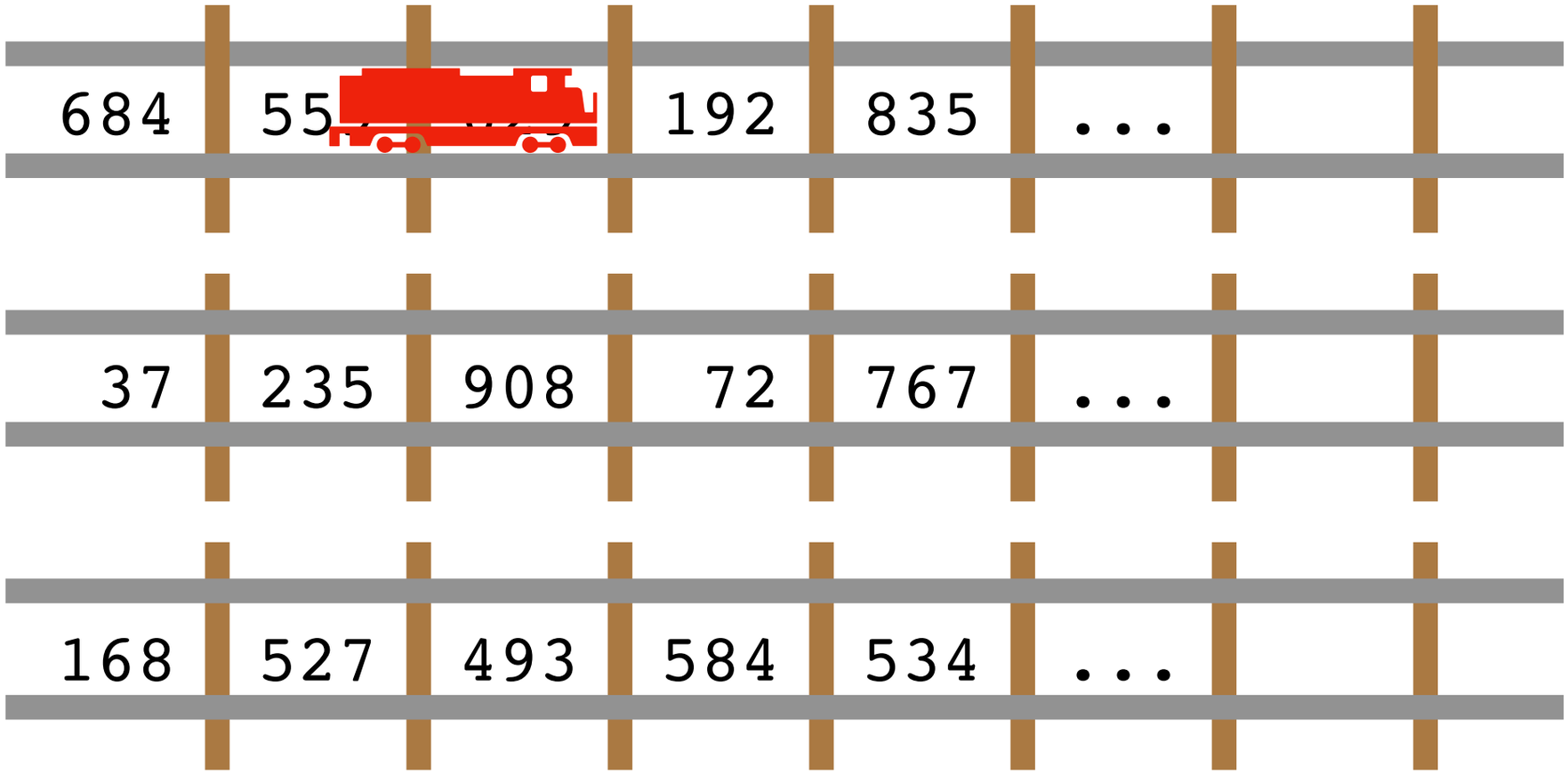
Pseudorandom Generators

"Random" generators are really just *pseudorandom*



Pseudorandom Generators

Producing random numbers is like cruising down the tracks...

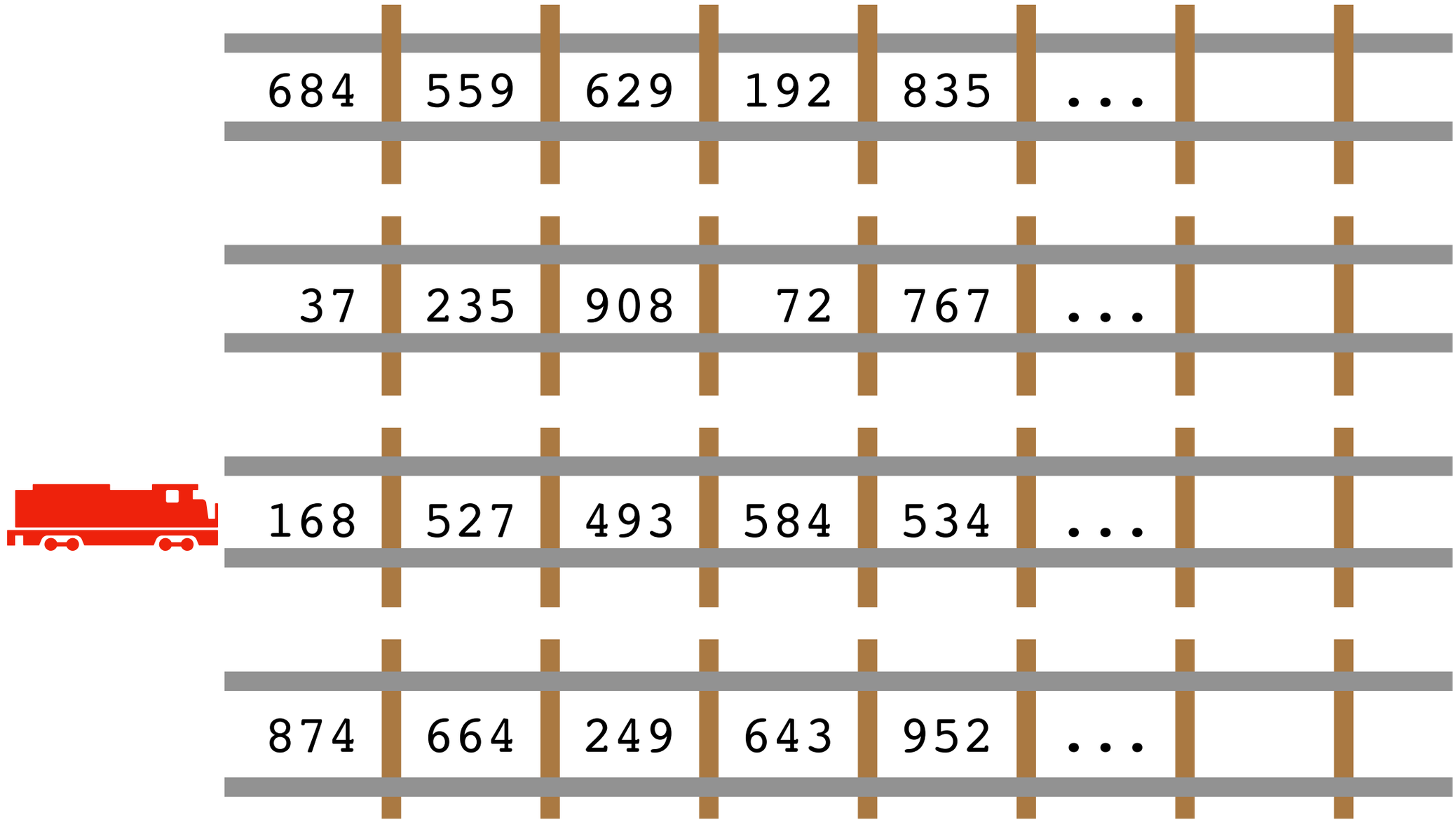



```
In [39]:  1  choice(1000, size=3)

Out[39]: array([684,559,629])
```

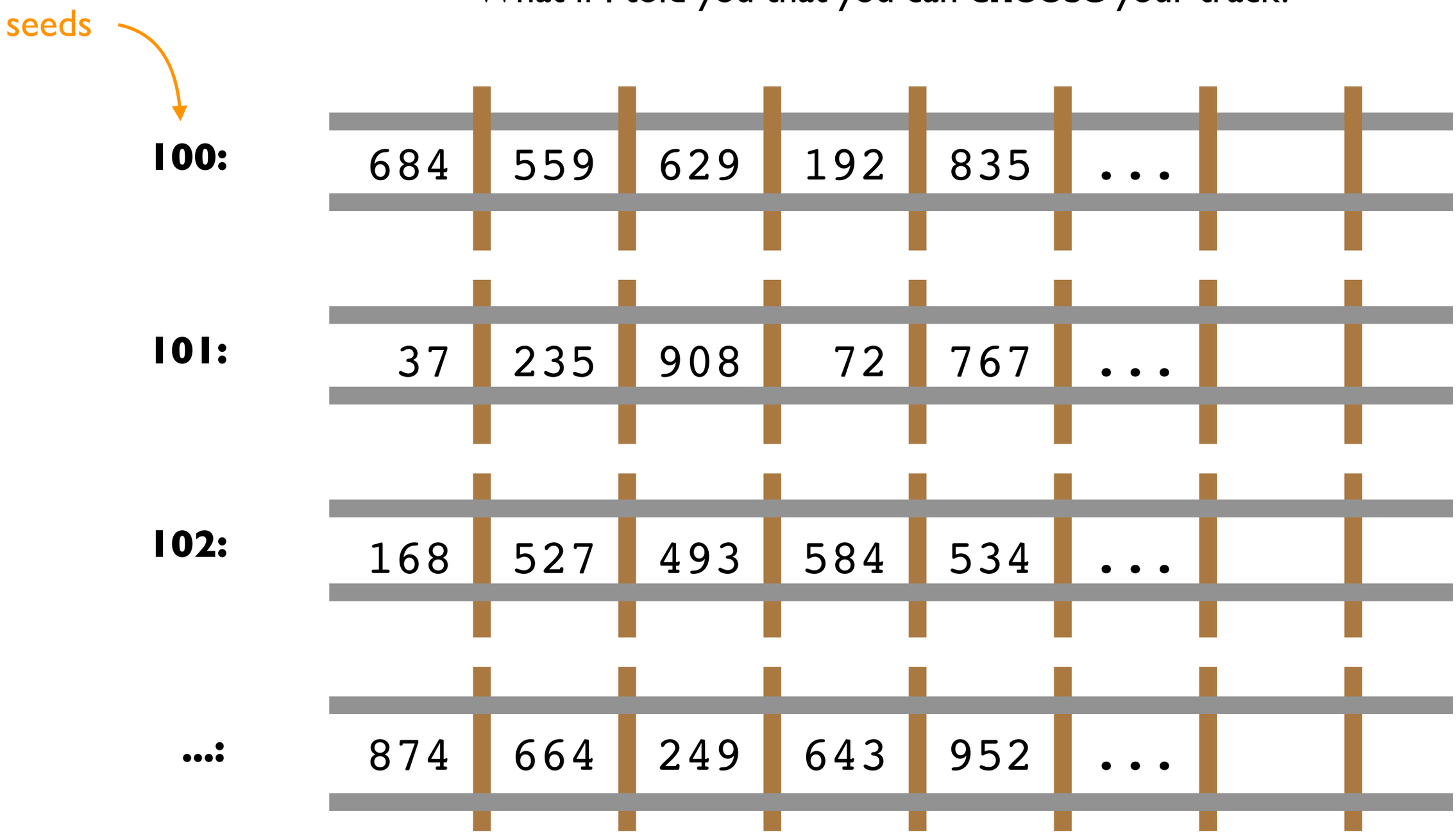
Pseudorandom Generators

Every run, you get on another tracks, so it **feels** random



Seeding

What if I told you that you can **choose** your track?



Seeding

What if I told you that you can **choose** your track?

```
In [11]:
1 np.random.seed(301)
2 choice(1000, size=3)
```

```
Out[11]: array([885, 320, 423])
```

```
In [12]:
1 np.random.seed(301)
2 choice(1000, size=3)
```

```
Out[12]: array([885, 320, 423])
```

```
In [13]:
1 np.random.seed(301)
2 choice(1000, size=3)
```

```
Out[13]: array([885, 320, 423])
```

Seeding

Common approach for simulations:

1. seed using current time
2. print seed
3. use the seed for reproducing bugs, as necessary

In [28]:

```
1  import time
2  now = int(time.time())
3  print("seeding with", now)
4  np.random.seed(now)
5  choice(1000, size=3)
```

```
seeding with 1556673136
```

Out[28]:

```
array([352, 734, 362])
```

Outline

choice()

bugs and seeding

significance

histograms

normal()

In a noisy world, what is noteworthy?

https://dilbert.com/strip/2001-10-25

Is this coin biased?

51

49

Call shenanigans?

a statistician might say we're trying to decide if the evidence that the coin isn't fair is **statistically significant**

whoever has the coin cheated (it's not 50/50 heads/tails)

Is this coin biased?

51

49

Call shenanigans? No.

Is this coin biased?


51 **49**

Call shenanigans? No.


5 **95**

Call shenanigans?

Is this coin biased?


51 **49**

Call shenanigans? No.


5 **95**

Call shenanigans? Yes.

Note: there is a non-zero probability that a fair coin will do this, but the odds are slim

Is this coin biased?


51 **49**

Call shenanigans? No.


5 **95**

Call shenanigans? Yes.


55 **45**

Call shenanigans?


55 million 45 million

Is this coin biased?


51 **49**

Call shenanigans? No.


5 **95**

Call shenanigans? Yes.


55 **45**

Call shenanigans? No.


55 million 45 million

Call shenanigans? Yes.

Is this coin biased?


51 **49**

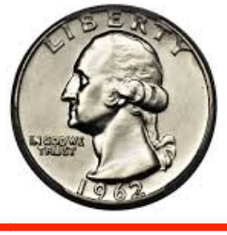
Call shenanigans? No.


5 **95**

large skew is good evidence of shenanigans


55 **45**

Call shenanigans? No.




55 million 45 million

Call shenanigans? Yes.

small skew over **large samples** is good evidence

Demo: CoinSim

60

40

Call shenanigans?

Strategy: simulate a fair coin

1. "flip" it 100 times using numpy.random.choice
2. count heads
3. repeat above 10K times

```
[50, 61, 51, 44, 39, 43, 51, 49, 49, 38, ...]
```

Demo: CoinSim

Call shenanigans?

60 **40**

we got 10 more heads than we expect on average
how common is this?

Strategy: simulate a fair coin

1. "flip" it 100 times using numpy.random.choice
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```
[50, 61, 51, 44, 39, 43, 51, 49, 49, 38, ...]
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Demo: CoinSim

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```
[50, 61, 51, 44, 39, 43, 51, 49, 49, 38, ...]
```

11 more

12 less

Outline

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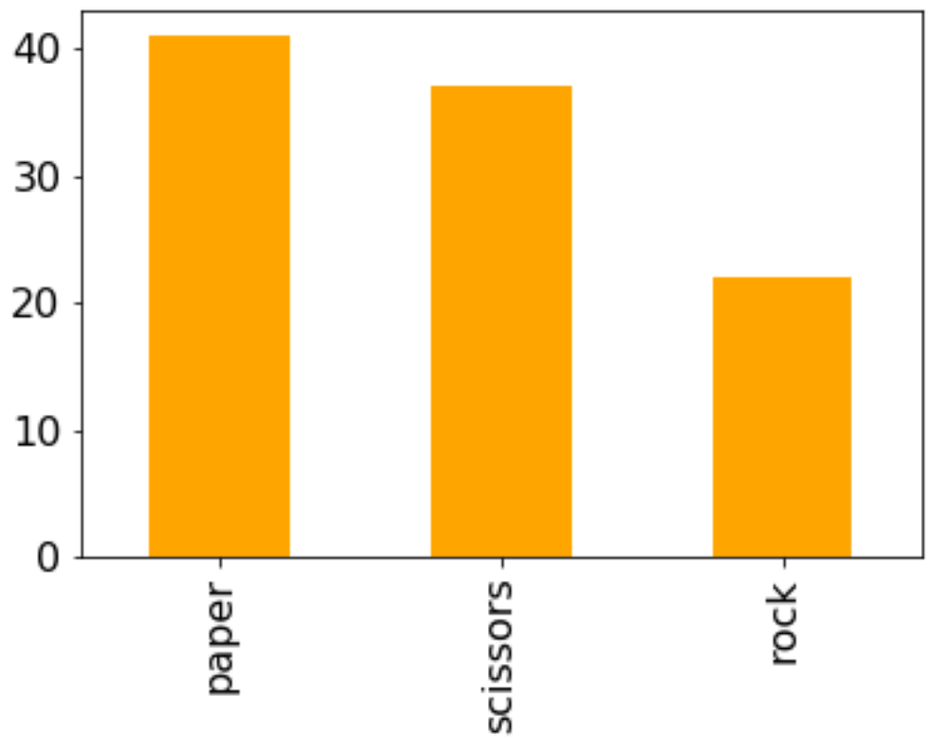
Frequencies across categories

bars are a good way to view frequencies across categories

```
s = Series(["rock", "rock", "paper",
            "scissors", "scissors", "scissors"])

s.value_counts().plot.bar(color="orange")
```

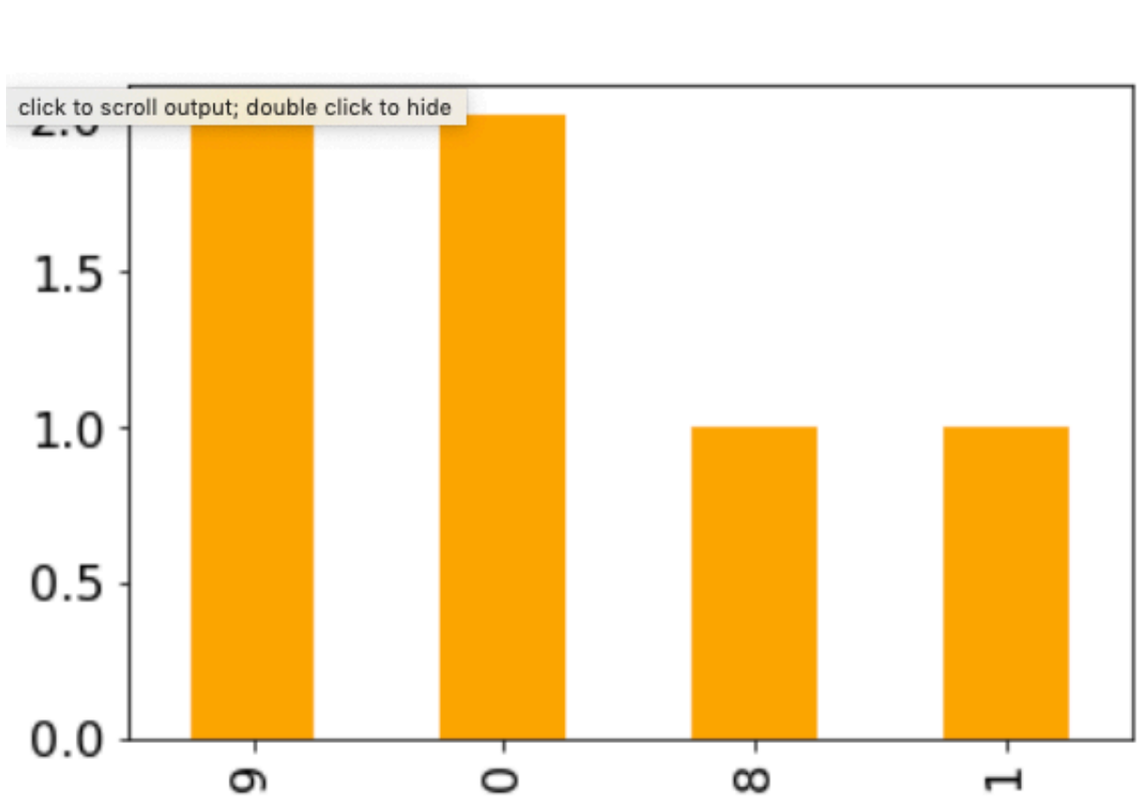


Frequencies across numbers

bars are a bad way to view frequencies across numbers

```
s = Series([0, 0, 1, 8, 9, 9])
```

```
s.value_counts().plot.bar(color="orange")
```



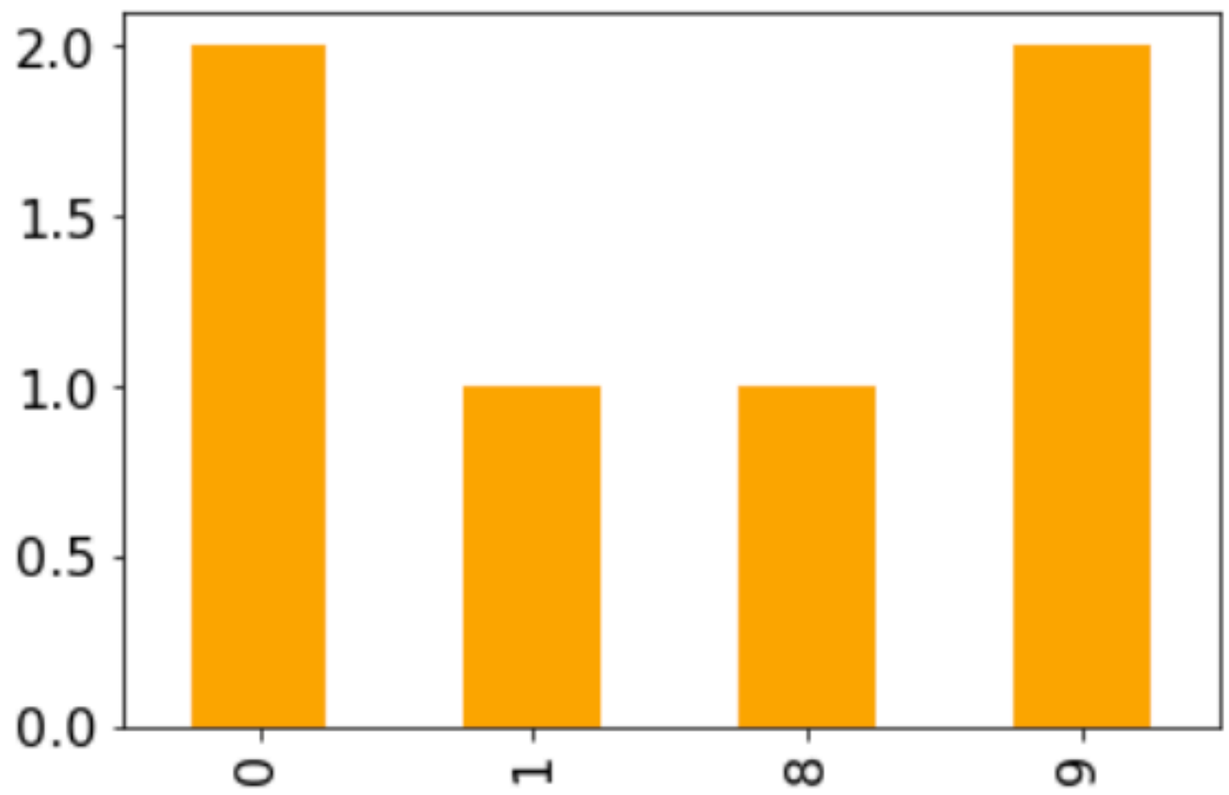
numbers not ordered

Frequencies across numbers

bars are a bad way to view frequencies across numbers

```
s = Series([0, 0, 1, 8, 9, 9])

s.value_counts().sort_index().plot.bar(color="orange")
```



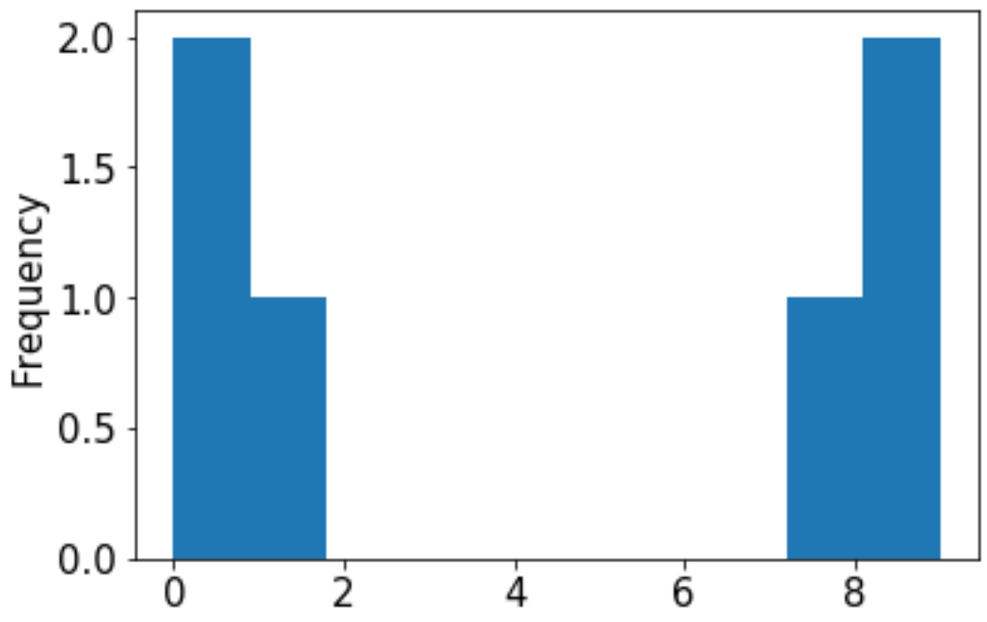
gap between 1 and 8 not obvious

Frequencies across numbers

bars are a bad way to view frequencies across numbers

```
s = Series([0, 0, 1, 8, 9, 9])

s.value_counts().sort_index().plot.bar()
s.plot.hist()
```

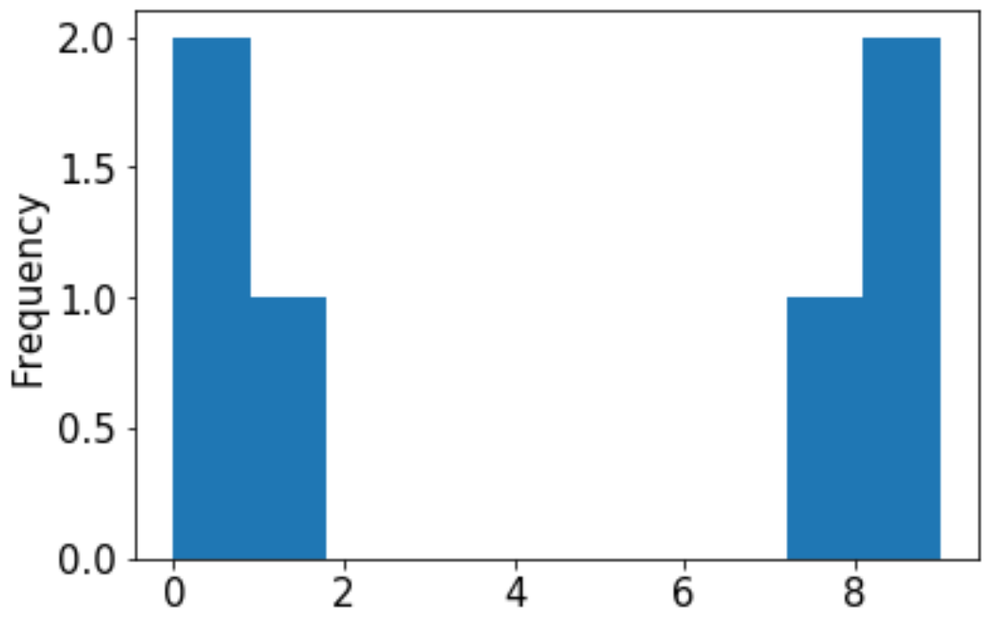


Frequencies across numbers

histograms are a good way to view frequencies across numbers

```
s = Series([0, 0, 1, 8, 9, 9])

s.value_counts().sort_index().plot.bar()
s.plot.hist()
```



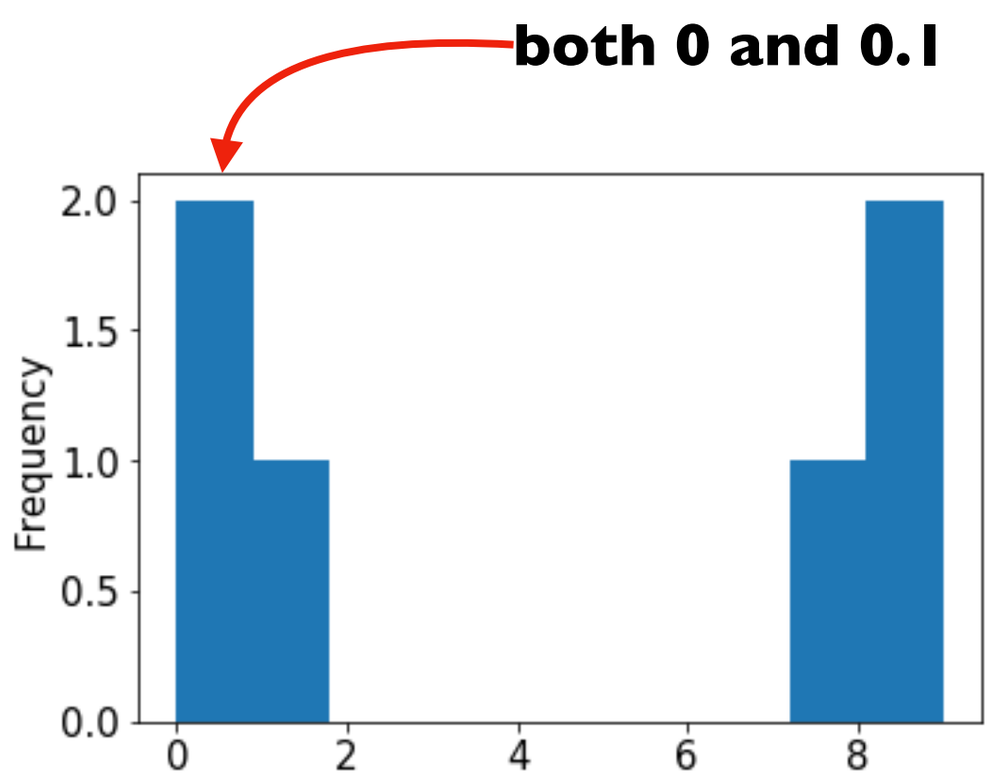
this kind of plot is called a histogram

Frequencies across numbers

histograms are a good way to view frequencies across numbers

```
s = Series([0.1, 0, 1, 8, 9, 9.2])

s.value_counts().sort_index().plot.bar()
s.plot.hist()
```



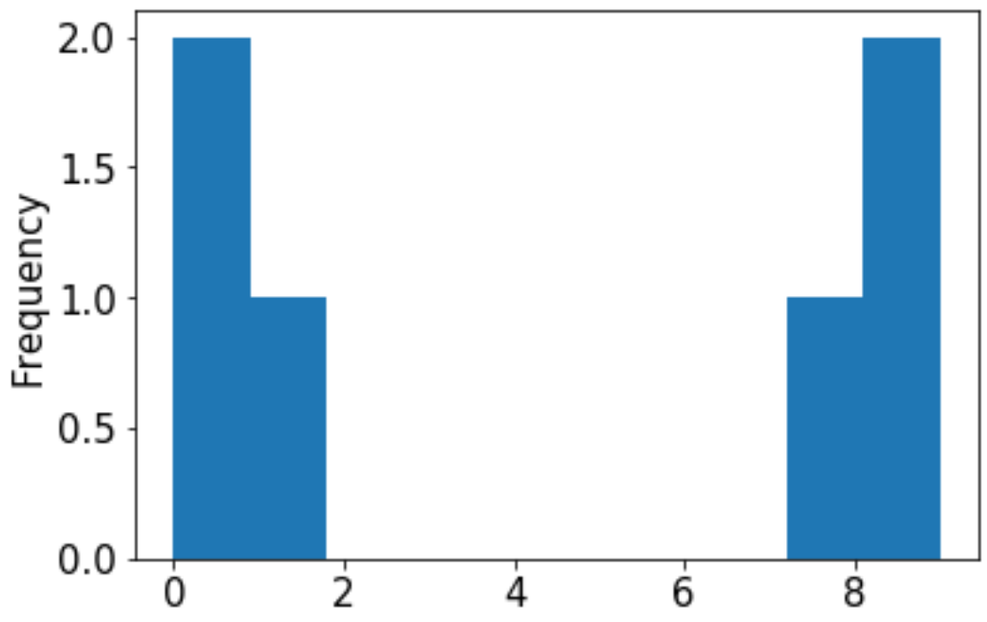
a histogram "bins" nearby numbers to create discrete bars

Frequencies across numbers

histograms are a good way to view frequencies across numbers

```
s = Series([0.1, 0, 1, 8, 9, 9.2])

s.value_counts().sort_index().plot.bar()
s.plot.hist(bins=10)
```



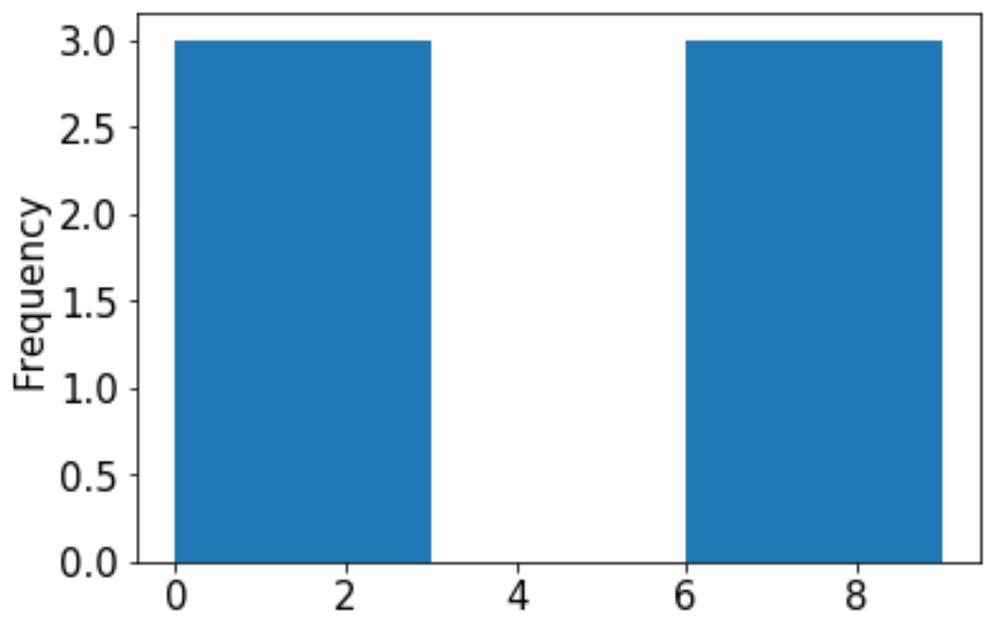
we can control the number of bins

Frequencies across numbers

histograms are a good way to view frequencies across numbers

```
s = Series([0.1, 0, 1, 8, 9, 9.2])

s.value_counts().sort_index().plot.bar()
s.plot.hist(bins=3)
```



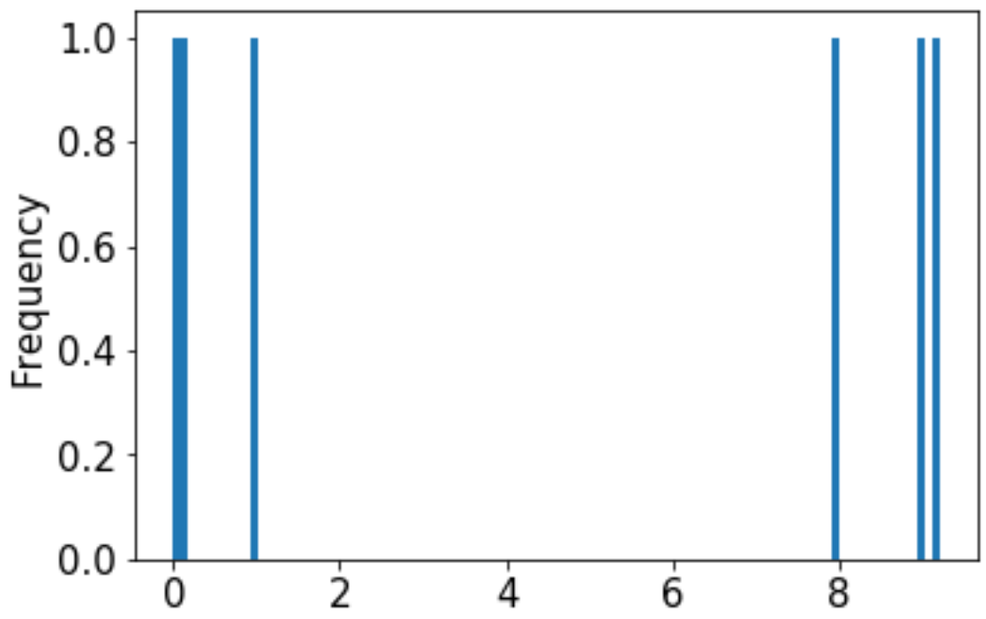
too few bins provides too little detail

Frequencies across numbers

histograms are a good way to view frequencies across numbers

```
s = Series([0.1, 0, 1, 8, 9, 9.2])

s.value_counts().sort_index().plot.bar()
s.plot.hist(bins=100)
```



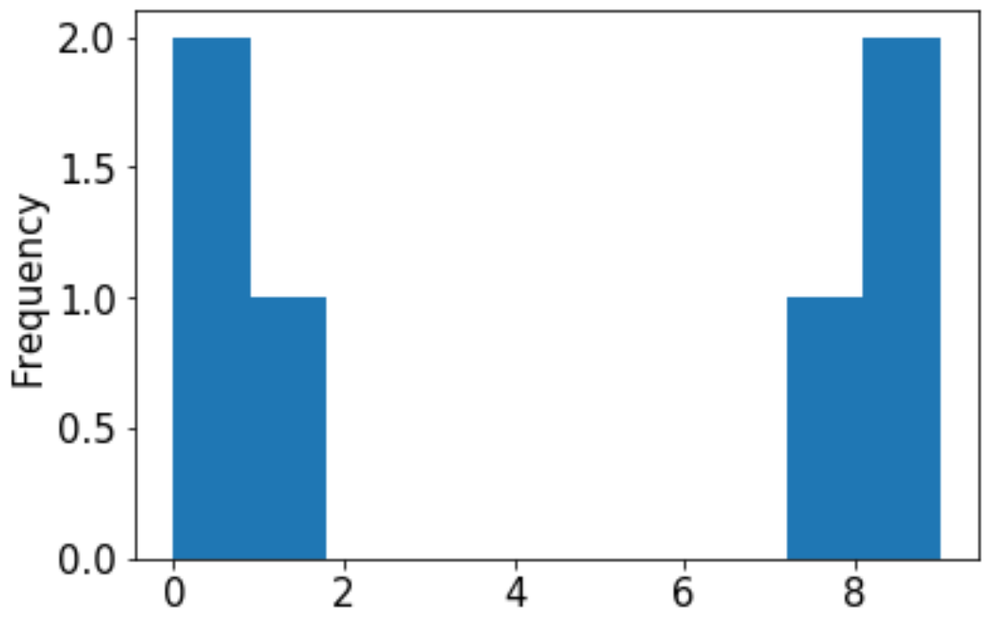
too many bins provides too much detail (equally bad)

Frequencies across numbers

histograms are a good way to view frequencies across numbers

```
s = Series([0.1, 0, 1, 8, 9, 9.2])

s.value_counts().sort_index().plot.bar()
s.plot.hist(bins=10)
```



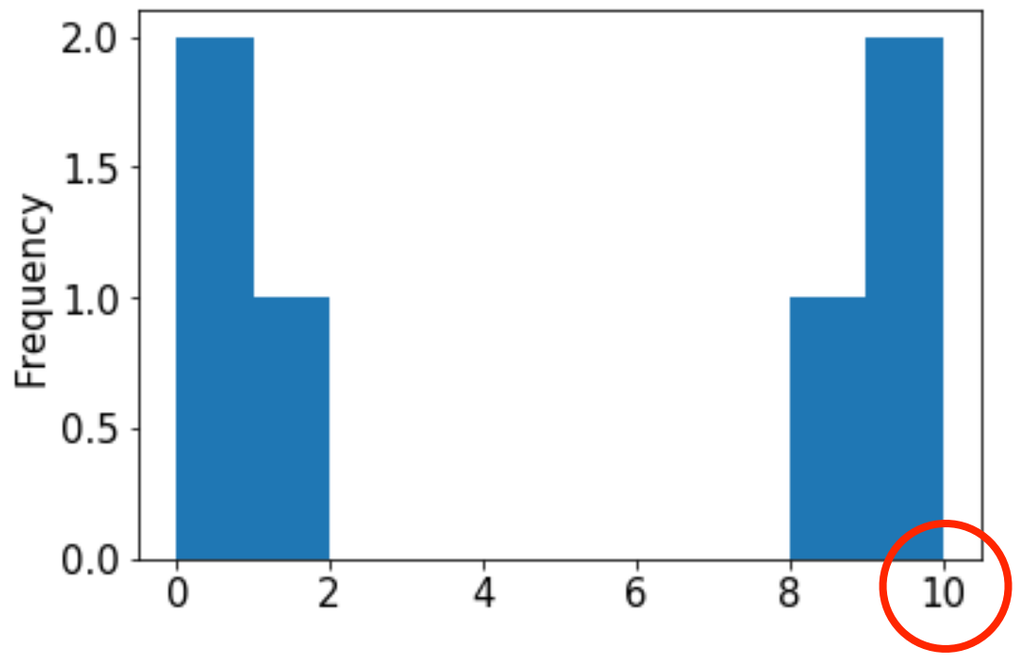
pandas chooses the default bin boundaries

Frequencies across numbers

histograms are a good way to view frequencies across numbers

```
s = Series([0.1, 0, 1, 8, 9, 9.2])

s.value_counts().sort_index().plot.bar()
s.plot.hist(bins=[0,1,2,3,4,5,6,7,8,9,10])
```



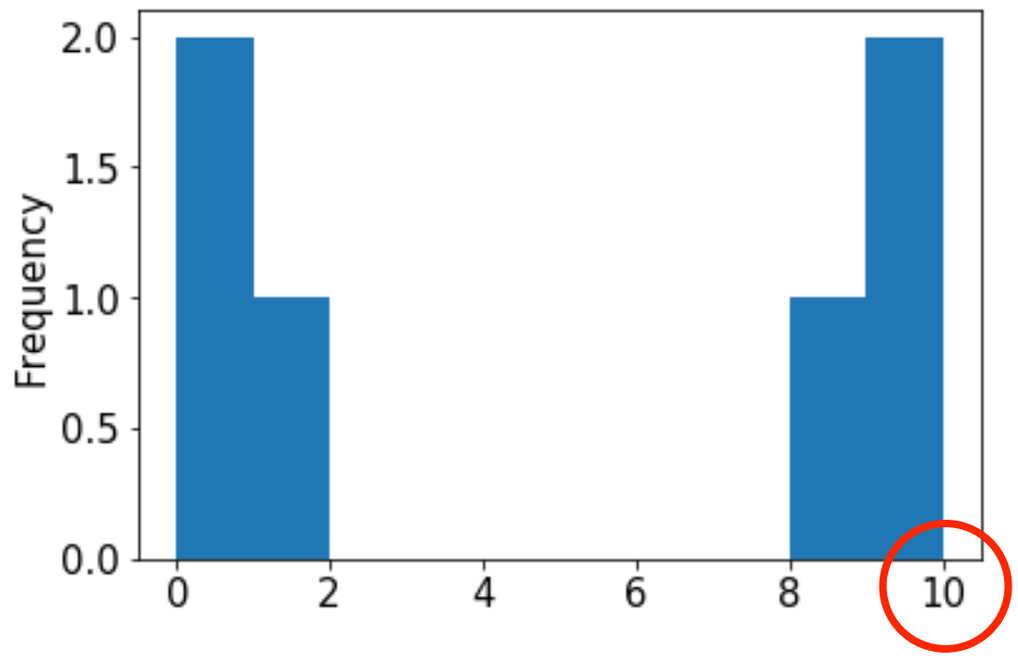
we can override the defaults

Frequencies across numbers

histograms are a good way to view frequencies across numbers

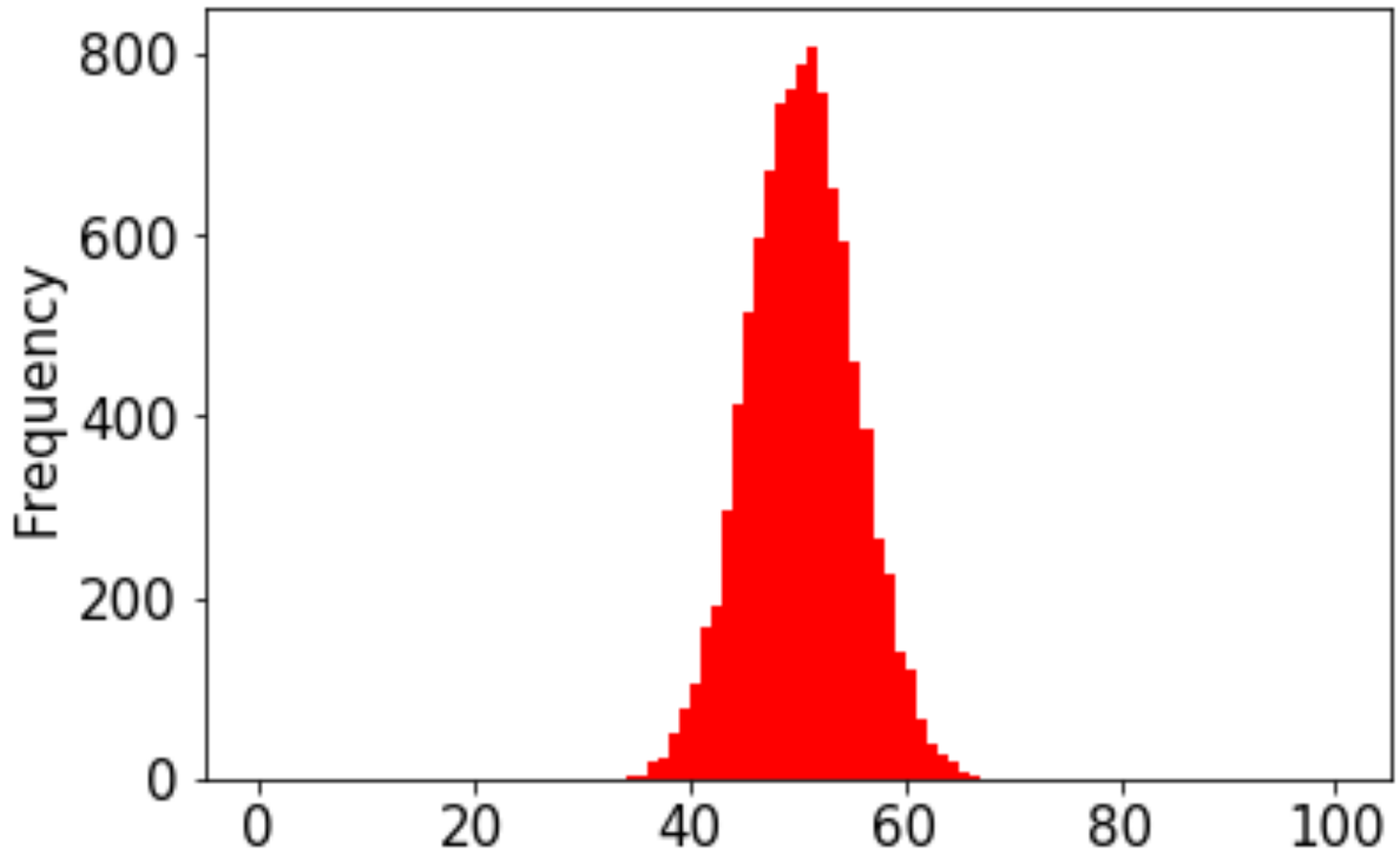
```
s = Series([0.1, 0, 1, 8, 9, 9.2])

s.value_counts().sort_index().plot.bar()
s.plot.hist(bins=range(11))
```

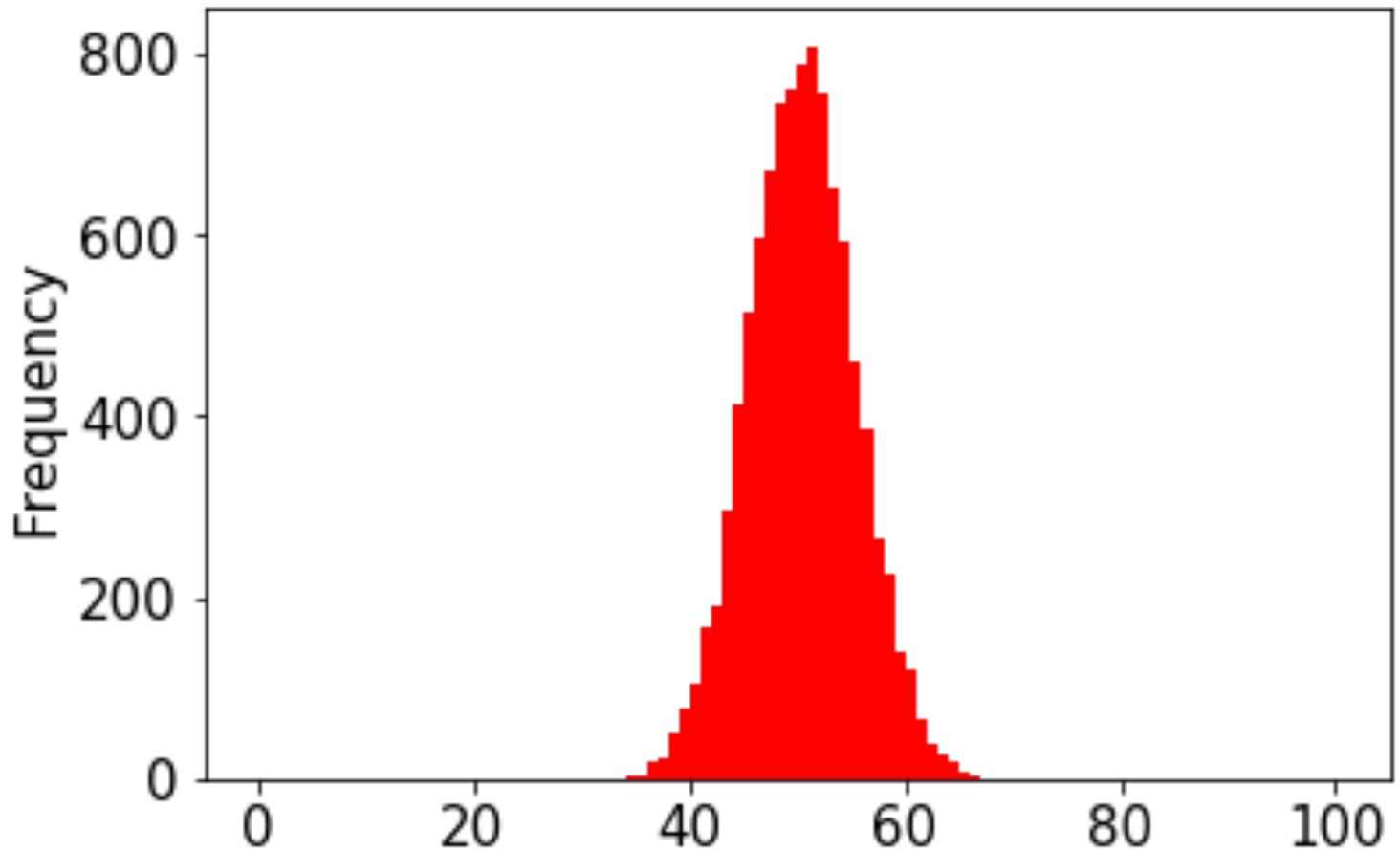


this is easily done with range

Demo: Visualize CoinSim Results



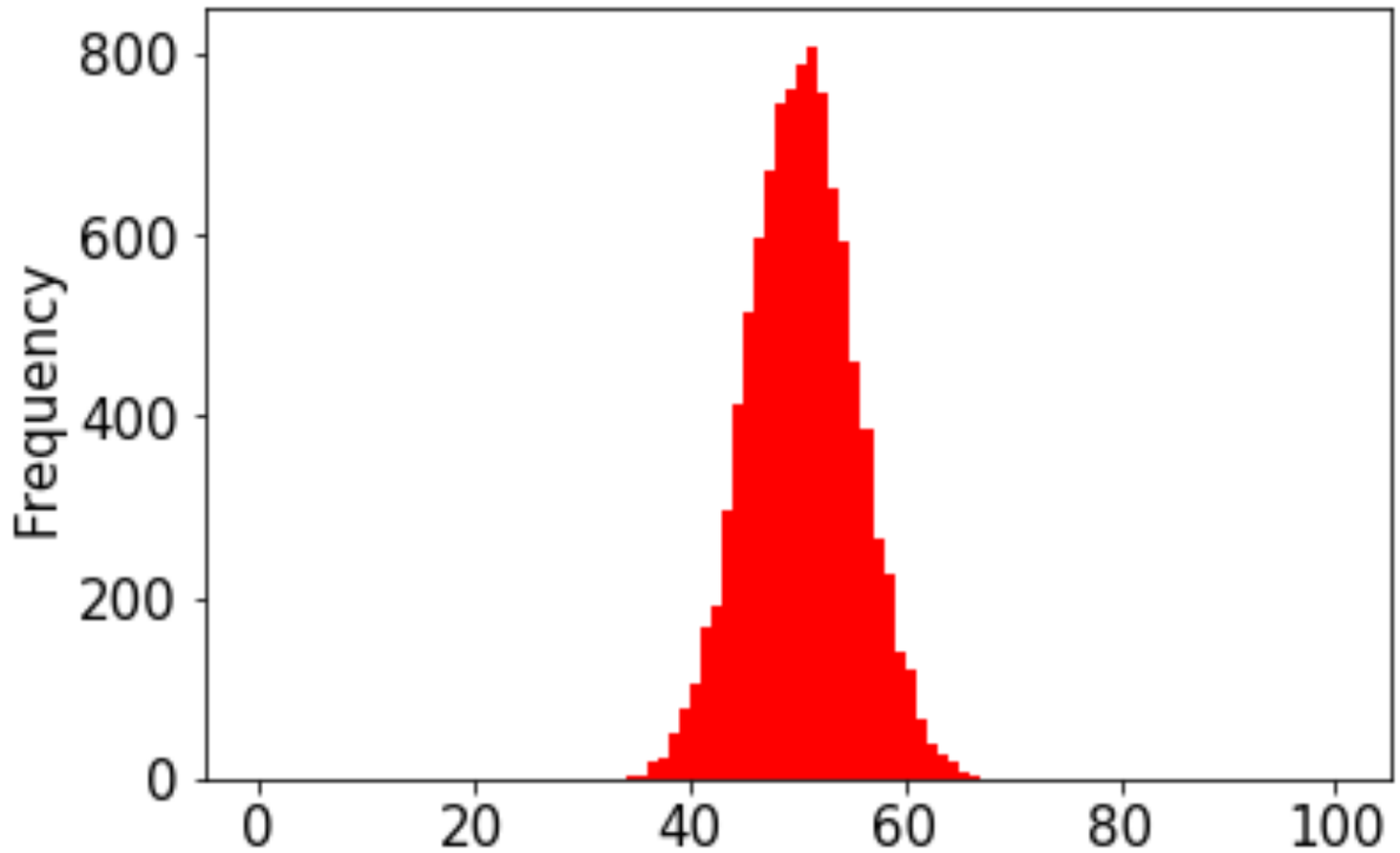
Demo: Visualize CoinSim Results



number of heads (out of 100)

this shape resembles what we often call a
normal distribution or a "bell curve"

Demo: Visualize CoinSim Results

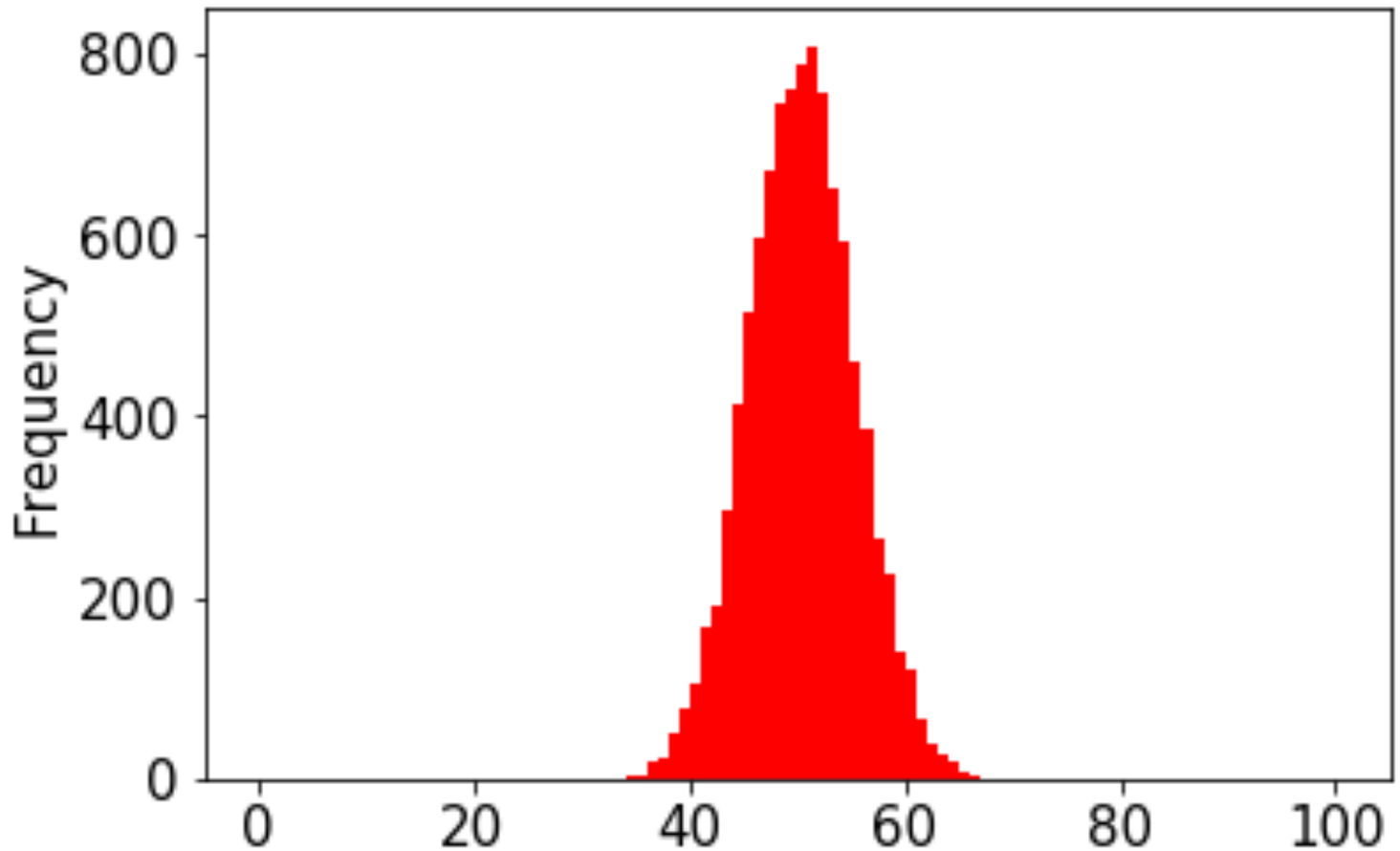


number of heads (out of 100)

this shape resembles what we often call a
normal distribution or a "bell curve"

in general, if we take large samples enough times,
the sample averages will look like this
(we won't discuss exceptions here)

Demo: Visualize CoinSim Results



number of heads (out of 100)

numpy can directly generate random numbers fitting a normal distribution

this shape resembles what we often call a normal distribution or a "bell curve"

in general, if we take large samples enough times, the sample averages will look like this (we won't discuss exceptions here)

Outline

choice()

bugs and seeding

significance

histograms

normal()

normal

```
from numpy.random import choice, normal
import numpy as np

for i in range(10):
    print(normal())
```

normal

```
from numpy.random import choice, normal
import numpy as np

for i in range(10):
    print(normal())
```

Output:

```
-0.18638553993371157
0.028884529167692 47
1.2474561113726423
-0.5388224399358179
-0.45143322136388525
-1.4001861112018241
0.28119371511868047
0.2608861898556597
-0.1924628872895 5144
0.297957296171 0292
```

average is 0 (over many calls)

numbers closer to 0 more likely

-x just as likely as x

normal

```
from numpy.random import choice, normal
import numpy as np

s = Series(normal(size=10000))
```

normal

```
from numpy.random import choice, normal
import numpy as np

s = Series(normal(size=10000))

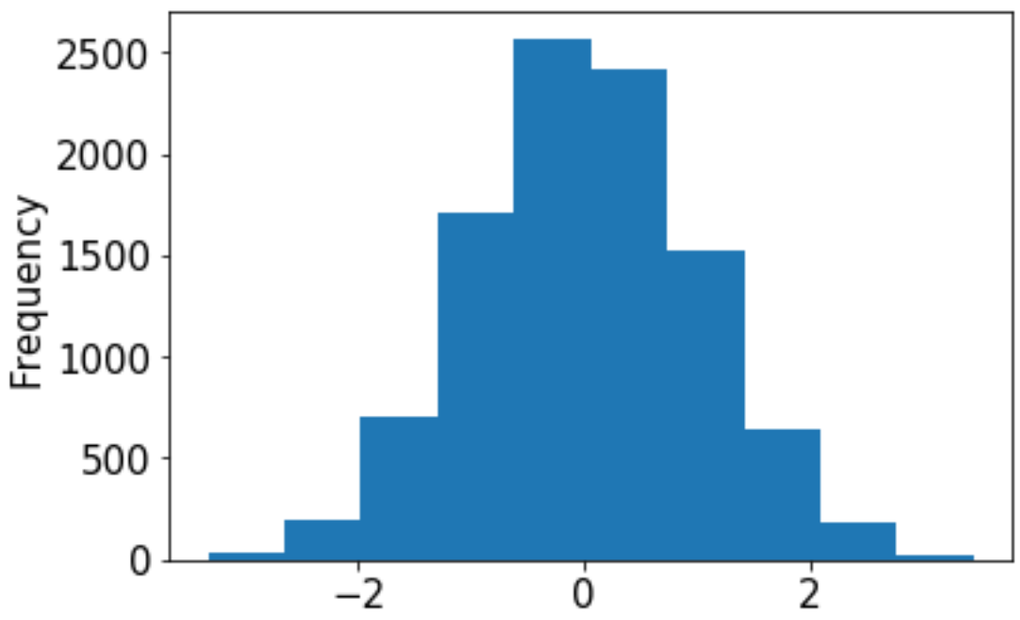
s.plot.hist()
```

normal

```
from numpy.random import choice, normal
import numpy as np

s = Series(normal(size=10000))

s.plot.hist()
```

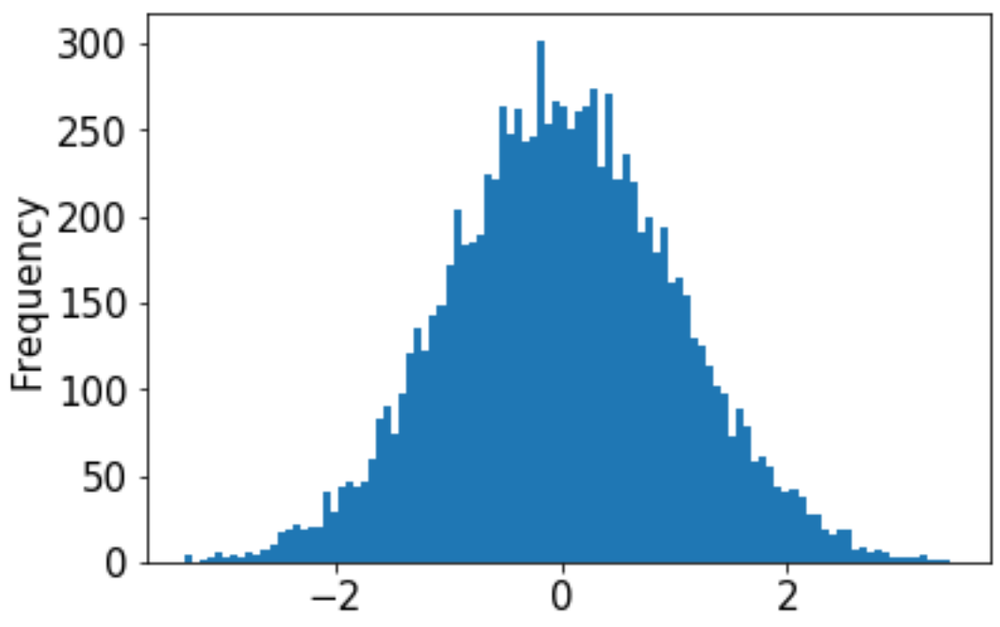


normal

```
from numpy.random import choice, normal
import numpy as np

s = Series(normal(size=10000))

s.plot.hist(bins=100)
```

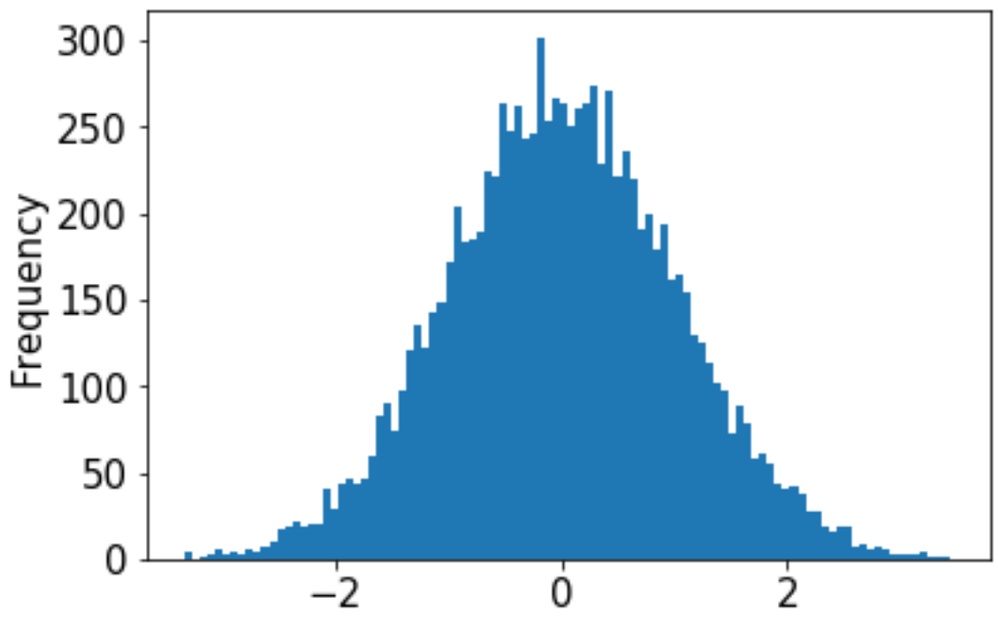


normal

```
from numpy.random import choice, normal
import numpy as np

s = Series(normal(size=10000))

s.plot.hist(bins=100, loc=    , scale=    )
```



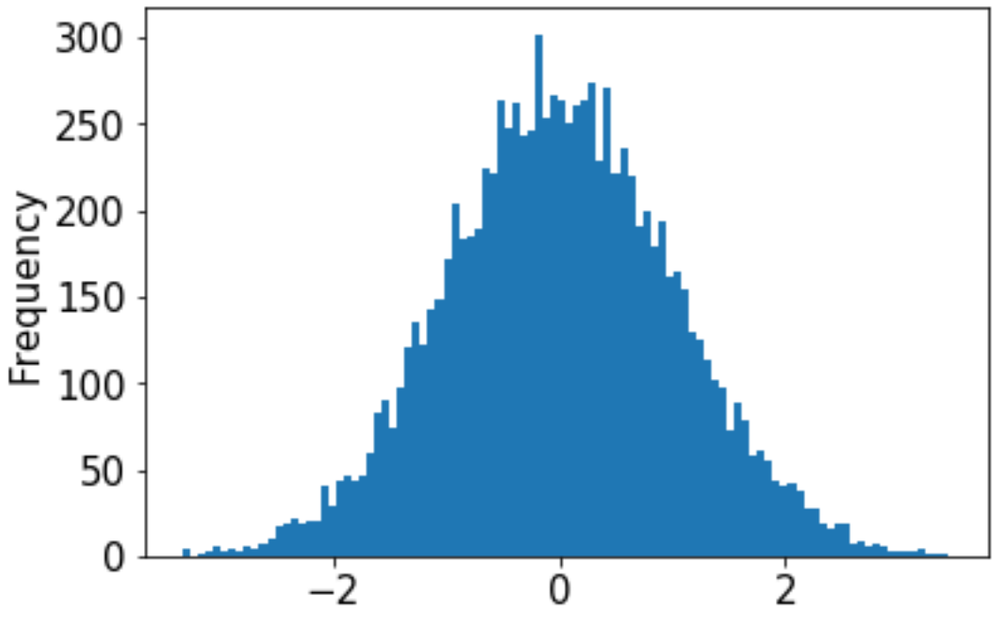
normal

```
from numpy.random import choice, normal
import numpy as np

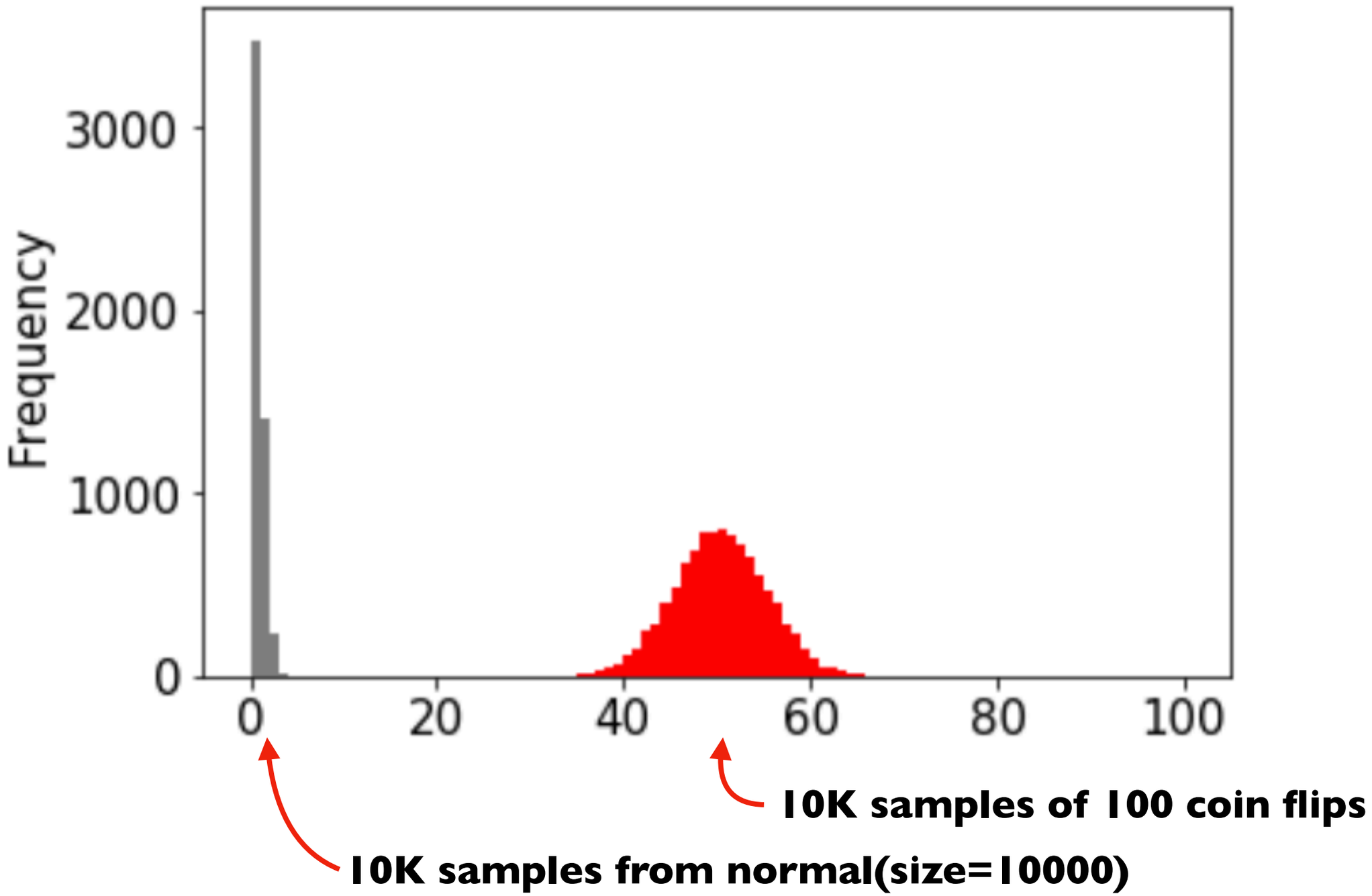
s = Series(normal(size=10000))

s.plot.hist(bins=100, loc=    , scale=    )
```

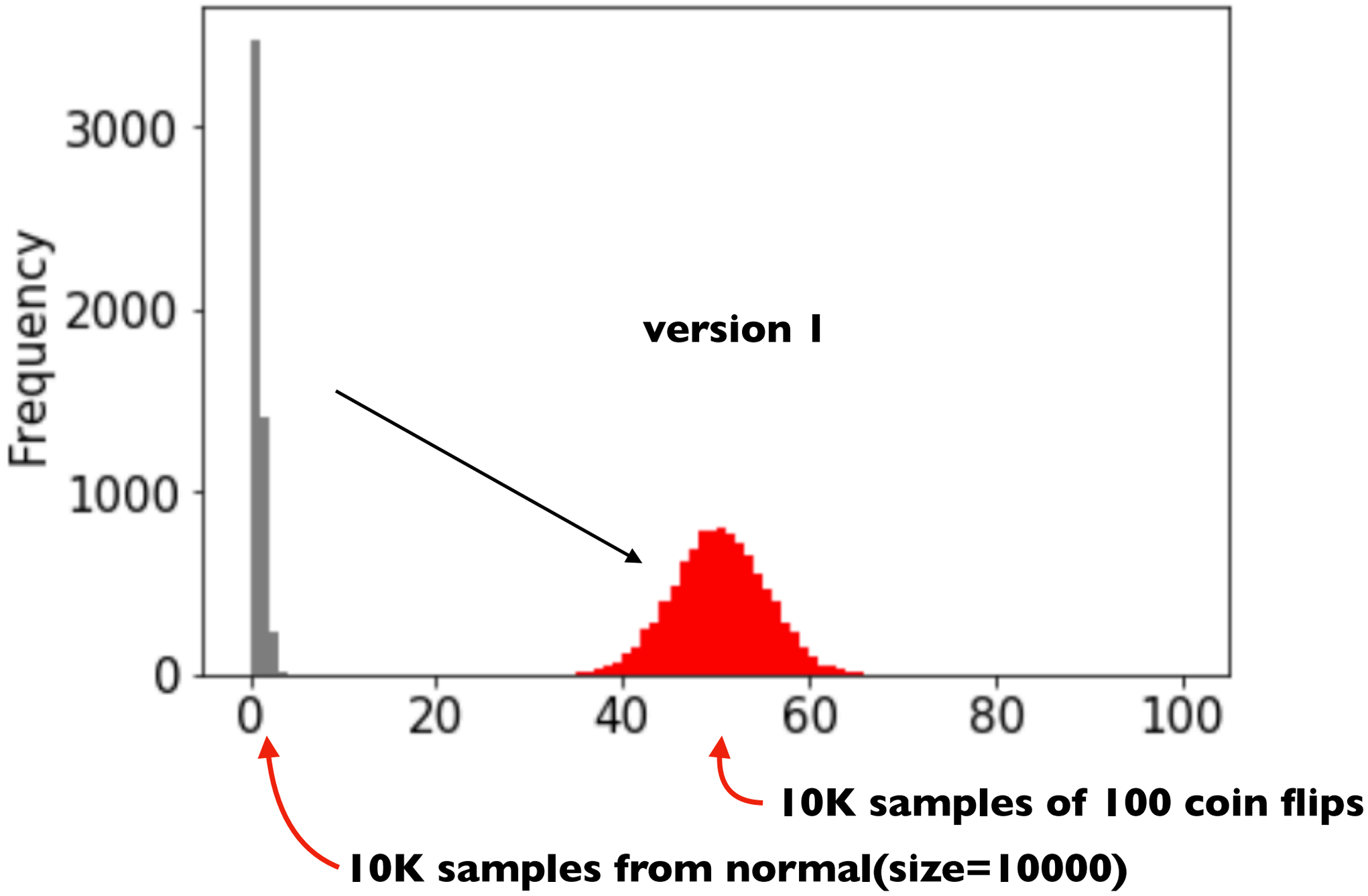
try plugging in different values
(defaults are 0 and 1, respectively)



Demo: plot overlay

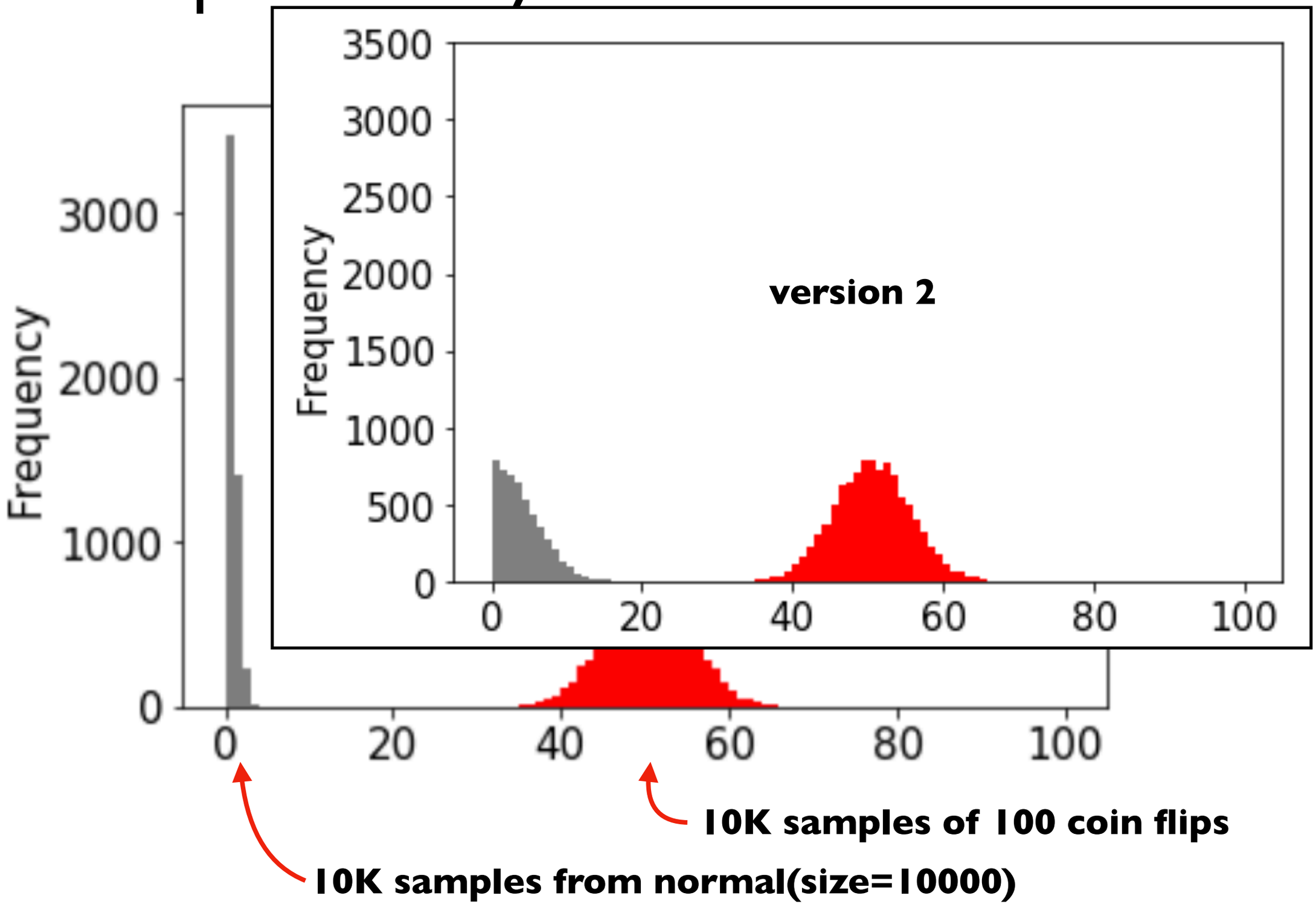


Demo: plot overlay



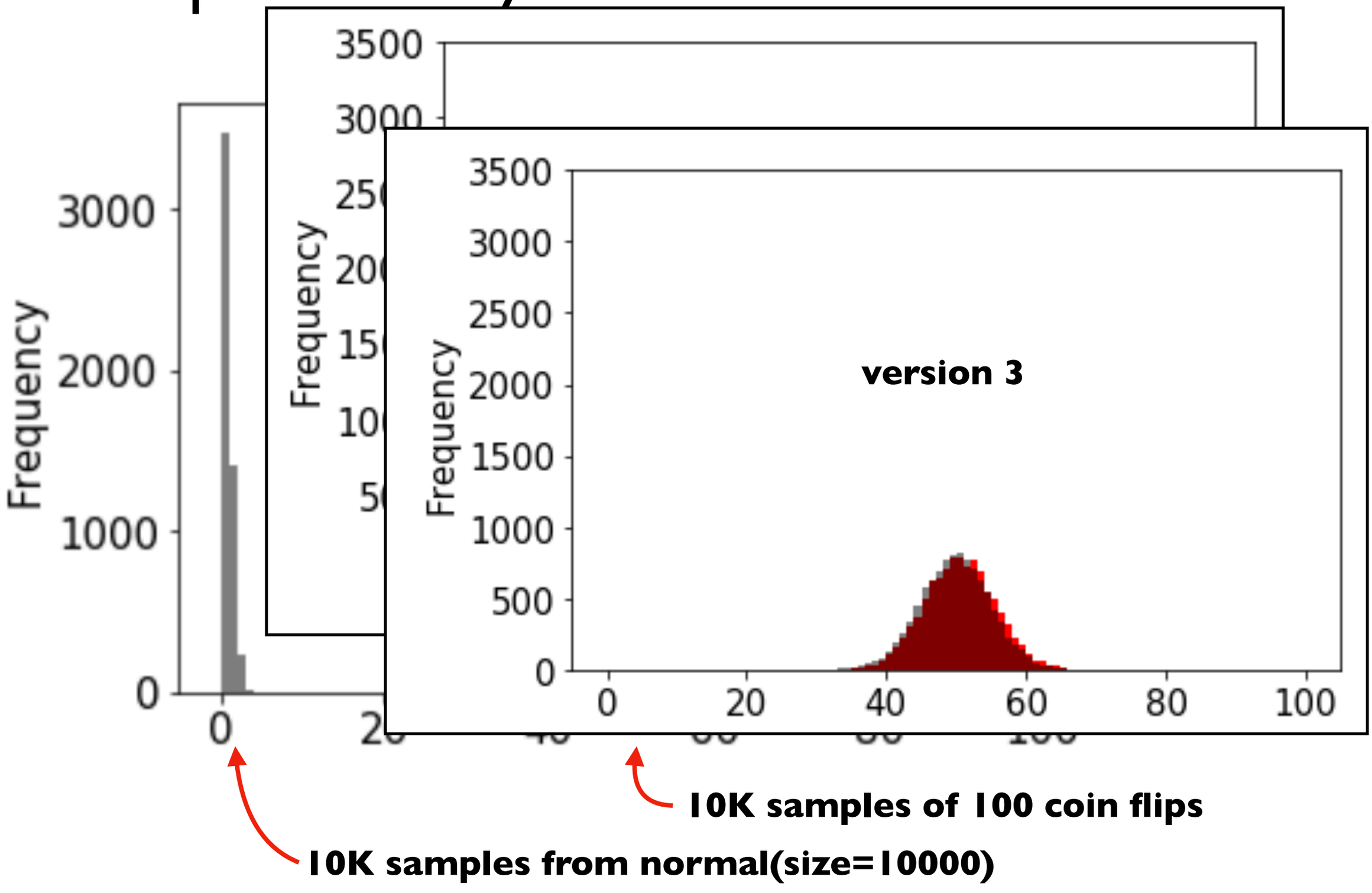
goal: play with `loc` and `scale` arguments to normal until gray overlaps red

Demo: plot overlay



goal: play with `loc` and `scale` arguments to normal until gray overlaps red

Demo: plot overlay



goal: play with `loc` and `scale` arguments to normal until gray overlaps red