

# STAT-EASE 360 + python The python

**Hank Anderson** 

hank@statease.com



# **Agenda**

- 1. What is Python?
- 2. Connecting Python to Stat-Ease 360
- 3. Example 1: Multiple response plot
- 4. Example 2: Bringing data from the cloud into SE360
- 5. Example 3: Cross-validation
- 6. Q&A

# What is Python?



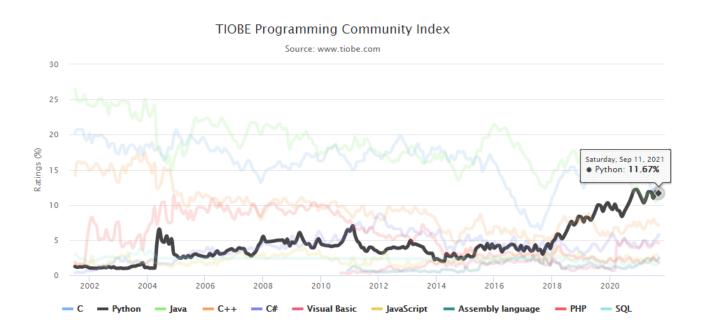
#### **The Python Programming Language**

- Created in 1991
- Easy to learn emphasis on natural syntax
- Highly Productive requires much less code than other languages
- Extensible over 320,000 packages in the Python Package Index (PyPI)
- Scalable used in some of the largest applications in the world (e.g. YouTube, Spotify)
- One of the most popular programming languages in the world, esp. among data scientists
- Used by Stat-Ease for internal testing and prototyping since 2015

# What is Python?



## **General Popularity**



# What is Python?



#### **Python Statistical and Scientific Packages**













# **Connecting Python to Stat-Ease 360**



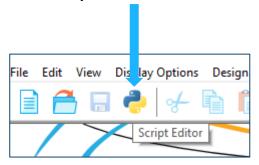
#### **Connecting Python to Stat-Ease 360**

#### **Setup Tutorial**:

https://www.statease.com/docs/se360/tutorials/python-intro/

#### **Quick Start:**

- 1. Install Python >= 3.8
- 2. Open a command prompt (press Start, type "command prompt")
- 3. Run pip install statease
- 4. Press the Python icon in SE360



```
Microsoft Windows [Version 10.0.19043.1237]
(c) Microsoft Corporation. All rights reserved.

C:\Users\nandac\or\npip install statease
Processing c:\users\handerson\appdata\local\pip\c\statease-0.2.0-py3-none-any.whl
Requirement already satisfied: pyzmq in c:\users\m statease) (22.1.0)
Installing collected packages: statease
Successfully installed statease-0.2.0
```



#### **Multiple Response Graph**

This example will show how to:

- Initiate the connection from Python to Stat-Ease 360
- Extract 2 already-analyzed models from a Stat-Ease 360 design
- Make predictions for both analyses and store the results in a Python list
- Plot the predictions on one graph with two y-axes using matplotlib



#### **Creating the Stat-Ease 360 connection**

- Use the connect function to connect to Stat-Ease 360
- This creates a Client object that represents the connected instance of SE360
- It uses port 4900 by default (you may get a firewall warning)
- The Client will use whatever design is loaded, or you can use open\_design

```
import statease as se
se_conn = se.connect()
```



#### Retrieving an analysis

- Use the list\_analyses function to get the names of the completed analyses
- Use the get\_analysis function to get an Analysis object
- This can be used to set a model, or auto-select one. In this case, there is already a model selected for both analyses

```
analysis_names = se_conn.list_analyses()
analyses = [ se_conn.get_analysis(analysis_names[0]), se_conn.get_analysis(analysis_names[1]) ]
```



#### **Generating predicted values**

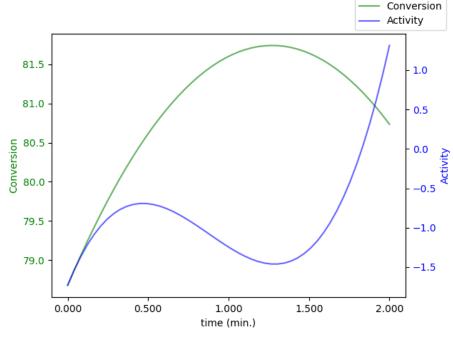
- Generate a set of points to evaluate
- Use the predict function to send the list to SE360
- SE360 will evaluate the model at each of these points and return the predicted value

```
[-1 -0.95918367 -0.91836735 -0.87755102 ...
import numpy as np
                                                             0.87755102 0.91836735 0.95918367
x = np.linspace(-1, 1, 50)
# generate a list of points to predict at, leaving the
                                                             [[-1.0, 0, 0],
other factors at the center point
centroid = [0] * (factor count - 1)
                                                               [-0.95918367, 0, 0],
prediction points = [ [ tick ] + centroid for tick in x ]
                                                               [-0.91836735, 0, 0],
                                                               [-0.87755102, 0, 0],
y1 = analyses[0].predict(prediction points, coded=True)
y2 = analyses[1].predict(prediction points, coded=True)
[78.67779044888725, 78.87138219655475, 79.05865668437715,
79.23961391235454, 79.41425388048684, 79.5825765887741 ... ]
```



#### **Graphing with Matplotlib**

```
import matplotlib.pyplot as plt
fig, ax = plt.subplots()
a fac = se conn.get factor(se conn.list factors()[0])
x labels = [ '{:.3f}'.format(x) for x in np.linspace(a fac.low,
a fac.high, 5) ]
x ticks = np.linspace(-1, 1, 5)
ax.set xticks(x ticks)
ax.set xticklabels(x labels)
ax.set xlabel('{} ({})'.format(a fac.name, a fac.units))
ax.plot(x, y1, 'green', alpha=0.6, label=analyses[0].name)
ax.set ylabel(analyses[0].name, color='green')
ax.tick params(axis='y', labelcolor='green')
ax2 = ax.twinx()
ax2.plot(x, y2, 'blue', alpha=0.6, label=analyses[1].name)
ax2.set ylabel(analyses[1].name, color='blue')
ax2.tick_params(axis='y', labelcolor='blue')
fig.legend()
plt.show()
```





#### **Graphing with Matplotlib**

```
[[-1.0, -1, 0],
# add lines for predictions where B is set to its high and low
prediction points = [ [ tick ] + centroid for tick in x ]
                                                                    [-0.95918367, -1, 0],
                                                                    [-0.91836735, -1, 0],
b low = [ 0 ] * (factor count - 1)
                                                                    [-0.87755102, -1, 0],
b low[0] = -1
prediction points = [ [ tick ] + b low for tick in x ]
y3 = analyses[0].predict(prediction points, coded=True)
b high = [ 0 ] * (factor count - 1)
b high[0] = 1
prediction_points = [ [ tick ] + b_high for tick in x ]
y4 = analyses[0].predict(prediction points, coded=True)
                                                                   [[-1.0, 1, 0],
                                                                    [-0.95918367, 1, 0],
                                                                    [-0.91836735, 1, 0],
                                                                    [-0.87755102, 1, 0],
```



#### **Graphing with Matplotlib**

```
ax.plot(x, y3, 'green', linestyle='dashed', alpha=0.6, label='{} B Low'.format(analyses[0].name))
                                                                                                                              Conversion
ax.plot(x, y4, 'green', linestyle='dotted', alpha=0.6, label='{} B High'.format(analyses[0].name))
                                                                                                                          --- Conversion B Low
                                                                                                                          ····· Conversion B High
fig.legend()
                                                                                                                             Activity
plt.show()
                                                                                                                                      1.0
                                                                                                                                      0.5
                                                                    86
                                                                  Conversion
88
                                                                                                                                      -0.5
                                                                    82
                                                                                                                                      -1.0
                                                                    80
                                                                                                                                      -1.5
                                                                    78
                                                                        0.000
                                                                                      0.500
                                                                                                    1.000
                                                                                                                  1.500
                                                                                                                                2.000
```

time (min.)





### Connecting SE360 to USGS/NOAA data

- 1. Connect Python to two online data sources:
  - Streamflow data from the USGS
  - Precipitation and temperature data from NOAA
- Retrieve and format data
- 3. Send the formatted data to SE360
- 4. Fit a model using Ordinary Least Squares
- 5. Graph the resulting model with Plotly





#### Connecting to the NOAA weather data API

STATION DETAILS				
Name	MINNEAPOLIS ST. PAUL INTERNATIONAL AIRPORT, MN US			
Network:ID	GHCND:USW00014922			
Latitude/Longitude	44.8831°, -93.2289°			
Elevation	265.8 m			

PERIOD OF RECORD				
Start Date <sup>1</sup>	1938-04-09			
End Date <sup>1</sup>	2021-09-25			
Data Coverage <sup>2</sup>	100%			





#### Connecting to the NOAA weather data API

We'll accumulate the weather data into "rain events" and store them in 3 lists, named **precip**, **temp**, and **flow**.



#### Send factor and response data to SE360

```
import statease as se
se_conn = se.connect()
precip fac = se conn.get factor('precip')
precip fac.values = precip
temp fac = se conn.get factor('temp')
temp fac.values = temp
resp = se conn.get response('flow')
resp.values = flow
```

- Setting variables in Factor/Response objects will write them back to SF360
- Some values are read-only
- Classes are documented in the Help under **Python Integration**

#### class statease.factor.Factor(client, name) [source]

The Factor class holds information about an individual Factor in Stat-Ease 360. Instances of this class are typically created by statease.client.SEClient.get\_factor()

#### Attributes:

name (str): the name of the factor

units (str): the units of the factor

values (tuple): the values of the factor, in run order

low (str, read only): the actual low that corresponds to the coded low (this is usually, but not necessarily, the minimum observed value)

high (str, read only): the actual high that corresponds to the coded high (this is usually, but not necessarily, the maximum observed value)

coded\_low (str, read only): the coded low value, typically -1 or 0

coded\_high (str, read only): the coded high value, typically 1

#### adjust\_coding(new\_high, keep\_actuals=True) [source]

Changes the mapping of the actual low and high to the coded low and high.

If keep\_actuals is True, the actual observed values are preserved and the internal coded values are adjusted. Otherwise, the internal coded values are preserved, and the actual observed values are adjusted accordingly.

#### property values

Get or set the factor values. When setting the factor values, you may use either a list or a dictionary. If fewer values are assigned than there are rows in the design, they will be filled in starting with first row. If a dictionary is used, it must use integers as keys, and it will fill factor values in rows indexed by the dictionary keys. The indices are 0-based, so the first row is index 0, the second index 1, and so on.

#### Example:

```
>>> # sets the first 4 rows to a list of values
>>> factor.values = [.1, .2, .3, .4]
>>> # sets the 7th through 10th rows to specific values
>>> factor.values = { 6: .1, 7: .2, 8: .3, 9: .4 }
>>> # sets the 6th run to a specific value
>>> factor.values = { 5: .8 }
```



#### **Analyze the response using SE360**

```
analysis = se_conn.create_analysis('flow', 'flow (2FI)')
analysis.set_model('A+B+AB')
anova = analysis.get_anova()
print(anova)

response name
analysis name
```



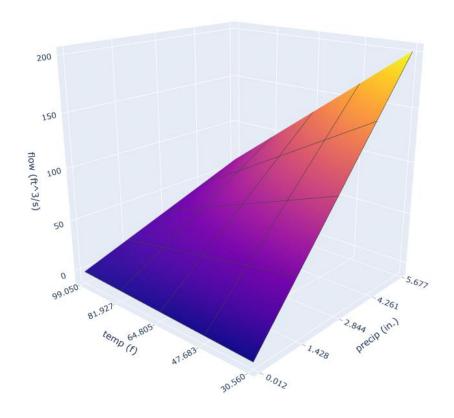
```
R2: 0.4787206394680187
Adj R2: 0.47292864657321887
BIC: 2336.7878228612253
AICc: 2322.484009320431

Terms: [
    Term(coefficient=62.98976496436365, df=1, name='Intercept'),
    Term(coefficient=66.42928510916185, df=1, name='A', p=1.3983762180276103e-22, ss=31824.939842166204),
    Term(coefficient=-34.20843244959732, df=1, name='B', p=0.0030448108154509093, ss=2475.0445948486304),
    Term(coefficient=-36.916984344968085, df=1, name='AB', p=0.005804495970041631, ss=2140.453529576931)
]
```



#### **Graph with Plotly**

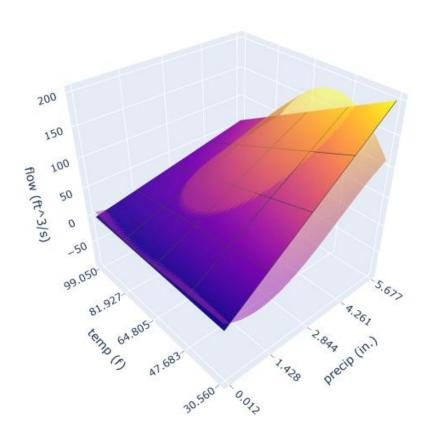
```
x = np.linspace(-1, 1, 20)
y = np.linspace(-1, 1, 20)
z = []
# predict one row of the grid at a time
for i in range(0, x.size):
    prediction_points = [ [ x[i] , yi ] for yi in y ]
    z.append(analysis.predict(prediction points, coded=True))
fig = go.Figure(data=[
    go.Surface(
        x=x,
        y=y,
        z=z,
        contours=dict(
            x = dict( show=True ),
            y = dict( show=True ),
        ),
])
fig.show()
```





#### **Graph with Plotly, pt. 2**

```
# generate a second set of predictions for a cubic model
analysis = se conn.create analysis('flow', 'flow (cubic)')
analysis.set_model('A+B+AB+A^2+B^2+A^2B+AB^2+A^3+B^3')
z2 = []
for i in range(0, x.size):
   prediction points = [[x[i], yi]] for yi in y ]
   z2.append(analysis.predict(prediction points, coded=True))
fig = go.Figure(data=[
   go.Surface(z=z, x=x, y=y,
      contours=dict(
       x = dict( show=True ),
       y = dict( show=True ),
     ),
   ),
   go.Surface(z=z2, x=x, y=y, showscale=False, opacity=0.5),
])
fig.show()
```



Use Python to run a k-fold cross-validation on a design



#### **Cross-Validation**

- Split data and use some to fit a model, some to validate
- Used when it's not feasible to gather new data for validation
- Montgomery, Peck, and Vining<sup>1</sup> call these the "estimation data" and "prediction data"
- Called "training" and "testing" sets in ML nomenclature

_									
	1	24.0204	0	11.9796	15.5	0.5	1	4	55
	2	24.0204	0	11.9796	15.5	0.5	1	3	36
	3	12.76	13.24	10	16	0.5	0.5	3	55
	4	0	26	10	15.5	0.5	1	4	54
	5	0	26	10	14.749	1.48866	0.762386	3	47
	6	0	23.9721	12.0279	15.6875	0.5	0.8125	3	51
	7	12.76	13.24	10	14	2.5	0.5	4	72
	8	0	26	10	15.7859	0.5	0.714135	3.65	68
	9	0	23.9721	12.0279	13.5	2.5	1	4	72
	10	26	0	10	13.5	2.5	1	3	32
	11	26	0	10	13.8228	2 5	0.677192	4	46
	12	0	_		100	316	00	4	64
	13	22						3	44
	14	12.76	13.24	10	13.5	2.5		4	73
	15	24.0204	0	11.9796	13.7192	2.5	0.780757	3	42
	16	26	0	10	14.7314	1.76864	0.5	4	52
	17	0	26	10	16	0.5	0.5	3	44
	18	0	26	10	15.4791	0.520878	1	3.22	59
	19	0	22	14	16	0.5	0.5	3	55
	20	22	0	14	13.5	2.5	1	3	41
	21	24.0204	0	11.9796	14	2.5	0.5	3.47653	72
	22	12.76	13.24	10	15.5	0.5	1	3	62
	23	12.76	13.24	10	14	2.5	0.5	3	49
	24	0	23.9721	12.0279	14	2.5	0.5	3.51	76
	25	0	23.9721	12.0279	13.5	2.5	1	3	51
	26	22	0	14	14.8177	1.44216	0.740124	3.32	61
	27	22	0	14	14	2.5	0.5	3	45
	28	24.0204	0	11.9796	16	0.5	0.5	3.54483	65
	29	0	22	14	14.7423	1.25766	1	3	55
	30	0	22	14	13.5	2.5	1	3.455	60
	31	26	0	10	14	2.5	0.5	3	39
	32	22	0	14	16	0.5	0.5	4	37
	33	0	22	14	14	2.5	0.5	3	57
	34	22	0	14	15.5	2.5 n.5		4	46
	35	0	2 97	<u> </u>		.5		4	65
	36	26		-,0	15	.5		3.61	52
	37	0	25.9721	12.0279	14	2.5	0.5	3	56
	38	0	23.9721	12.0279	13.7584	2.5	0.741613	4	68
	39	24.0204	0	11.9796	15.5	0.5	1	3.49	54
	40	0	23.9721	12.0279	15.1006	1.39938	0.5	3	59
	41	26	0	10	15.5	0.5	1	3	36
	42	24.0204	0	11.9796	13.5	2.5	1	3.52	63

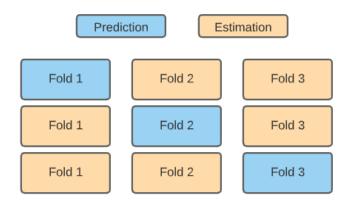
<sup>&</sup>lt;sup>[1]</sup> Montgomery, D. C., Peck, E. A., & Vining, G. G. (2012). Introduction to linear regression analysis. New York: Wiley, p. 377





#### **K-fold Cross-Validation**

- Design is segmented into k subsets or "folds"
- Subsets of data are alternated from being estimation data, to prediction data. (k=3 shown)



Use Python to run a k-fold cross-validation on a design



#### **Cross-Validation Scoring**

- The prediction set in every fold is evaluated and given a score
- A design with a consistently good score is considered to pass validation
- Many options for scoring, depending on the type of problem, objective of analysis, user preference, etc.

Scoring	Function	Comment
Classification		
'accuracy'	metrics.accuracy_score	
'balanced_accuracy'	metrics.balanced_accuracy_score	
'top_k_accuracy'	metrics.top_k_accuracy_score	
'average_precision'	metrics.average_precision_score	
'neg_brier_score'	metrics.brier_score_loss	
'f1'	metrics.f1_score	for binary targets
'f1_micro'	metrics.f1_score	micro-averaged
f1_macro′	metrics.f1_score	macro-averaged
'f1_weighted'	metrics.f1_score	weighted average
'f1_samples'	metrics.f1_score	by multilabel sample
'neg_log_loss'	metrics.log_loss	requires predict_proba support
'precision' etc.	metrics.precision_score	suffixes apply as with 'f1'
'recall' etc.	metrics.recall_score	suffixes apply as with 'f1'
jaccard' etc.	metrics.jaccard_score	suffixes apply as with 'f1'
'roc_auc'	metrics.roc_auc_score	
roc_auc_ovr'	metrics.roc_auc_score	
roc_auc_ovo'	metrics.roc_auc_score	
roc_auc_ovr_weighted'	metrics.roc_auc_score	
'roc_auc_ovo_weighted'	metrics.roc_auc_score	
Clustering		
'adjusted_mutual_info_score'	metrics.adjusted_mutual_info_score	
'adjusted_rand_score'	metrics.adjusted_rand_score	
'completeness_score'	metrics.completeness_score	
'fowlkes_mallows_score'	metrics.fowlkes_mallows_score	
'homogeneity_score'	metrics.homogeneity_score	
'mutual_info_score'	metrics.mutual_info_score	
'normalized_mutual_info_score'	metrics.normalized_mutual_info_score	
'rand_score'	metrics.rand_score	
'v_measure_score'	metrics.v_measure_score	
Regression		
'explained_variance'	metrics.explained_variance_score	
'max_error'	metrics.max_error	
'neg_mean_absolute_error'	metrics.mean_absolute_error	
'neg_mean_squared_error'	metrics.mean_squared_error	
'neg_root_mean_squared_error'	metrics.mean_squared_error	
'neg_mean_squared_log_error'	metrics.mean_squared_log_error	
'neg_median_absolute_error'	metrics.median_absolute_error	
'r2'	metrics.r2_score	
'neg_mean_poisson_deviance'	metrics.mean_poisson_deviance	
'neg_mean_gamma_deviance'	metrics.mean_gamma_deviance	
'neg_mean_absolute_percentage_erro	r' metrics.mean_absolute_percentage_error	





### **Delivery Time Example**

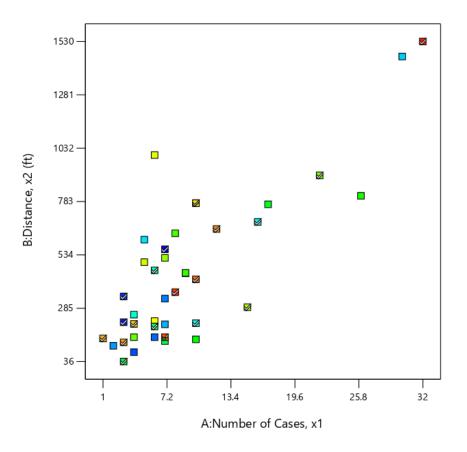
- Example data set from Introduction to Linear Analysis<sup>1</sup>
- Vending machine supplier measuring delivery time
- Data are divided into 2 sets, "estimation" and "prediction"
- Estimation set selected using DUPLEX algorithm from Snee<sup>2</sup>
- The reverse was not evaluated

[1] Montgomery, D. C., Peck, E. A., & Vining, G. G. (2012). *Introduction to linear regression analysis*. New York: Wiley. [2] Snee, R. (1977). *Validation of Regression Models: Methods and Examples*. Technometrics. 19. 415-428.



## **Delivery Time Example**

4	Run	Comments	Factor 1 A:Number of Cases, x1	Factor 2 B:Distance, x2 ft	Response 1 Delivery Time, y min
٦	1	P	7	560	16.68
	2	P	3	220	11.5
	3	P	3	340	12.03
	4	E	4	80	14.88
	5	E	6	150	13.75
	6	E	7	330	18.11
	7	E	2	110	8
	8	E	7	210	17.83
	9	Е	30	1460	79.24
	10	E	5	605	21.5
	11	P	16	688	40.33
	12	P	10	215	21
	13	E	4	255	13.5
	14	P	6	462	19.75
	15	E	9	448	24
	16	P	10	776	29
	17	P	6	200	15.35
	18	E	7	132	19
	19	P	3	36	9.5
	20	E	17	770	35.1
	21	E	10	140	17.9
	22	Е	26	810	52.32
	23	E	9	450	18.75
	24	E	8	635	19.83
	25	E	4	150	10.75
	26	P	22	905	51
	27	E	7	520	16.8
	28	P	15	290	26.16
	29	E	5	500	19.9
	30	E	6	1000	24
	31	E	6	225	18.55
	32	P	10	775	31.93
	33	P	4	212	6.95
	34	P	1	144	7
	35	P	3	126	14
	36	P	12	655	37.03
	37	P	10	420	18.62
	38	P	7	150	15.1
	39	P	8	360	24.38
	40	P	32	1530	64.75





#### **Delivery Time Example**

```
import statease as se
from se360demo import get_data

delivery_time = get_data('delivery-time.dxpx')
se_conn = se.connect()
se_conn.open_design(delivery_time)

comments = se_conn.get_comments()

estimation_set = []
prediction_set = []
for r in range(0, len(comments)):
    if comments[r] == 'P':
        prediction_set.append(r)
    else:
        estimation_set.append(r)
print(estimation_set)
```

```
[3, 4, 5, 6, 7, 8, 9, 12, 14, 17, 19, 20, 21, 22, 23, 24, 26, 28, 29, 30]
```



#### **Delivery Time Score**

Montgomery et al. used predicted R<sup>2</sup> to score the split data analysis:

$$R_{\text{Prediction}}^2 = 1 - \frac{\sum e_i^2}{SS_{\text{T}}}$$

The **scikit-learn** package has the same score available in **sklearn.metrics.r2** score:

$$R^{2}(y,\hat{y}) = 1 - \frac{\sum_{i=1}^{n} (y_{i} - \hat{y}_{i})^{2}}{\sum_{i=1}^{n} (y_{i} - \bar{y})^{2}}$$



#### **Delivery Time Example**

$$R_{\text{Prediction}}^2 = 1 - \frac{\sum e_i^2}{SS_{\text{T}}} = 1 - \frac{322.4452}{4113.5442} = 0.922$$

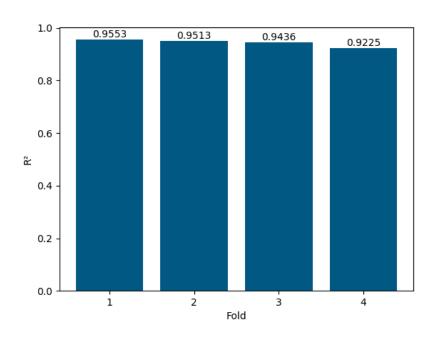


#### **Delivery Time Example k-fold (k=4)**

```
Factor 2
 from sklearn.model selection import KFold
                                                                                                                Factor 1
                                                                                                                         B:Distance, x2 Delivery Time, y
                                                                                                            A:Number of Cases, x1
 kf = KFold(n splits=4, shuffle=False)
 X = [ [a_fac.values[r], b_fac.values[r]] for r in range(0, len(a_fac.values)) ]
 for train, test in kf.split(X):
                                                                                                                                      12.03
                                                                                                                                      14.88
      print(test)
                                                                                                                                     13.75
      print(train)
                                                                                                                                     17.83
[0123456789]
                                                                                                                                     79.24
                                                                                                                                      21.5
                                                                                                                                     40.33
                                                                                                    12
                                                                                                                                      19.75
[10 11 12 13 14 15 16 17 18 19 20 21 22
23 24 25 26 27 28 29 30 31 32 33 34 35
                                                                                                                                      15.35
36 37 38 39]
                                                                                                                                      35.1
                                                                                                                                     52.32
                                                                                                                                      18.75
                                                                                                                                      19.83
                                                                                                                                      10.75
                                                                                                                                      16.8
                                                                                                                                     26.16
                                                                                                                                      19.9
                                                                                                                                     31.93
                                                                                                                                     16.95
                                                                                                                                     37.03
                                                                                                                                      18.62
                                                                                                    39
                                                                                                                                     24.38
```



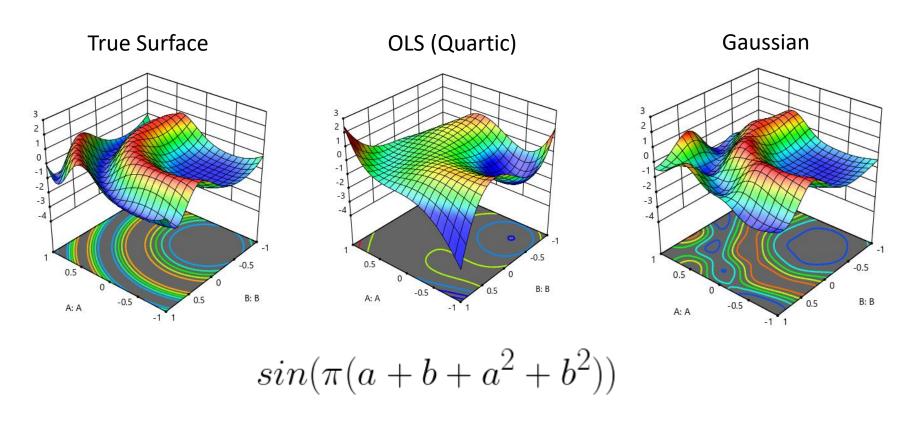
## **Delivery Time Example k-fold (k=4)**





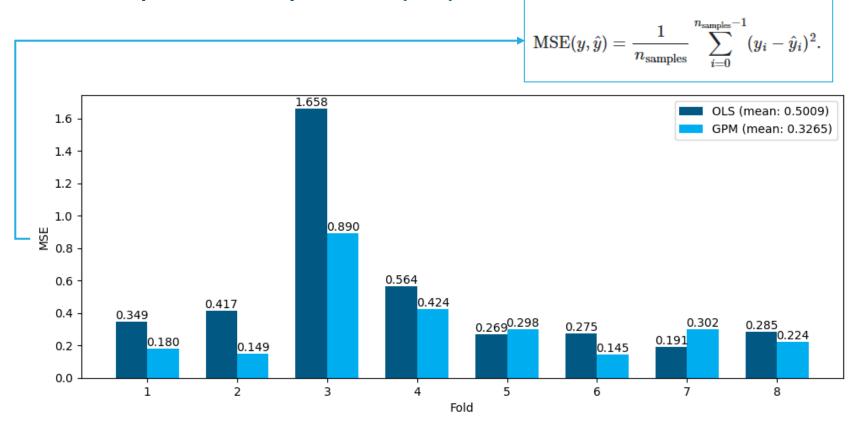


#### **Model Comparison Example k-fold (k=8)**



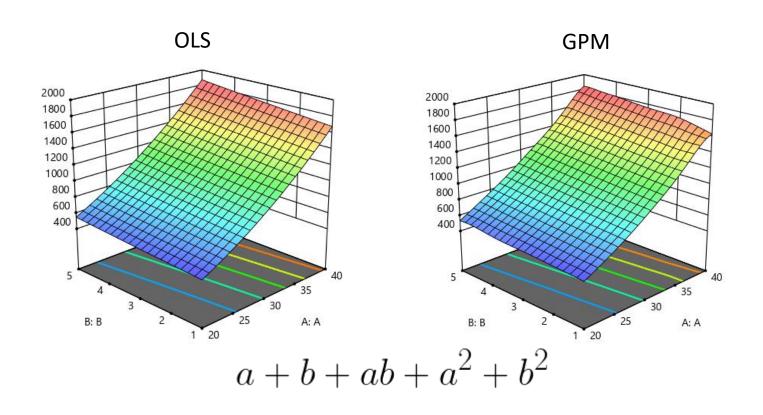


**Model Comparison Example k-fold (k=8)** 



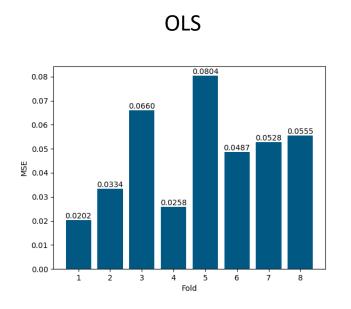


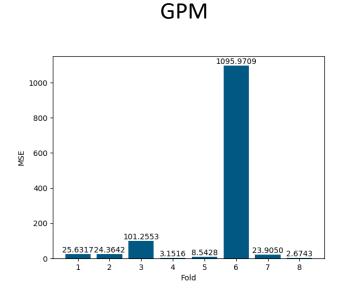
#### Model Comparison Example k-fold (k=8) pt. 2





### Model Comparison Example k-fold (k=8) pt. 2

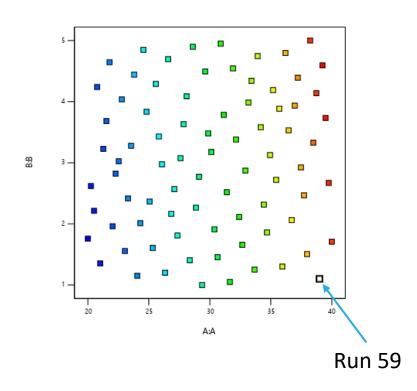


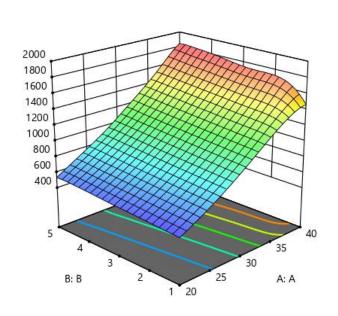


un		obs		pred
	51		1510	1510.31
	52		1042	1042.38
	53		1105	1104.7
	54		1736	1724.3
	55	4	493.6	494.369
	56	9	967.9	968.102
	57		1378	1371.21
	58	(	554.3	653.027
	59		1604	1500.24
	60		1016	1013.2



## Model Comparison Example k-fold (k=8) pt. 2





GPM w/ Fold 6 Removed

#### **Conclusion**



- Python is an extremely powerful addition to Stat-Ease 360
- Matplotlib and Plotly enable many new graphing options
- Data can easily be retrieved from an API, from the cloud or other location
- Data can be preprocessed, transformed, etc. prior to experimentation
- Access to advanced analysis and validation techniques not (yet) available in SE360
- More endpoints (e.g. access to graph data) are being added going forward



Make the most from every experiment!<sup>™</sup>

# Happy coding!

Code: <a href="https://github.com/statease/se360-python-demo">https://github.com/statease/se360-python-demo</a>

Python Package: <a href="https://pypi.org/project/se360demo/">https://pypi.org/project/se360demo/</a>

pip install se360demo