Prob 140 Code Reference Sheet

Distributions and their parameters

Distributions and the
Discrete
bernoulli(p)
binom(n, p)
geom(p) [On {k=0,1,}]
hypergeom(M, n, N) [Where M=G]
nbinom(n, p)
poisson(mu)

Continuous	
gamma(a, scale)	norm(loc, scale)
[Where a=r,	[Where loc=mu,
scale=1/lambda]	scale=sigma]
chi2(df)	rayleigh(r)
expon(scale)	uniform(loc,
[Where	scale) [Where
scale=1/lambda]	loc=a, scale=b-a]
beta(a, b)	multivariate_norm
[Where a=r, b=s]	al(mean, cov)

Example usage: stats.norm.pdf(x, mu, sigma)

Useful scipy.stats functions

<u> </u>	
Name	Usage
pmf(k, *params)	Probability mass function (discrete)
pdf(x, *params)	Probability density function (continuous)
cdf(x, *params)	Cumulative density function
<pre>rvs(*params, size)</pre>	Samples from dist size times
ppf(q, *params)	Percentile point function (inverse of cdf)
mean(*params)	Mean of distribution
std(*params)	SD of distribution

Assorted NumPy, SciPy, Matplotlib Functions

<pre>np.arange(start, stop, step), np.arange(start, stop), np.arange(stop)</pre>	Array of numbers starting at start (default 0), stopping at stop, with step size step (default 1).
np.append(array, item)	Creates copy of array with item at end.
<pre>np.random.choice(array), np.random.choice(array, p)</pre>	Selects an item at random from array, weighted by probabilities array p.

<pre>plt.plot(x_values, y_values)</pre>	Plots a line graph connecting (x_1, y_1),, (x_n, y_n).
<pre>plt.scatter(x_values, y_values)</pre>	Plots a scatter plot for (x_1, y_1),, (x_n, y_n)
<pre>scipy.special.comb(N, k)</pre>	N choose k
<pre>scipy.special.factorial(n)</pre>	n!
np.mean(array)	Mean of array.
np.std(array)	SD of array.
np.sort(array)	Returns sorted copy of array

Datascience and prob140 functions

Note: tbl refers to a generic Table. dist refers to a 2-column table in which the probabilities sum to 1.

Table()	Creates an empty table.
tbl.with_column(n1, v1, n2, v2,)	Adds columns with the name n_i and values v_i.
tbl.scatter(x_column, y_column)	Draws a scatter plot consisting of one point for each row of the table.
tbl.hist(column, bins)	Generates a histogram of the numerical values in a column.
tbl.apply(function, column)	Returns an array where a function is applied to each item in a column.
dist.values(values)	Adds a column with values of probability distribution.
dist.probability(probabilities)	Adds a column of probabilities corresponding to existing values.
<pre>dist.probability_function(f)</pre>	Adds a column of probabilities by applying function to existing values.
dist.ev()	Finds the expected value of the distribution.
dist.sd()	Finds the sd of the distribution.
<pre>dist.sample_from_dist(n=1)</pre>	Samples n values independently from the distribution.
emp_dist(array)	Returns the empirical distribution of the array.

Prob140 Plotting functions

Plot(dist)	Plots the histogram for a discrete distribution.
Plots(label1, dist1, label2, dist2,)	Plots multiple discrete probability distributions.
Plot_3d(x_limits, y_limits, f)	Plots the 3D joint density defined by f(x, y).
	Plots the joint density of a bivariate normal distribution with mean vector mu and covariance matrix cov.
	Plots a point cloud of n points drawn from a trivariate normal distribution with mean vector mu and covariance matrix cov.
	Plots a point cloud for random vector [Y, X1, X2]^T drawn from a trivariate normal distribution with mean vector mu and covariance matrix cov. Also draws the true regression plane.