

# Jupyter Notebook

December 8, 2021

```
[161]: import numpy as np
import matplotlib.pyplot as plt
from scipy.stats import norm
```

```
[162]: def gaussian_pdf(x, mu=0, sigma=1):
        u = (x - mu) / abs(sigma)
        y = (1 / (np.sqrt(2 * np.pi) * abs(sigma)))
        return y * np.exp(-0.5 * u**2)
```

```
[163]: def uniform_pdf(x):
        return 1 * ((x >= 0) & (x <= 1))
```

```
[164]: def kernel_smoothed_density(x_values, samples, width=0.3,
    ↪kernel_function=gaussian_pdf):
        # Generate an array of kernel values centred on the samples
        kernel_values = [kernel_function(x_value, samples, width) for x_value in
    ↪x_values]
        return np.average(kernel_values, axis=1)
```

```
[165]: # General global variables
color1 = 'steelblue'
color2 = 'firebrick'
color3 = 'seagreen'
color4 = 'darkorange'
```

## 0.0.1 Section 1: Uniform and normal random variables

```
[166]: X_gaussian = np.random.randn(10000)
X_uniform = np.random.rand(10000)
```

### Histograms of random samples compared with true pdf

```
[167]: fig, ax1 = plt.subplots()

ax1.hist(X_gaussian[:1000], bins=30, color=color1, label='Histogram of 1000
    ↪samples (30 bins)')
ax1.set_xlabel('x')
```

```

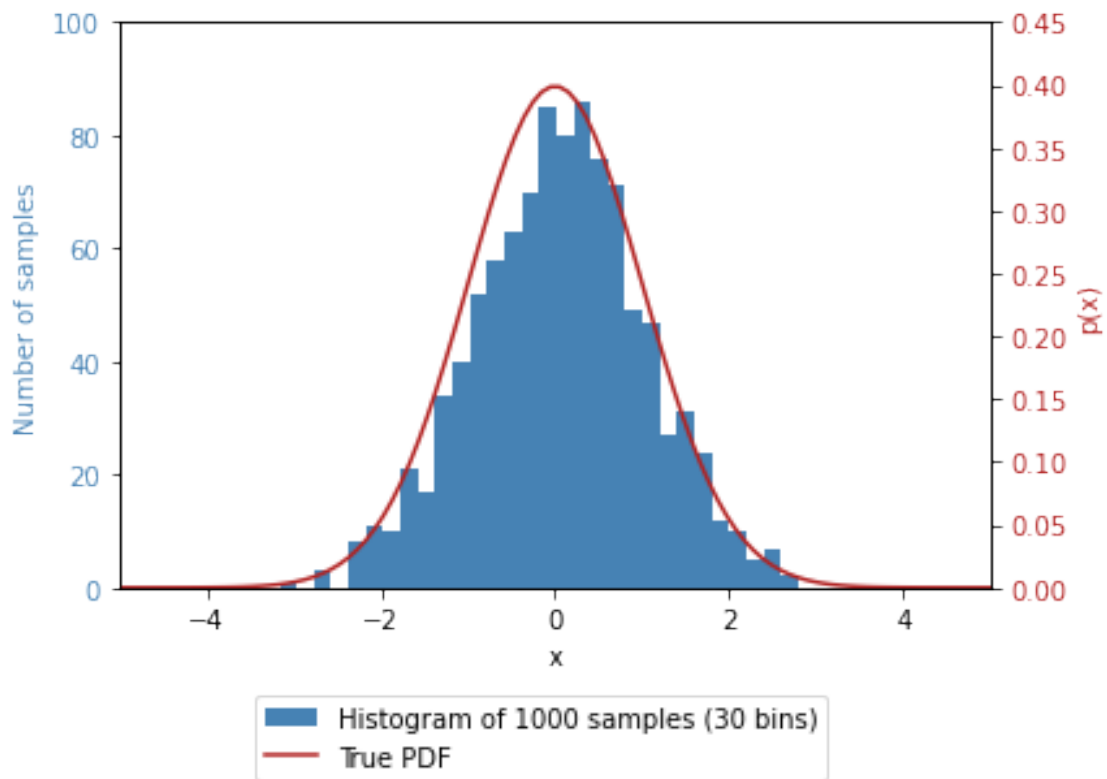
ax1.set_ylabel('Number of samples', color=color1)
ax1.tick_params(axis='y', labelcolor=color1)
ax1.set_ylim(0, 100)

ax2 = ax1.twinx()
x = np.linspace(-5, 5, 100)
ax2.plot(x, gaussian_pdf(x), color=color2, label='True PDF')
ax2.set_ylabel('p(x)', color=color2)
ax2.tick_params(axis='y', labelcolor=color2)
ax2.set_ylim(0, 0.45)
ax2.set_xlim(-5, 5)

fig.legend(loc='upper center', bbox_to_anchor=(0.5, 0))

plt.savefig('figures/gaussian_histogram_and_pdf.png', bbox_inches='tight')

```



```

[168]: fig, ax1 = plt.subplots()

x = np.linspace(-0.2, 1.2, 100)

```

```

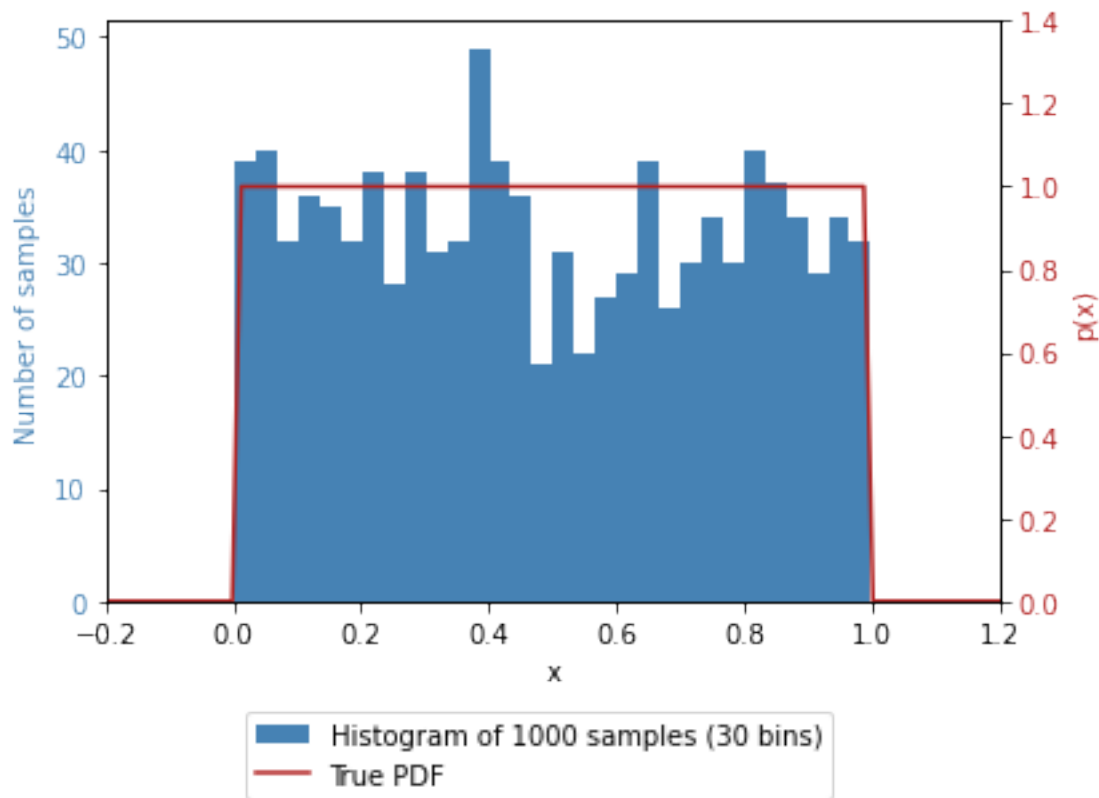
ax1.hist(X_uniform[:1000], bins=30, color=color1, label='Histogram of 1000_
↪samples (30 bins)')
ax1.set_xlabel('x')
ax1.set_ylabel('Number of samples', color=color1)
ax1.tick_params(axis='y', labelcolor=color1)

ax2 = ax1.twinx()
ax2.plot(x, uniform_pdf(x), color=color2, label='True PDF')
ax2.set_ylabel('p(x)', color=color2)
ax2.tick_params(axis='y', labelcolor=color2)
ax2.set_ylim(0, 1.4)
ax2.set_xlim(-0.2, 1.2)

fig.legend(loc='upper center', bbox_to_anchor=(0.5, 0))

plt.savefig('figures/uniform_histogram_and_pdf.png', bbox_inches='tight')

```



## Kernel smoothing

```
[169]: fig, ax1 = plt.subplots()
```

```

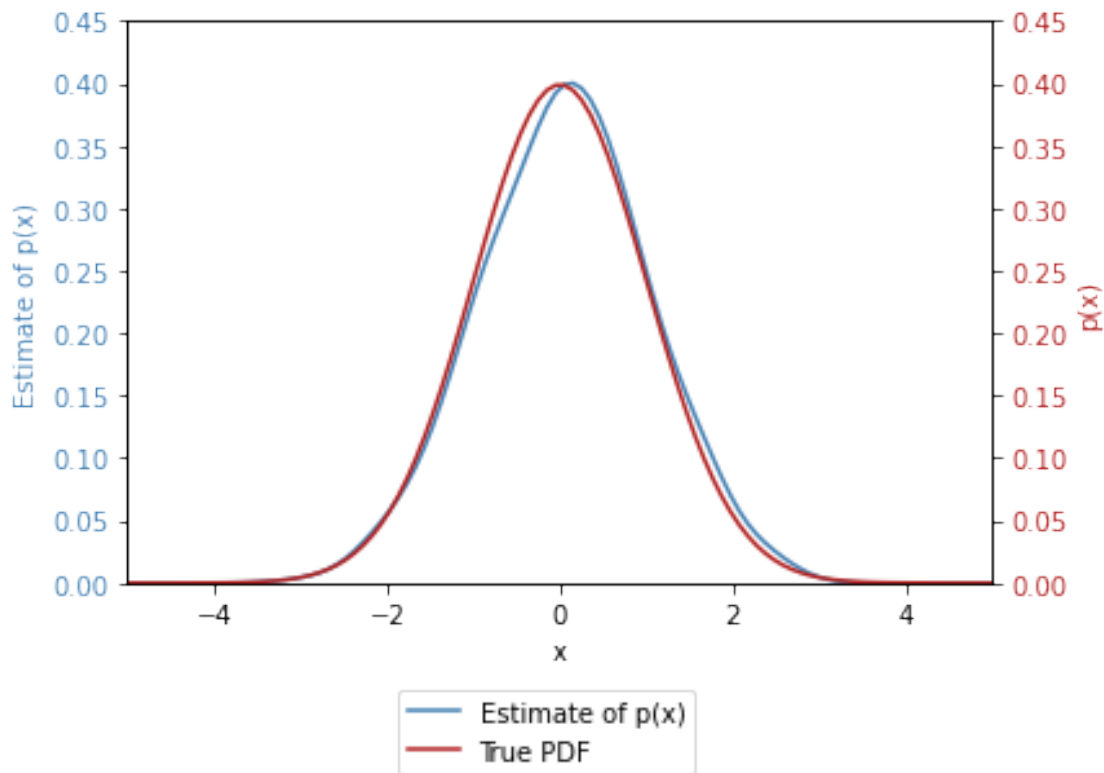
x = np.linspace(-5, 5, 100)

ax1.plot(x, kernel_smoothed_density(x, X_gaussian[:1000]), color=color1,
        label='Estimate of p(x)')
ax1.set_xlabel('x')
ax1.set_ylabel('Estimate of p(x)', color=color1)
ax1.tick_params(axis='y', labelcolor=color1)
ax1.set_ylim(0, 0.45)

ax2 = ax1.twinx()
ax2.plot(x, gaussian_pdf(x), color=color2, label='True PDF')
ax2.set_ylabel('p(x)', color=color2)
ax2.tick_params(axis='y', labelcolor=color2)
ax2.set_ylim(0, 0.45)
ax2.set_xlim(-5, 5)

fig.legend(loc='upper center', bbox_to_anchor=(0.5, 0))
plt.savefig('figures/gaussian_kernel_smoothed.png', bbox_inches='tight')

```



```

[170]: fig, ax1 = plt.subplots()

x = np.linspace(-0.3, 1.3, 100)

```

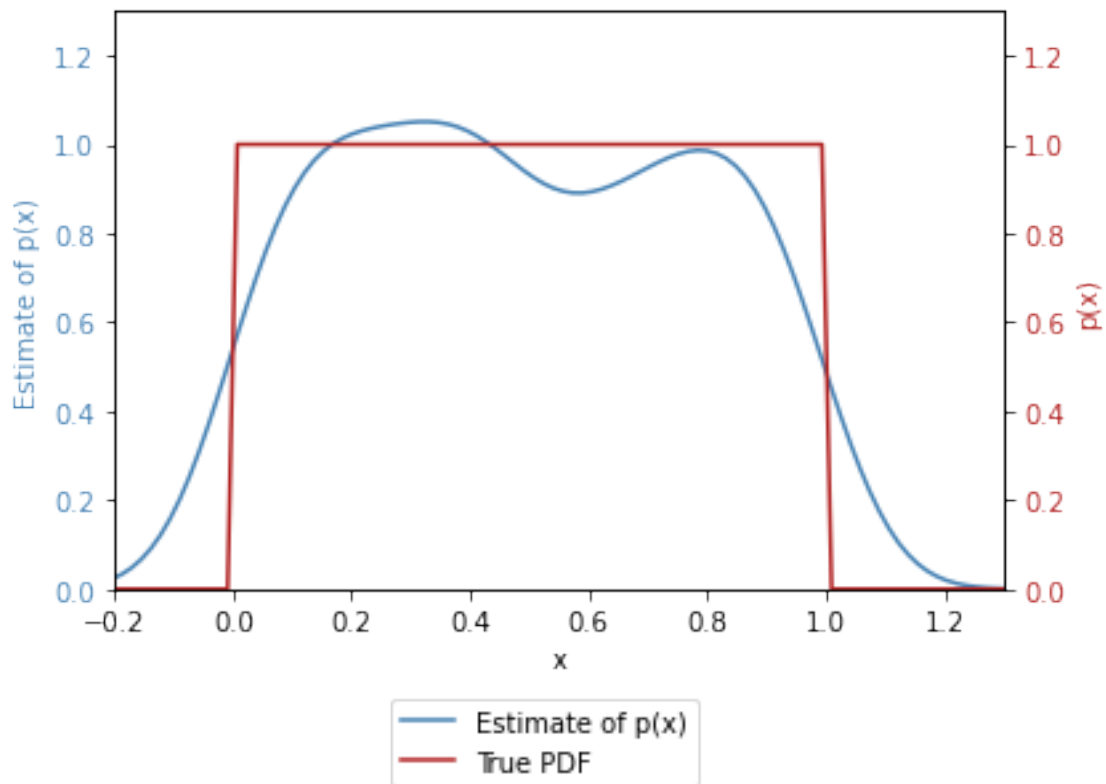
```

ax1.plot(x, kernel_smoothed_density(x, X_uniform[:1000], width=0.1),
        color=color1, label='Estimate of p(x)')
ax1.set_xlabel('x')
ax1.set_ylabel('Estimate of p(x)', color=color1)
ax1.tick_params(axis='y', labelcolor=color1)
ax1.set_ylim(0, 1.3)

ax2 = ax1.twinx()
ax2.plot(x, uniform_pdf(x), color=color2, label='True PDF')
ax2.set_ylabel('p(x)', color=color2)
ax2.tick_params(axis='y', labelcolor=color2)
ax2.set_ylim(0, 1.3)
ax2.set_xlim(-0.2, 1.3)

fig.legend(loc='upper center', bbox_to_anchor=(0.5, 0))
plt.savefig('figures/uniform_kernel_smoothed.png', bbox_inches='tight')

```



Multinomial theory: Uniform distribution

```
[171]: def plot_uniform_histogram_mean_sd(N, nbins=30):
    plt.figure()

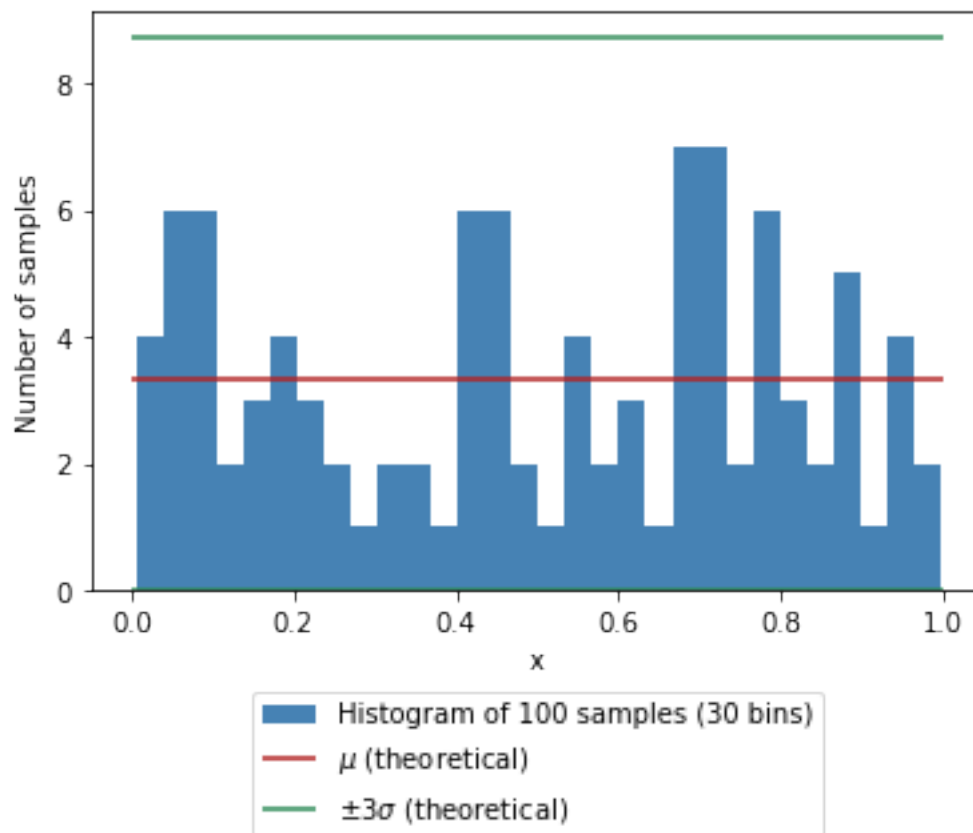
    plt.hist(X_uniform[:N], bins=nbins, color='blue', label=f'Histogram of {N} samples ({nbins} bins)')

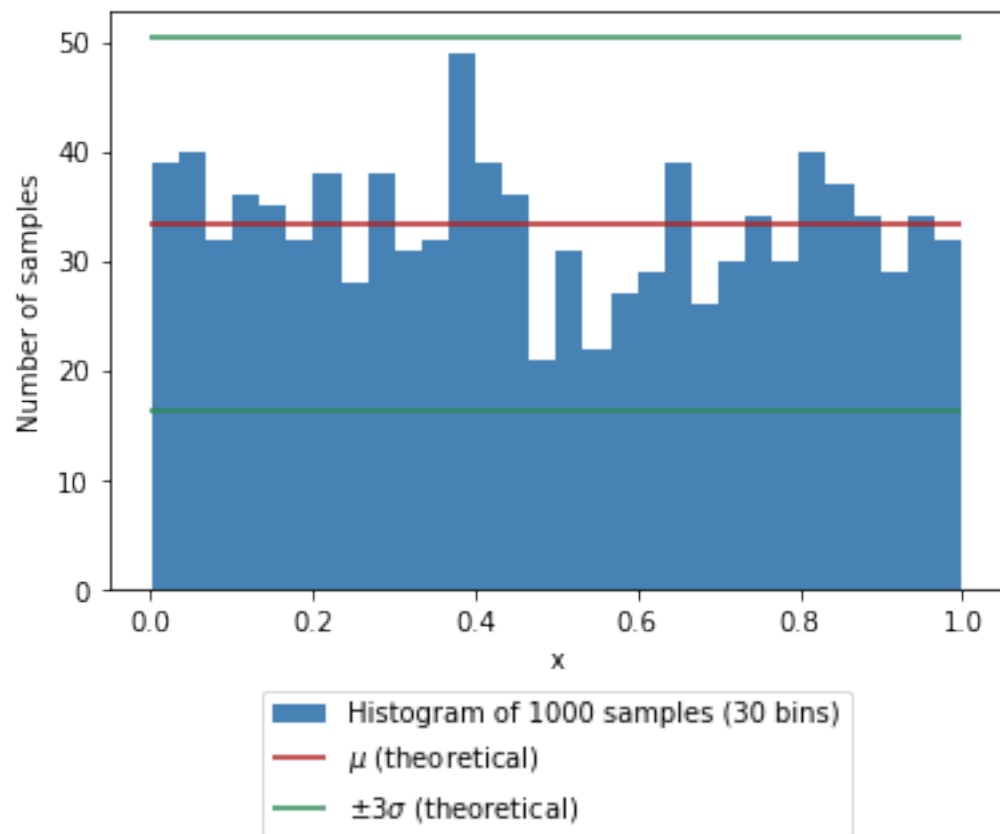
    bin_width = 1 / nbins
    mean = N * bin_width
    sd = np.sqrt(N * bin_width * (1 - bin_width))
    plt.hlines(y=mean, xmin=0, xmax=1, color='red', label=r'$\mu$ (theoretical)')

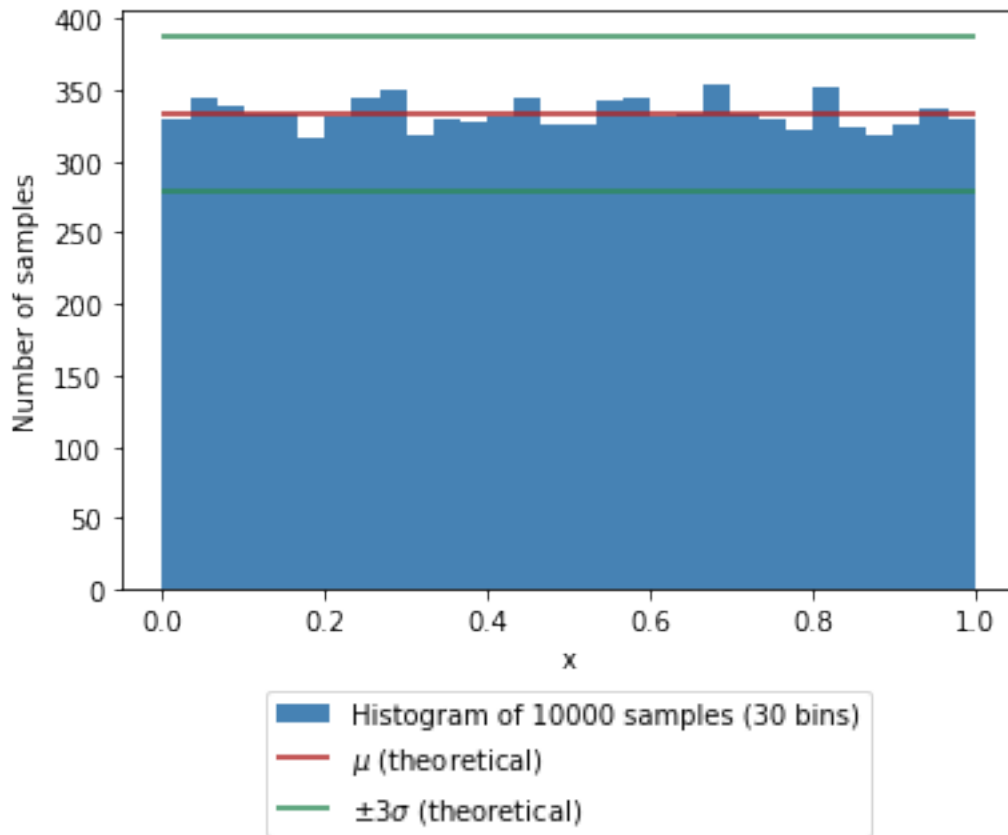
    plt.hlines(y=[mean + 3 * sd, max(0, mean - 3 * sd)], xmin=0, xmax=1, color='green', label=r'$\pm 3 \sigma$ (theoretical)')

    plt.xlabel('x')
    plt.ylabel('Number of samples')
    plt.legend(loc='upper center', bbox_to_anchor=(0.5, -0.15))
    plt.savefig(f'figures/uniform_histogram_{N}.png', bbox_inches='tight')

[172]: plot_uniform_histogram_mean_sd(100)
       plot_uniform_histogram_mean_sd(1000)
       plot_uniform_histogram_mean_sd(10000)
```







### Multinomial theory: Gaussian distribution

```
[173]: def plot_gaussian_histogram_mean_sd(N, nbins=30):
    plt.figure()

    bin_counts, bin_edges, patches = plt.hist(X_gaussian[:N], bins=nbins,
                                                color=color1, label=f'Histogram of {N} samples ({nbins} bins)')

    bin_centres = (bin_edges[:-1] + bin_edges[1:]) / 2
    bin_probabilities = norm.cdf(bin_edges[1:]) - norm.cdf(bin_edges[:-1])

    bin_means = N * bin_probabilities
    bin_sds = np.sqrt(N * bin_probabilities * (1 - bin_probabilities))
    upper_errorbar = 3 * bin_sds
    lower_errorbar = upper_errorbar
    lower_errorbar = np.minimum(3*bin_sds, bin_means)
    plt.errorbar(x=bin_centres, y=bin_means,
                 yerr=[lower_errorbar, upper_errorbar],
                 color=color2, fmt='o', capsize=2,
```



```

label=r'$\mu \pm 3\sigma$ (theoretical)')

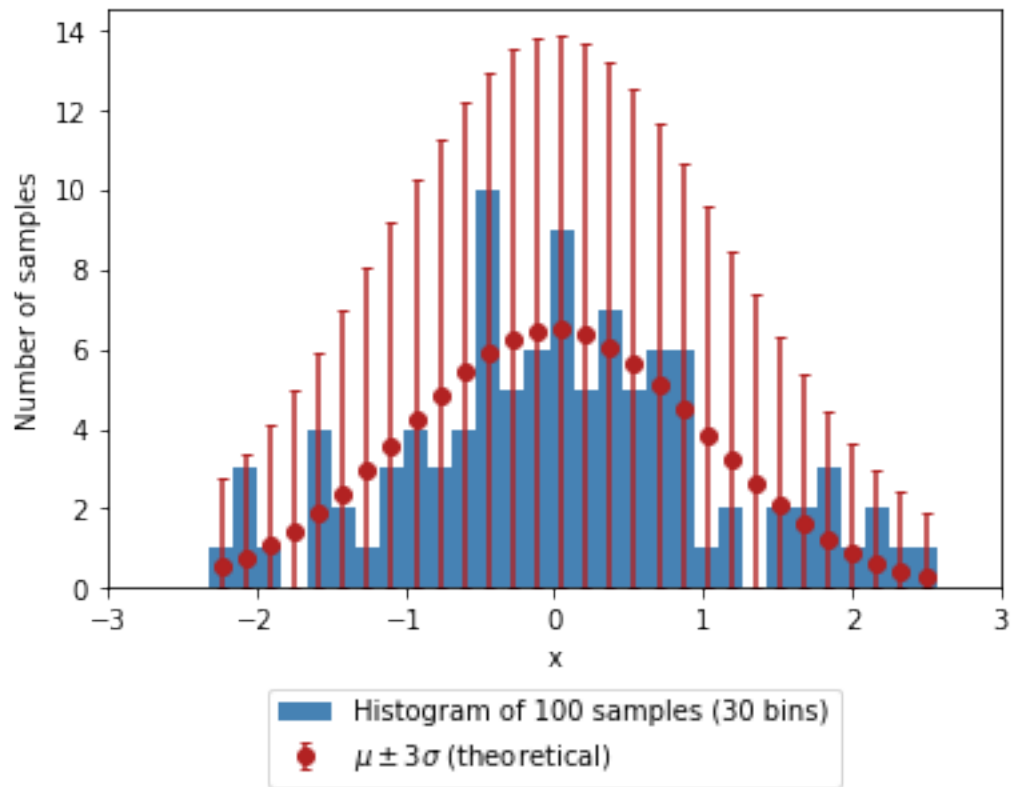
plt.xlim(-3, 3)
plt.xlabel('x')
plt.ylabel('Number of samples')
plt.legend(loc='upper center', bbox_to_anchor=(0.5, -0.15))
plt.savefig(f'figures/gaussian_histogram_{N}.png', bbox_inches='tight')

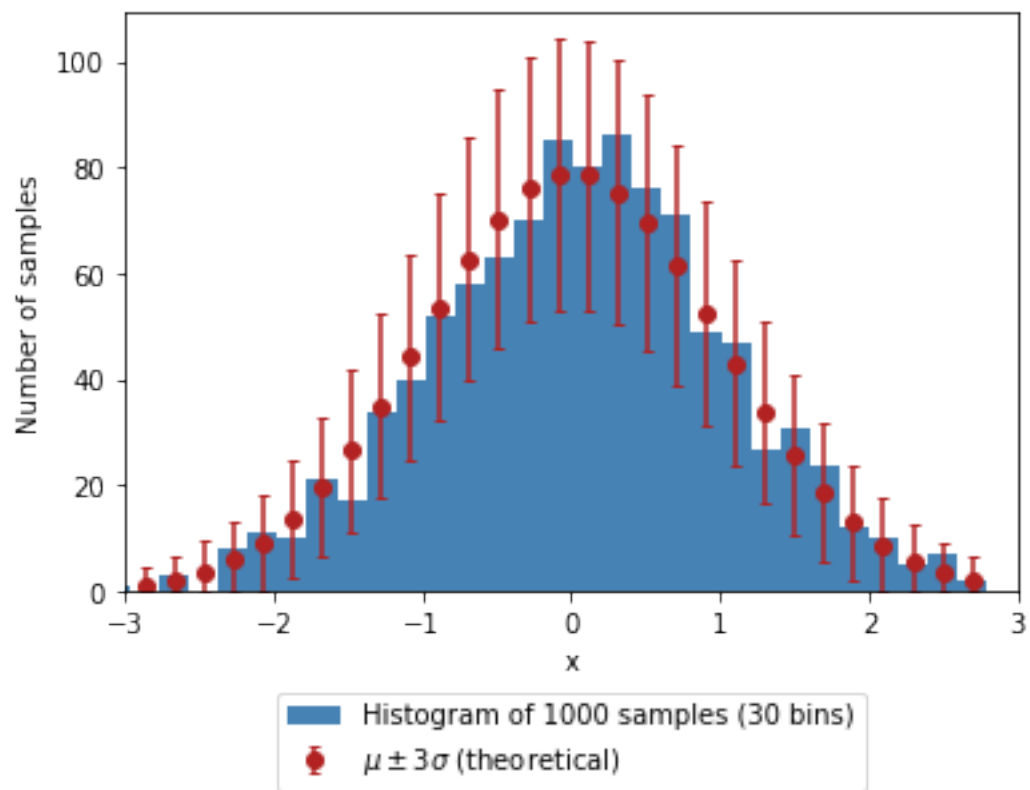
```

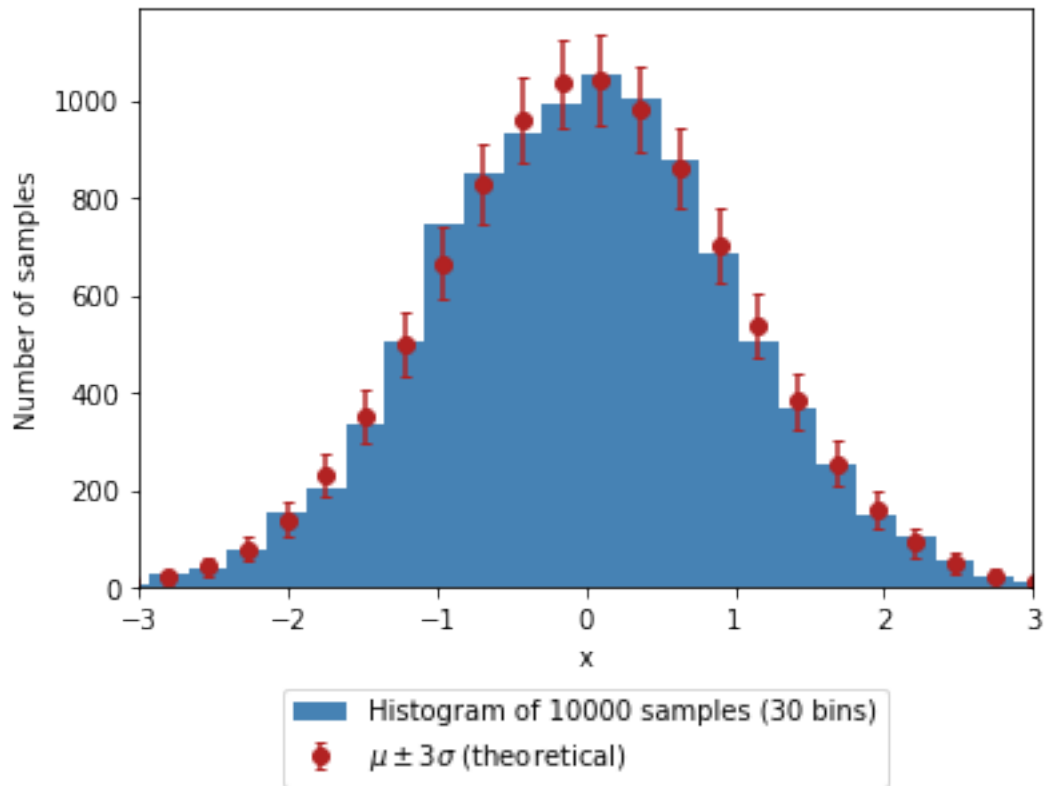
```

[174]: plot_gaussian_histogram_mean_sd(100)
       plot_gaussian_histogram_mean_sd(1000)
       plot_gaussian_histogram_mean_sd(10000)

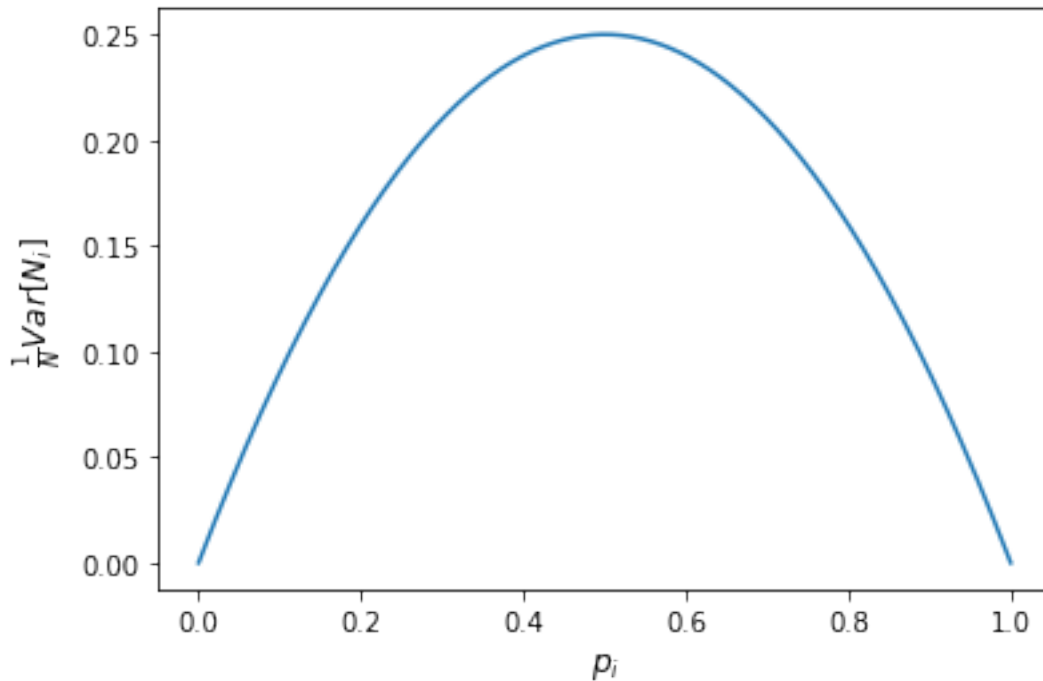
```







```
[175]: plt.figure()
x = np.linspace(0, 1, 1000)
plt.plot(x, x*(1 - x))
plt.xlabel(r'$p_i$', fontsize=12)
plt.ylabel(r'$\frac{1}{N}\text{Var}[N_i]$', fontsize=12)
plt.savefig(f'figures/histogram_variance.png', bbox_inches='tight')
```



## 0.0.2 Section 2: Functions of Random Variables

$$f(x) = ax + b$$

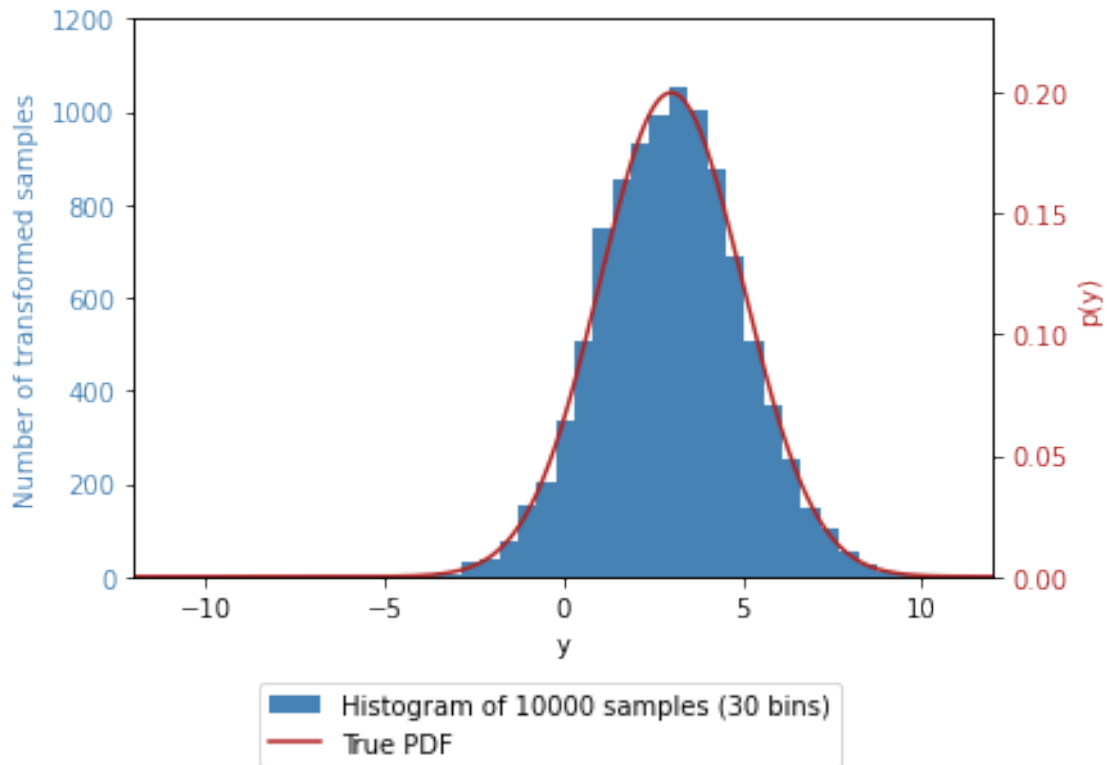
```
[176]: fig, ax1 = plt.subplots()

Y = 2 * X_gaussian[:10000] + 3
ax1.hist(Y, bins=30, color=color1, label='Histogram of 10000 samples (30 bins)')
ax1.set_xlabel('y')
ax1.set_ylabel('Number of transformed samples', color=color1)
ax1.tick_params(axis='y', labelcolor=color1)
ax1.set_ylim(0, 1200)

ax2 = ax1.twinx()
x = np.linspace(-12, 12, 1000)
ax2.plot(x, gaussian_pdf(x, mu=3, sigma=2), color=color2, label='True PDF')
ax2.set_ylabel('p(y)', color=color2)
ax2.tick_params(axis='y', labelcolor=color2)
ax2.set_ylim(0, 0.23)
ax2.set_xlim(-12, 12)

fig.legend(loc='upper center', bbox_to_anchor=(0.5, 0))

plt.savefig('figures/linear_function_of_gaussian.png', bbox_inches='tight')
```



### 0.0.3 $f(x) = x^2$

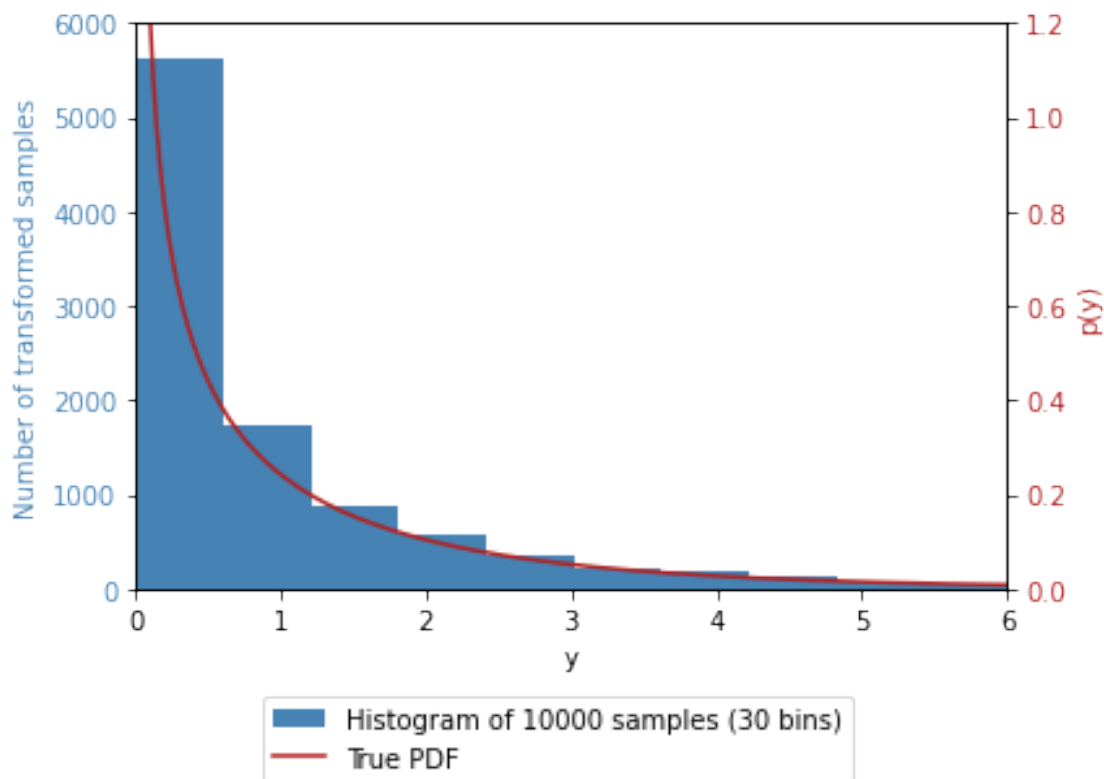
```
[177]: fig, ax1 = plt.subplots()

Y = X_gaussian[:10000] ** 2
ax1.hist(Y, bins=30, color=color1, label='Histogram of 10000 samples (30 bins)')
ax1.set_xlabel('y')
ax1.set_ylabel('Number of transformed samples', color=color1)
ax1.tick_params(axis='y', labelcolor=color1)
ax1.set_ylim(0, 6000)

ax2 = ax1.twinx()
x = np.linspace(0.01, 12, 1000)
pdf = np.exp(-0.5*x) / np.sqrt(2*np.pi*x)
ax2.plot(x, pdf, color=color2, label='True PDF')
ax2.set_ylabel('p(y)', color=color2)
ax2.tick_params(axis='y', labelcolor=color2)
ax2.set_ylim(0, 1.2)
ax2.set_xlim(0, 6)

fig.legend(loc='upper center', bbox_to_anchor=(0.5, 0))
```

```
plt.savefig('figures/quadratic_function_of_gaussian.png', bbox_inches='tight')
```



#### 0.0.4 $f(x) = \sin(x)$

```
[178]: fig, ax1 = plt.subplots()

Y = np.sin(X_uniform[:10000]*2*np.pi)
ax1.hist(Y, bins=30, color=color1, label='Histogram of 10000 samples (30 bins)')
ax1.set_xlabel('y')
ax1.set_ylabel('Number of transformed samples', color=color1)
ax1.tick_params(axis='y', labelcolor=color1)
ax1.set_ylim(0, 1300)

ax2 = ax1.twinx()
y = np.linspace(-0.99, 0.99, 1000)
pdf = 1 / (np.pi * np.sqrt(1 - y**2))
ax2.plot(y, pdf, color=color2, label='True PDF')
ax2.set_ylabel('p(y)', color=color2)
ax2.tick_params(axis='y', labelcolor=color2)
```

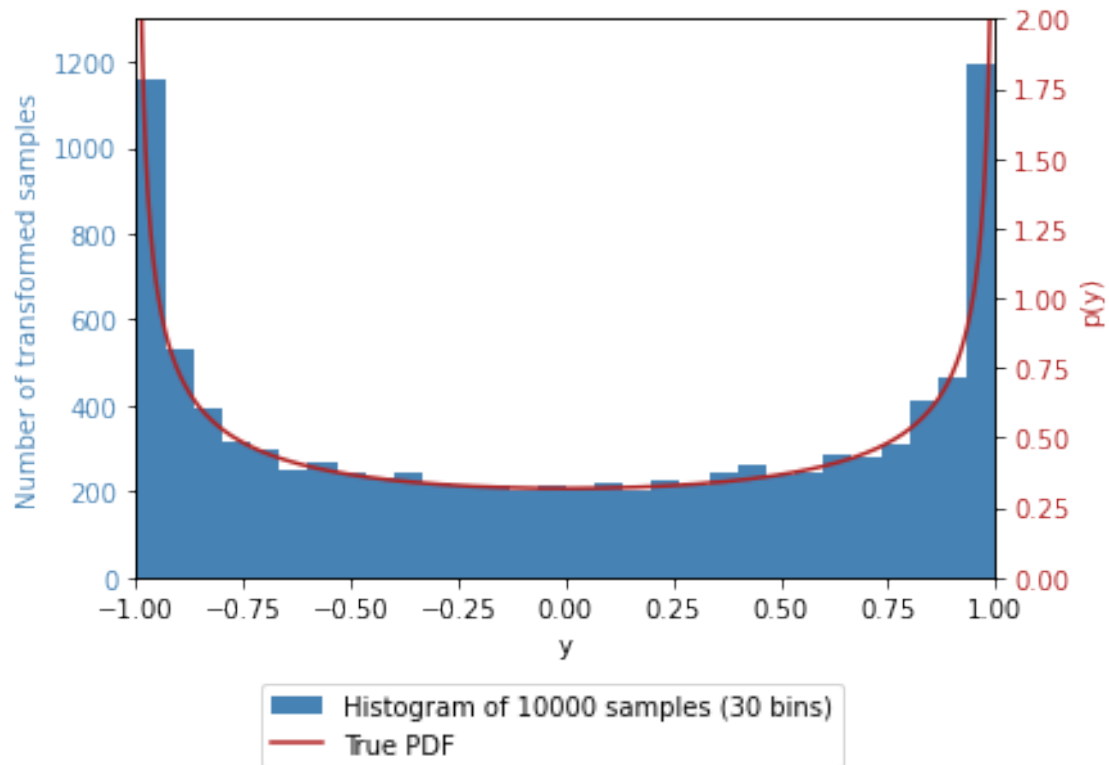
```

ax2.set_ylim(0, 2)
ax2.set_xlim(-1, 1)

fig.legend(loc='upper center', bbox_to_anchor=(0.5, 0))

plt.savefig('figures/sinusoidal_function_of_uniform.png', bbox_inches='tight')

```



0.0.5  $f(x) = \text{limited}(\sin(x))$

```

[179]: fig, ax1 = plt.subplots()

Y = np.clip(np.sin(X_uniform[:10000]*2*np.pi), -0.7, 0.7)
ax1.hist(Y, bins=30, color=color1, label='Histogram of 10000 samples (30 bins)')
ax1.set_xlabel('y')
ax1.set_ylabel('Number of transformed samples', color=color1)
ax1.tick_params(axis='y', labelcolor=color1)
ax1.set_ylim(0, 3000)

ax2 = ax1.twinx()
y = np.linspace(-1, 1, 1000)

```

```

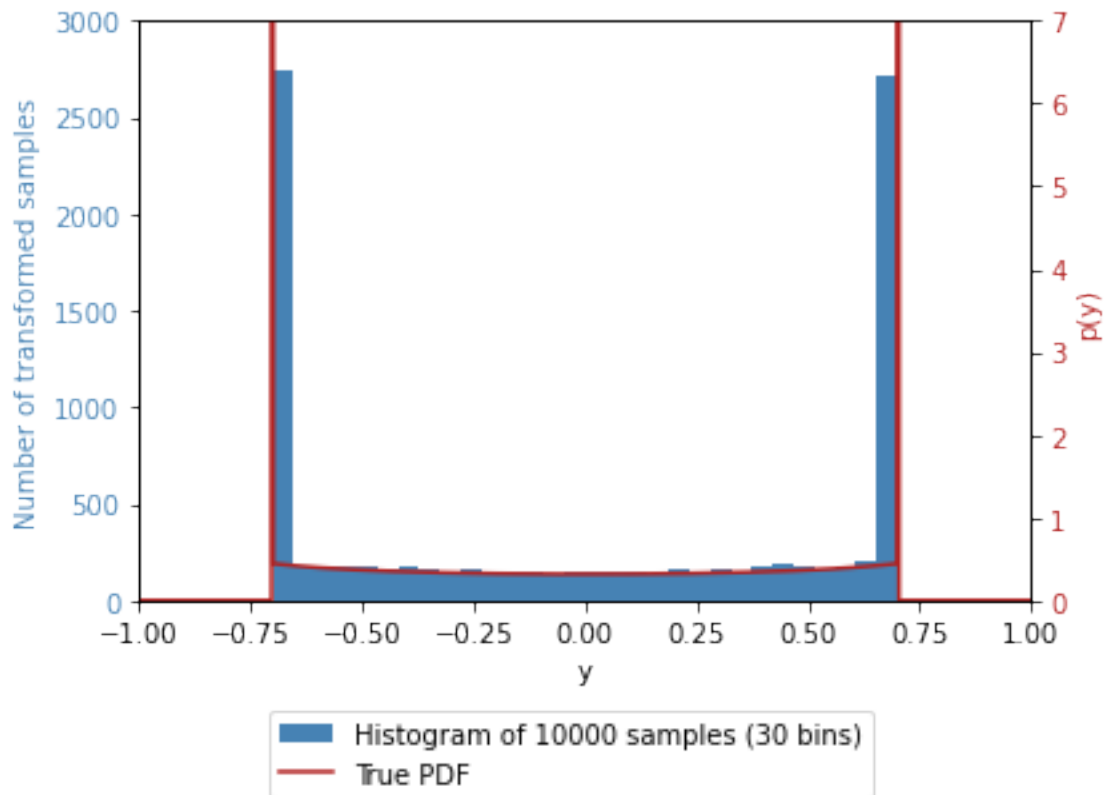
def pdf(y):
    return 1 / (np.pi * np.sqrt(1 - y**2))

ax2.plot(y,
         np.piecewise(y,
                      [np.abs(y) > 0.7,
                       np.abs(np.abs(y) - 0.7) < 0.002,
                       np.abs(y) < 0.7],
                      [0,
                       9e99,
                       pdf]),
         color=color2, label='True PDF')
ax2.set_ylabel('p(y)', color=color2)
ax2.tick_params(axis='y', labelcolor=color2)
ax2.set_ylim(0, 7)
ax2.set_xlim(-1, 1)

fig.legend(loc='upper center', bbox_to_anchor=(0.5, 0))

plt.savefig('figures/limited_sinusoidal_function_of_uniform.png',
           bbox_inches='tight')

```





### 0.0.6 Section 3: iCDF method

```
[180]: fig, ax1 = plt.subplots()

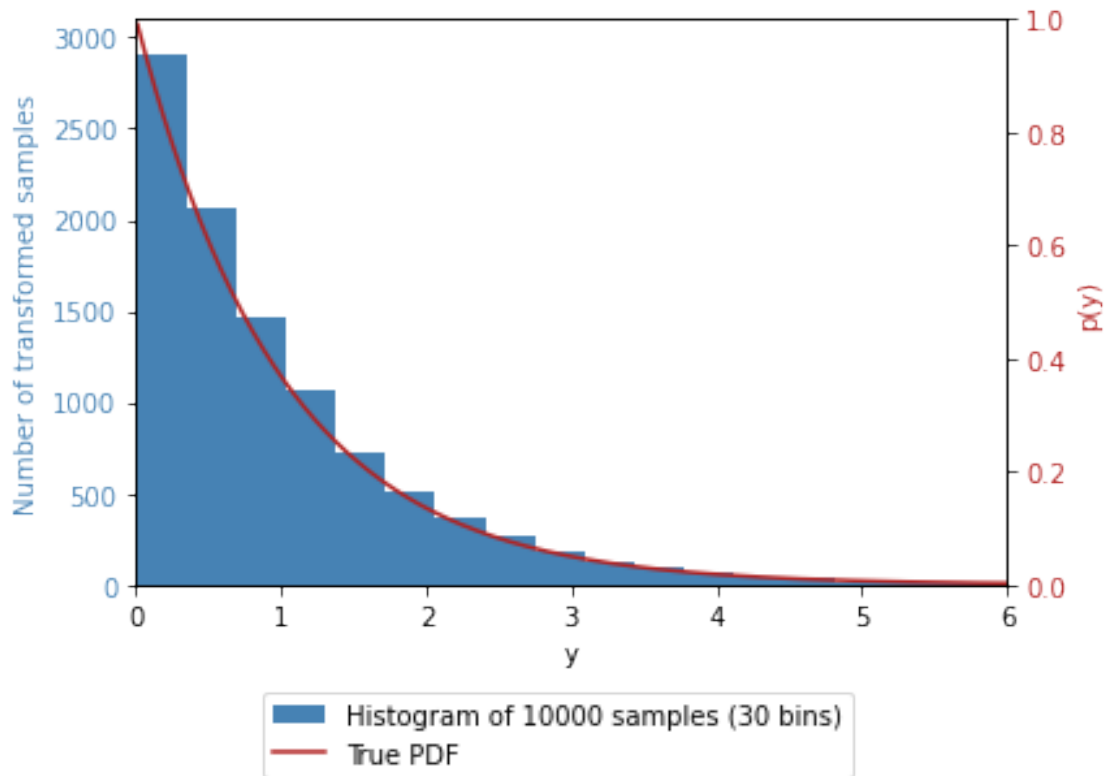
Y = -np.log(1 - X_uniform)

ax1.hist(Y, bins=30, color=color1, label=f'Histogram of {len(Y)} samples (30_
↳bins)')
ax1.set_xlabel('y')
ax1.set_ylabel('Number of transformed samples', color=color1)
ax1.tick_params(axis='y', labelcolor=color1)
ax1.set_ylim(0, 3100)

ax2 = ax1.twinx()
x = np.linspace(0.01, 12, 1000)
pdf = np.exp(-x)
ax2.plot(x, pdf, color=color2, label='True PDF')
ax2.set_ylabel('p(y)', color=color2)
ax2.tick_params(axis='y', labelcolor=color2)
ax2.set_ylim(0, 1)
ax2.set_xlim(0, 6)

fig.legend(loc='upper center', bbox_to_anchor=(0.5, 0))

plt.savefig('figures/icdf_exponential.png', bbox_inches='tight')
```



```
[181]: def estimate_mean(N):
        return np.mean(Y[:N])

def estimate_variance(N):
    return np.mean(Y[:N] * Y[:N]) - estimate_mean(N)**2

print(f"Mean: {estimate_mean(10000)}")
print(f"Variance: {estimate_variance(10000)}")

x = np.linspace(1, 700, 700)

plt.figure()
plt.plot(x, [(estimate_mean(int(n)) - 1)**2 for n in x], color=color1)
# plt.plot(x, 1/x)
plt.xlabel("Number of samples")
plt.ylabel(r'$\left(\hat{\mu} - \mu\right)^2$')
plt.savefig("figures/monte_carlo_mean.png")

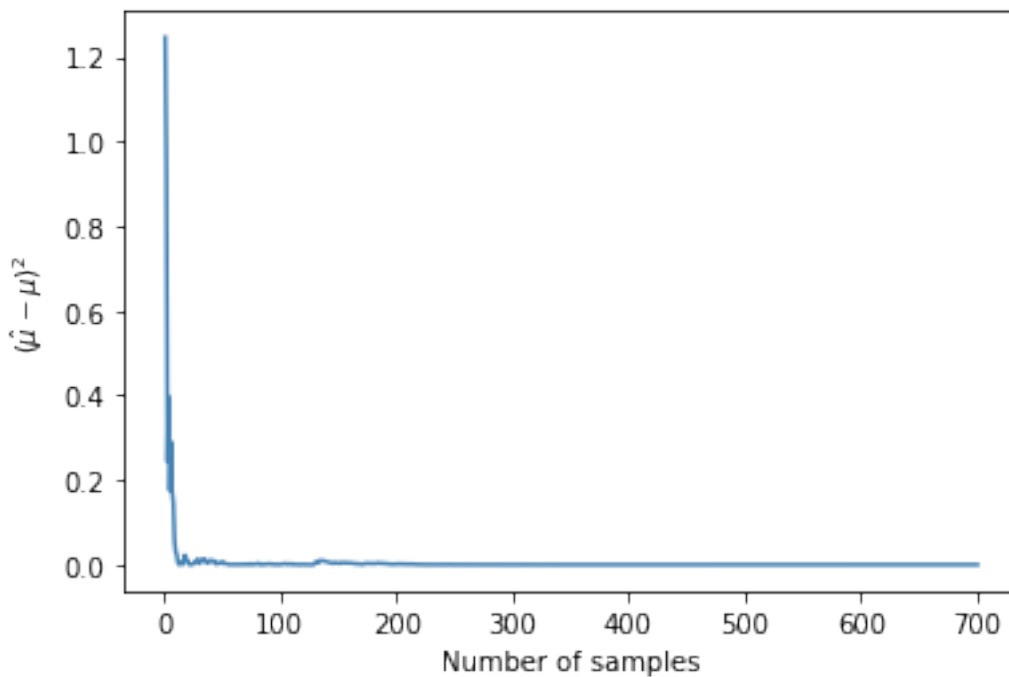
plt.figure()
plt.plot(x, [(estimate_variance(int(n)) - 1)**2 for n in x], color=color1)
plt.xlabel("Number of samples")
plt.ylabel(r'$\left(\hat{\sigma}^2 - \sigma^2\right)^2$')
```

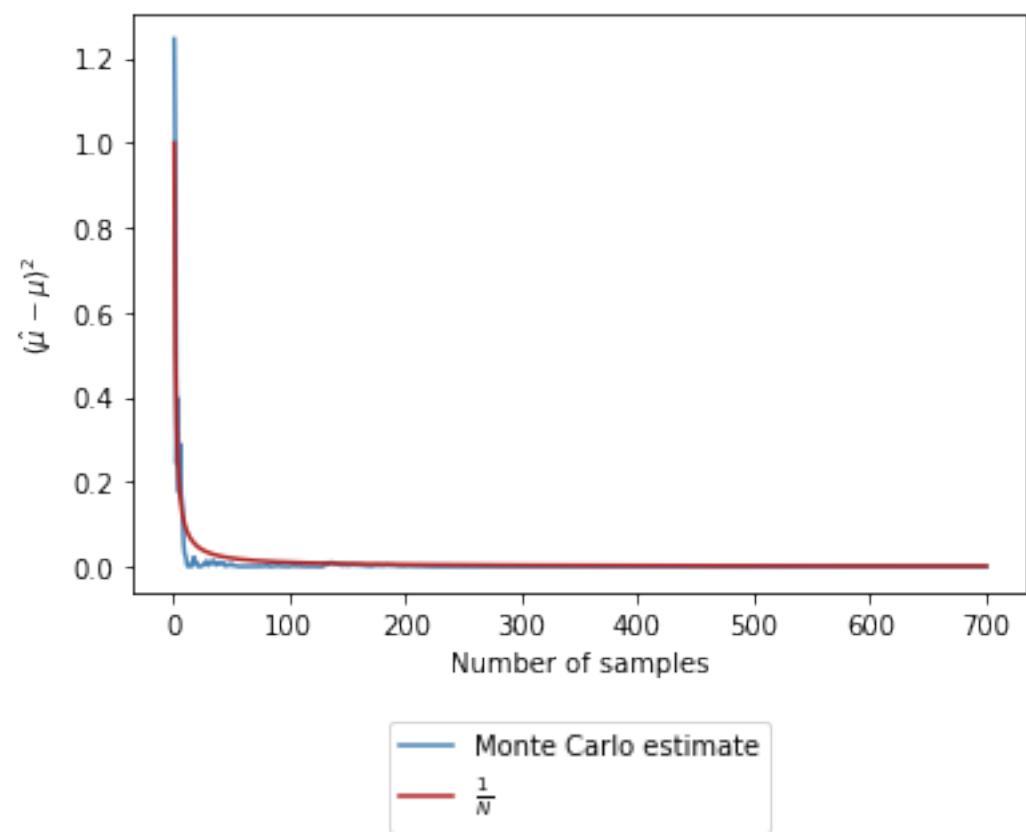
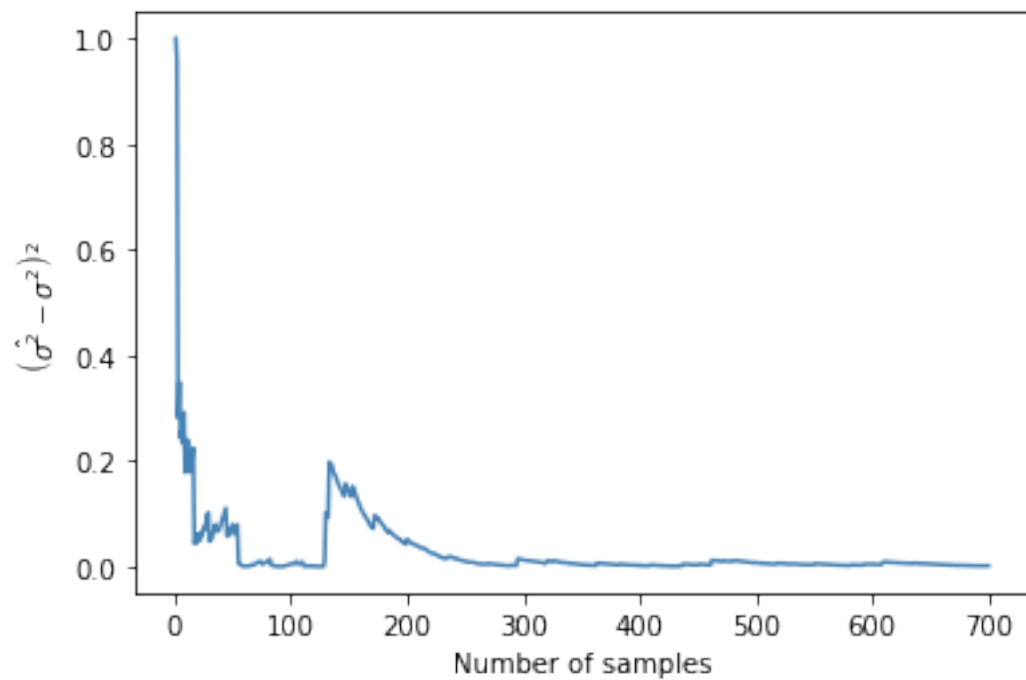
```
plt.savefig("figures/monte_carlo_variance.png")

plt.figure()
plt.plot(x, [(estimate_mean(int(n)) - 1)**2 for n in x], color='red',
        label='Monte Carlo estimate')
plt.plot(x, 1/x, color='blue', label=r'$\frac{1}{N}$')
plt.xlabel("Number of samples")
plt.ylabel(r'$(\hat{\mu} - \mu)^2$')
plt.legend(loc='upper center', bbox_to_anchor=(0.5, -0.2))
plt.savefig("figures/monte_carlo_mean_best_fit.png")
```

Mean: 0.9944135469954328

Variance: 0.9748765893086265

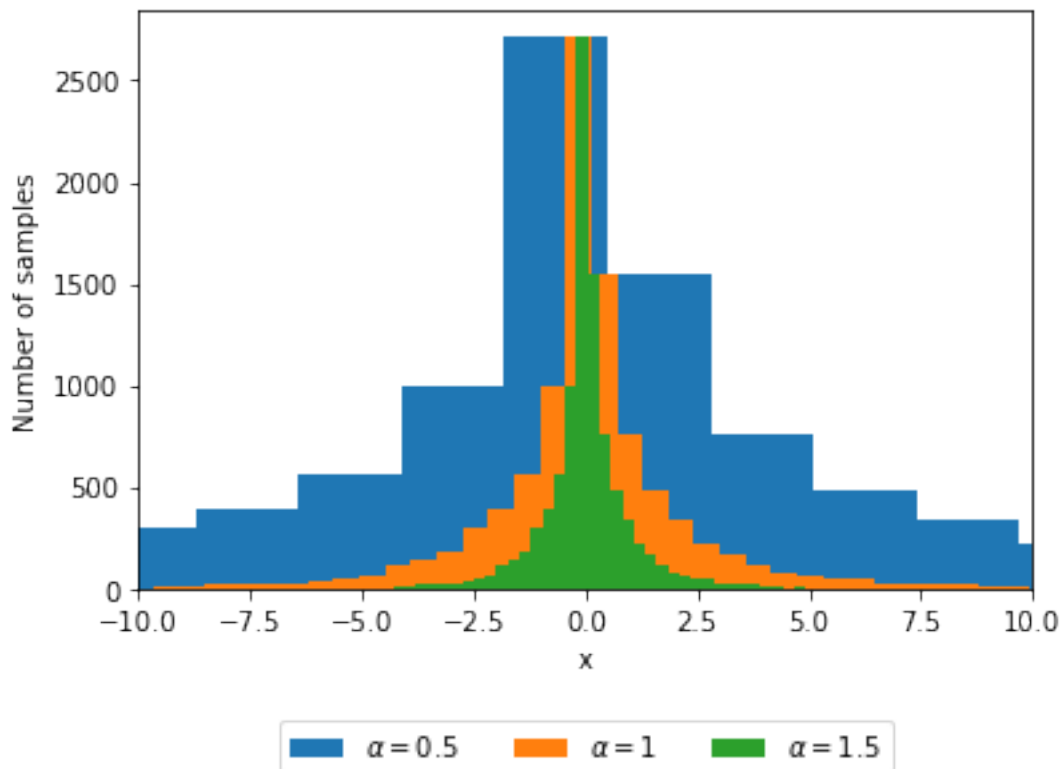




## 0.0.7 Section 4: Scaled mixture of Gaussians

### Exponential sampling

```
[182]: def exponential_sampled_gaussian(N, alpha=1.5):  
        exponential_samples = (-2 / (alpha ** 2)) * np.log(1 - X_uniform[:N])  
        return X_gaussian[:N] * exponential_samples  
  
[183]: plt.figure()  
        N = 100000  
        for alpha in [0.5, 1, 1.5]:  
            plt.hist(exponential_sampled_gaussian(N, alpha), bins=100, label=r'$\alpha_{\text{}}$'  
                    ↳= '{}$'.format(alpha))  
  
        plt.xlabel('x')  
        plt.ylabel('Number of samples')  
        plt.xlim(-10, 10)  
        plt.legend(loc='upper center', bbox_to_anchor=(0.5, -0.2), ncol=3)  
        plt.savefig(f'figures/exponential_sampled_gaussian.png', bbox_inches='tight')
```

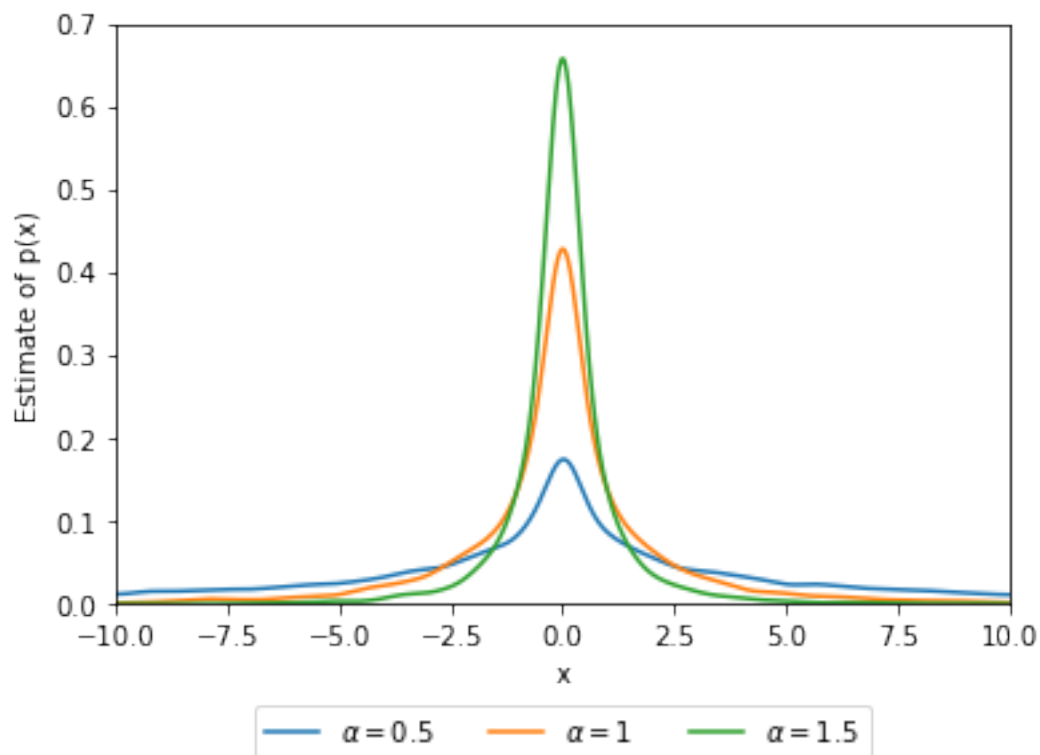


```
[184]: plt.figure()

N = 100000
x = np.linspace(-10, 10, 1000)

for alpha in [0.5, 1, 1.5]:
    plt.plot(x, kernel_smoothed_density(x, exponential_sampled_gaussian(N,
    ↪alpha)), label=r'$\alpha = {}'.format(alpha))

plt.xlabel('x')
plt.ylabel('Estimate of p(x)')
plt.xlim(-10, 10)
plt.ylim(0, 0.7)
plt.legend(loc='upper center', bbox_to_anchor=(0.5, -0.15), ncol=3)
plt.savefig(f'figures/exponential_sampled_gaussian_kernel_smoothed.png',
    ↪bbox_inches='tight')
```



```
[185]: plt.figure()

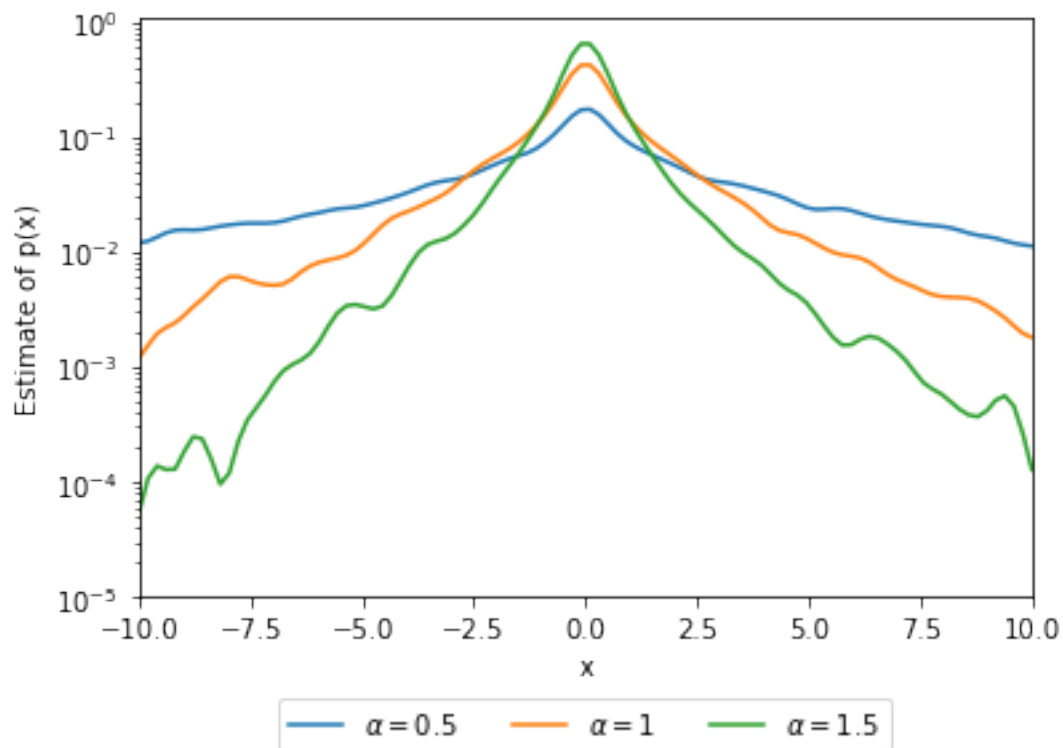
N = 100000
x = np.linspace(-10, 10, 100)
```

```

for alpha in [0.5, 1, 1.5]:
    plt.semilogy(x, kernel_smoothed_density(x, exponential_sampled_gaussian(N,
    ↪alpha)), label=r'$\alpha = {}'.format(alpha))

plt.xlabel('x')
plt.ylabel('Estimate of p(x)')
plt.xlim(-10, 10)
plt.ylim(1e-5, 1.1)
plt.legend(loc='upper center', bbox_to_anchor=(0.5, -0.15), ncol=3)
plt.savefig(f'figures/exponential_sampled_gaussian_kernel_smoothed_log_narrow.
    ↪png', bbox_inches='tight')

```



```

[186]: plt.figure()

N = 100000
x = np.linspace(-10, 10, 100)

for alpha in [0.5, 1, 1.5]:
    plt.semilogy(x,
        kernel_smoothed_density(x, exponential_sampled_gaussian(N,
    ↪alpha),
                                width=1.2),

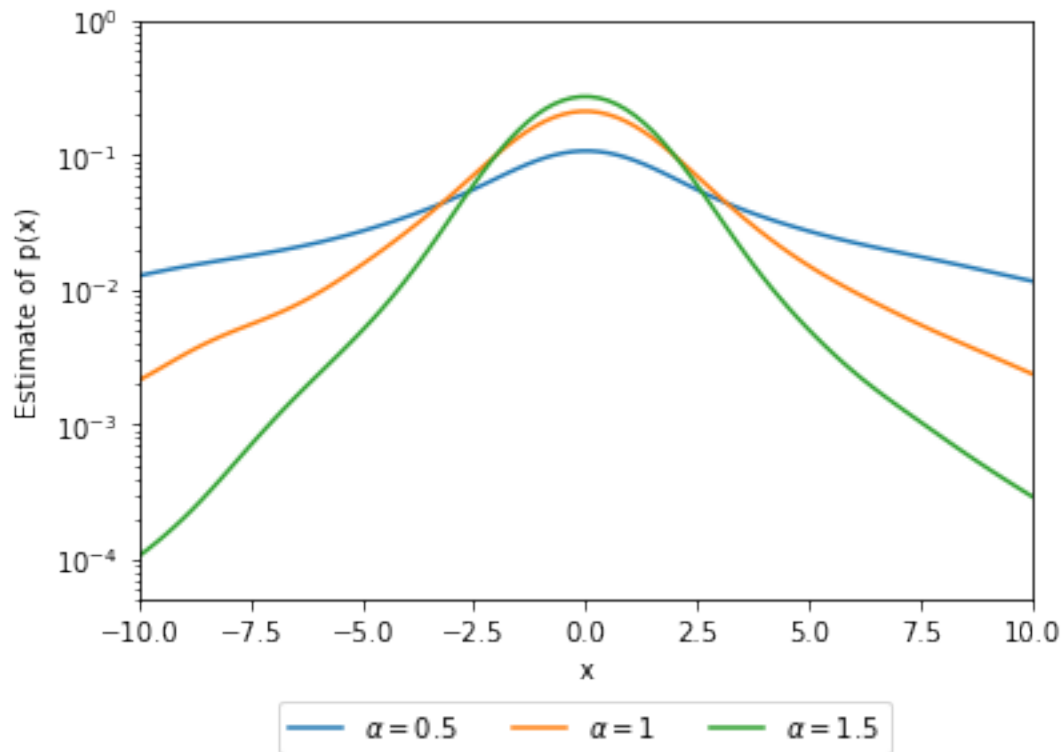
```

```

label=r'\alpha = {}'.format(alpha))

plt.xlabel('x')
plt.ylabel('Estimate of p(x)')
plt.xlim(-10, 10)
plt.ylim(.5e-4, 1)
plt.legend(loc='upper center', bbox_to_anchor=(0.5, -0.15), ncol=3)
plt.savefig(f'figures/exponential_sampled_gaussian_kernel_smoothed_log_wide.
→png', bbox_inches='tight')

```



```

[187]: fig, ax1 = plt.subplots()

N = 100000
ax1.hist(exponential_sampled_gaussian(N, 1),
        bins=100,
        label=r'Histogram of $1 \times 10^{-5}$ samples (100 bins)',
        color=color1)
ax1.set_xlabel('x')
ax1.set_ylabel('Number of samples', color=color1)
ax1.tick_params(axis='y', labelcolor=color1)

ax2 = ax1.twinx()

```

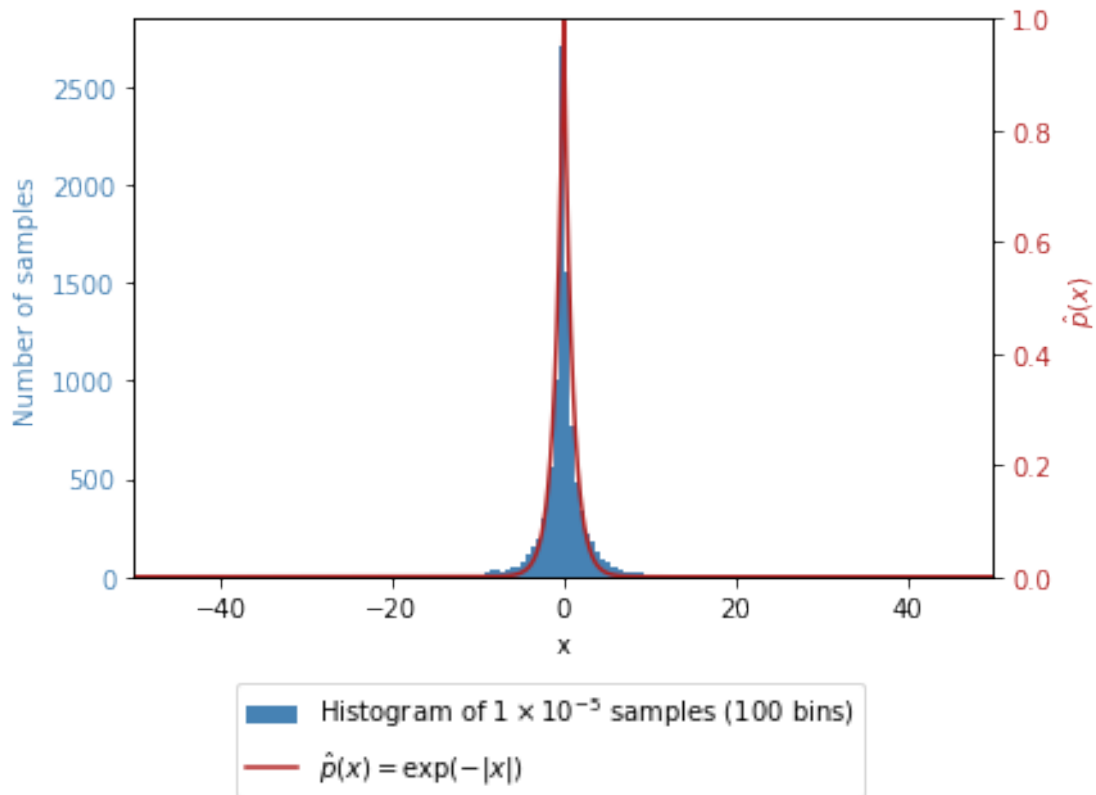


```

x = np.linspace(-50, 50, 10000)
ax2.plot(x, np.exp(-np.abs(x)), label=r'$\hat{p}(x) = \exp(-|x|)$',
        color=color2)
ax2.set_ylabel(r'$\hat{p}(x)$', color=color2)
ax2.tick_params(axis='y', labelcolor=color2)
ax2.set_ylim(0, 1)
ax2.set_xlim(-50, 50)

fig.legend(loc='upper center', bbox_to_anchor=(0.5, 0))
plt.savefig(f'figures/exponential_sampled_gaussian_with_pdf.png',
        bbox_inches='tight')

```



### Gamma sampling

```

[188]: import numpy as np
import scipy.stats as stats
import matplotlib.pyplot as plt

x = np.linspace(-1, 12, 1000)

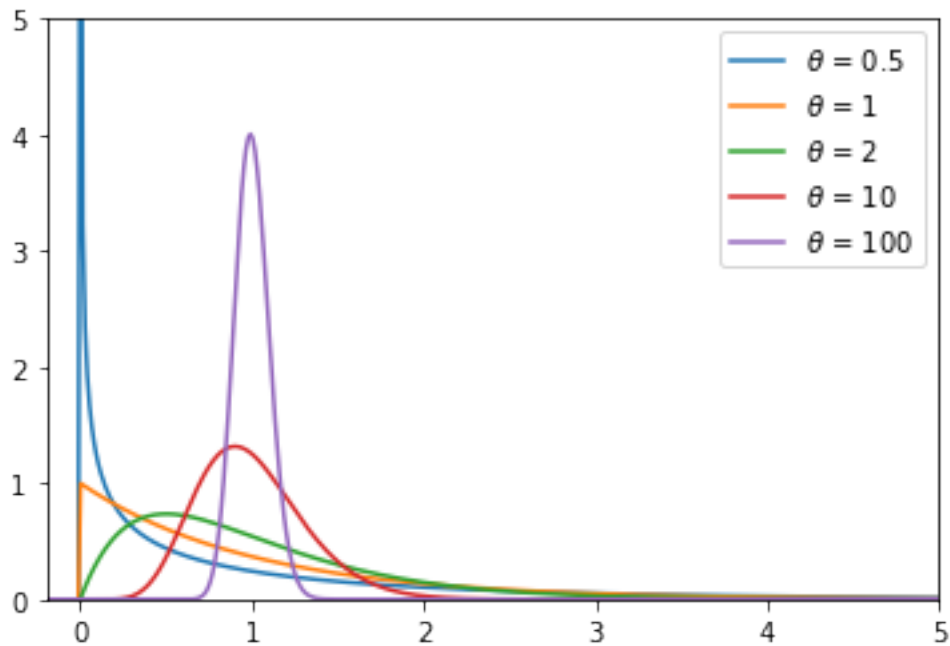
plt.figure()

```

```

for t in [0.5,1,2,10,100]:
    plt.plot(x, stats.gamma.pdf(x, t, scale=1/t), label=r'$\theta$ = {}'.format(t))
plt.xlim(-0.2,5)
plt.ylim(0,5)
plt.legend()
plt.savefig(f'figures/gamma_theta.png', bbox_inches='tight')

```



```

[189]: def gamma_sampled_gaussian(N, theta):
        v = stats.gamma.rvs(a=theta, scale=1/theta, size=N)
        u = 1 / v
        return np.random.normal(loc=0, scale=u)

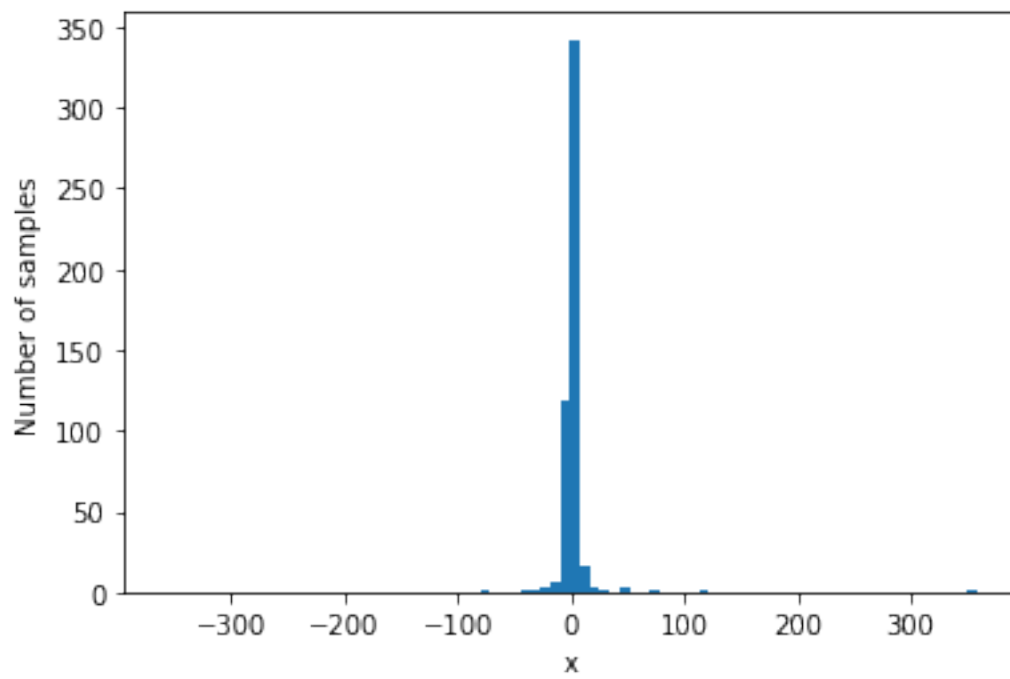
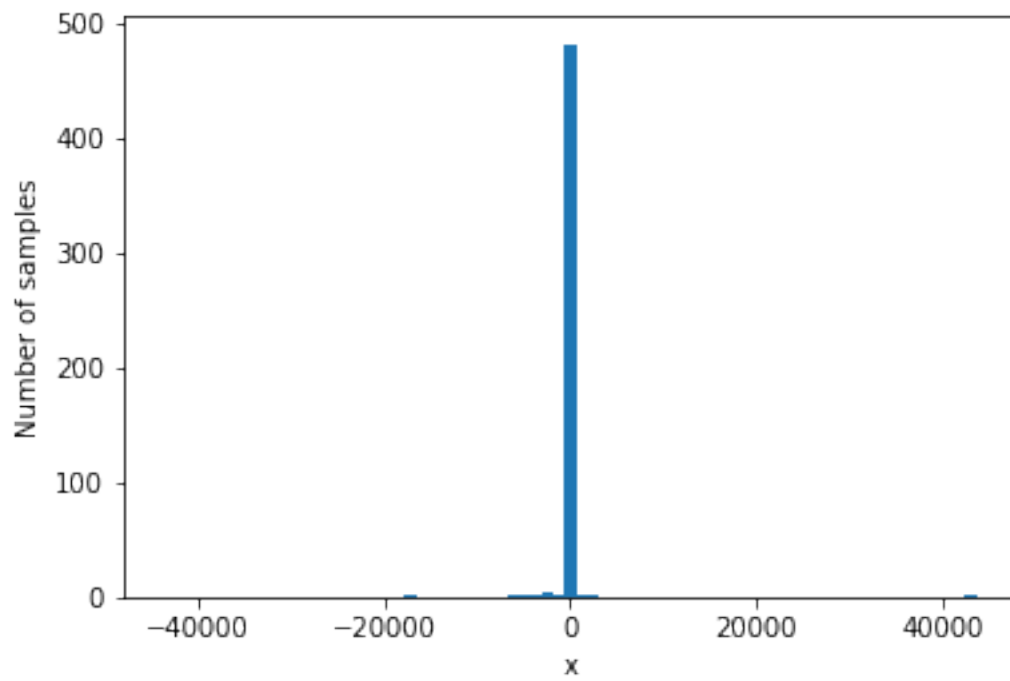
N=500
nbins=50

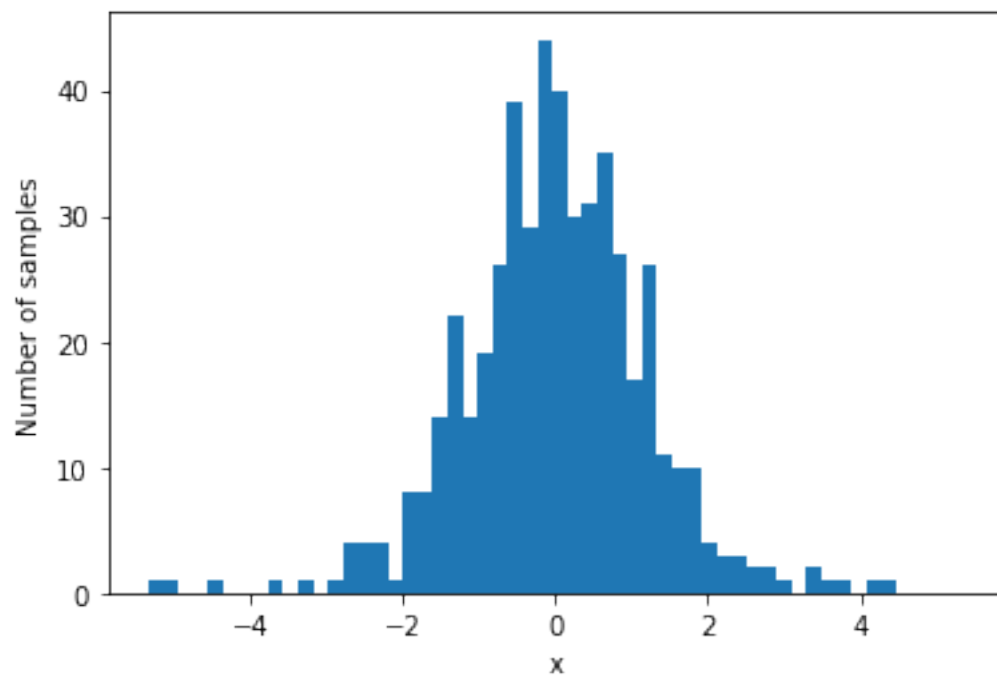
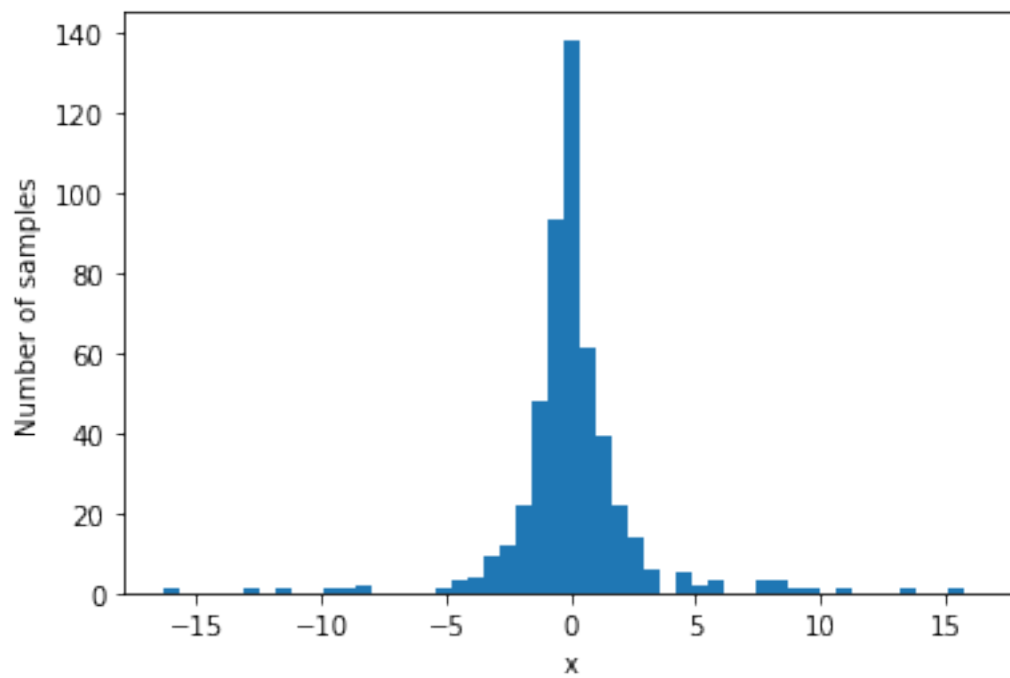
samples = {theta: gamma_sampled_gaussian(N, theta) for theta in [0.5, 1, 2, 10, 100]}

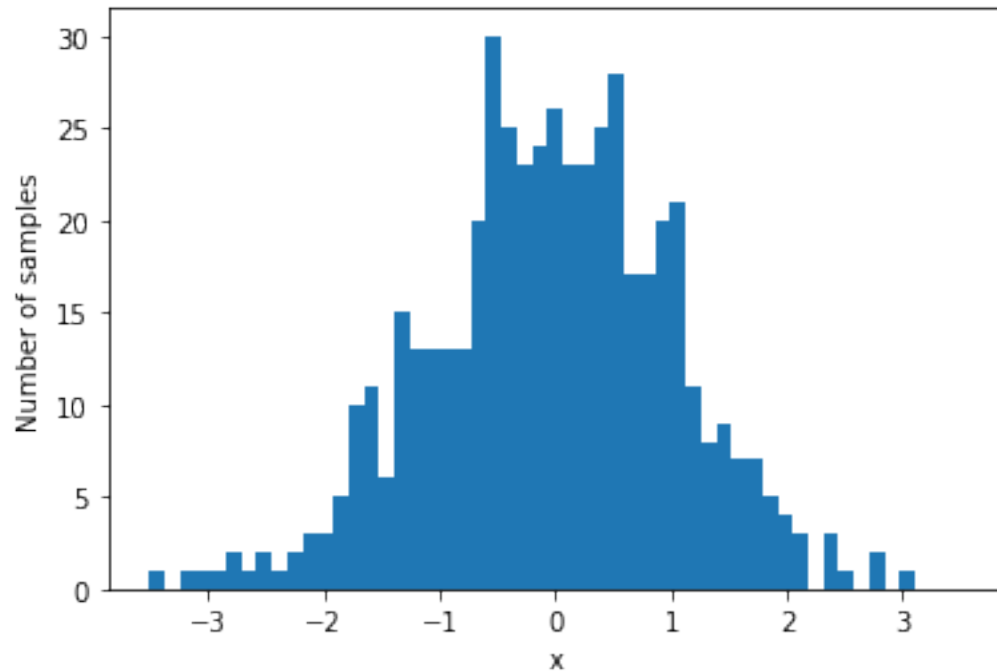
for theta, s in samples.items():
    plt.figure()
    values, bins, patches = plt.hist(s, bins=nbins)
    xlim = 1.1*max(abs(min(bins)), abs(max(bins)))
    plt.xlim(-xlim, xlim)
    plt.xlabel('x')

```

```
plt.ylabel('Number of samples')
plt.savefig(f"figures/gamma_sampled_gaussian_histogram_{theta}.png")
```







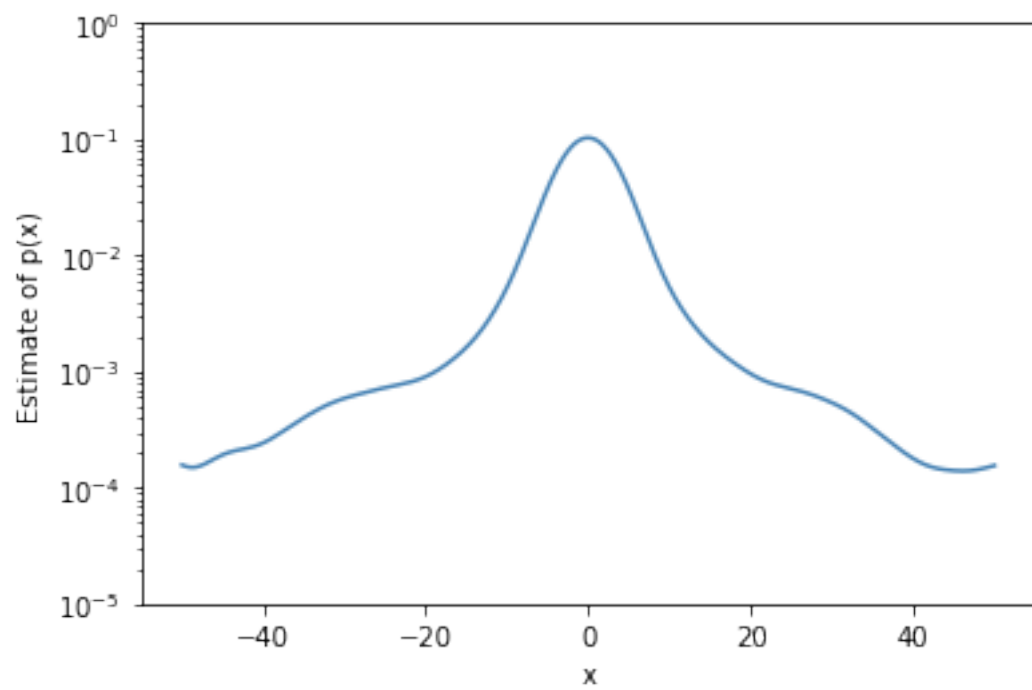
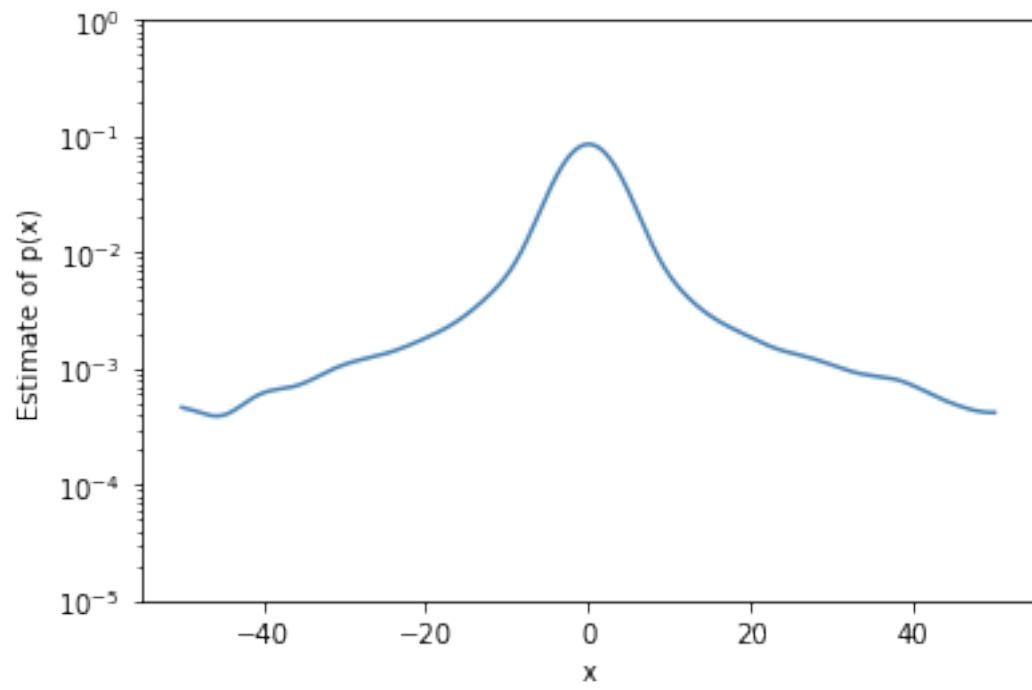
```
[190]: N = 10000
x = np.linspace(-50, 50, 1000)

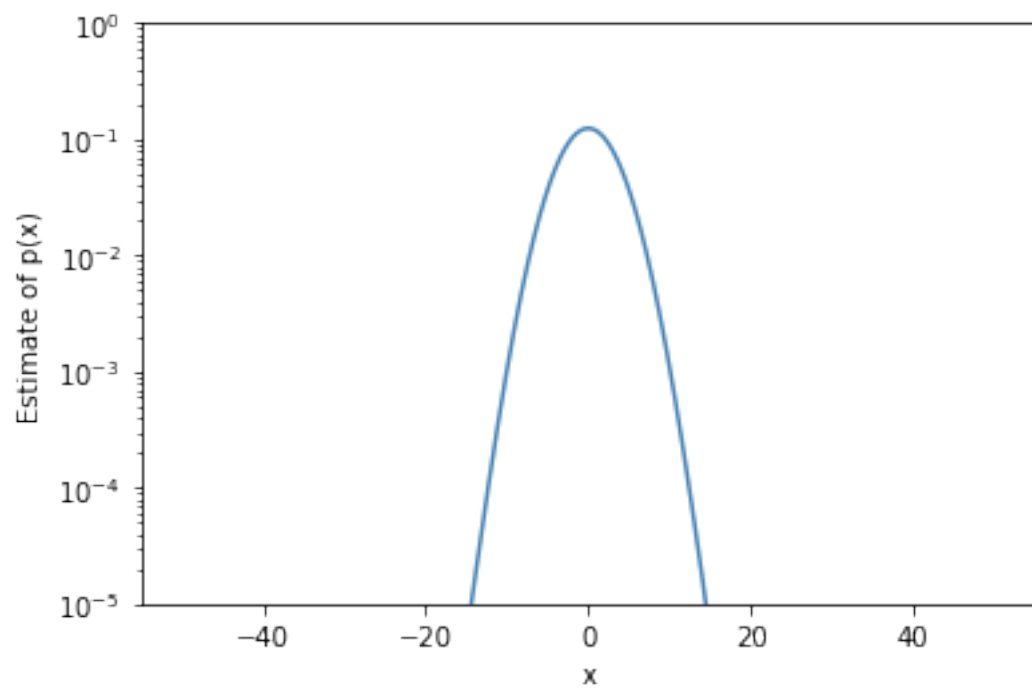
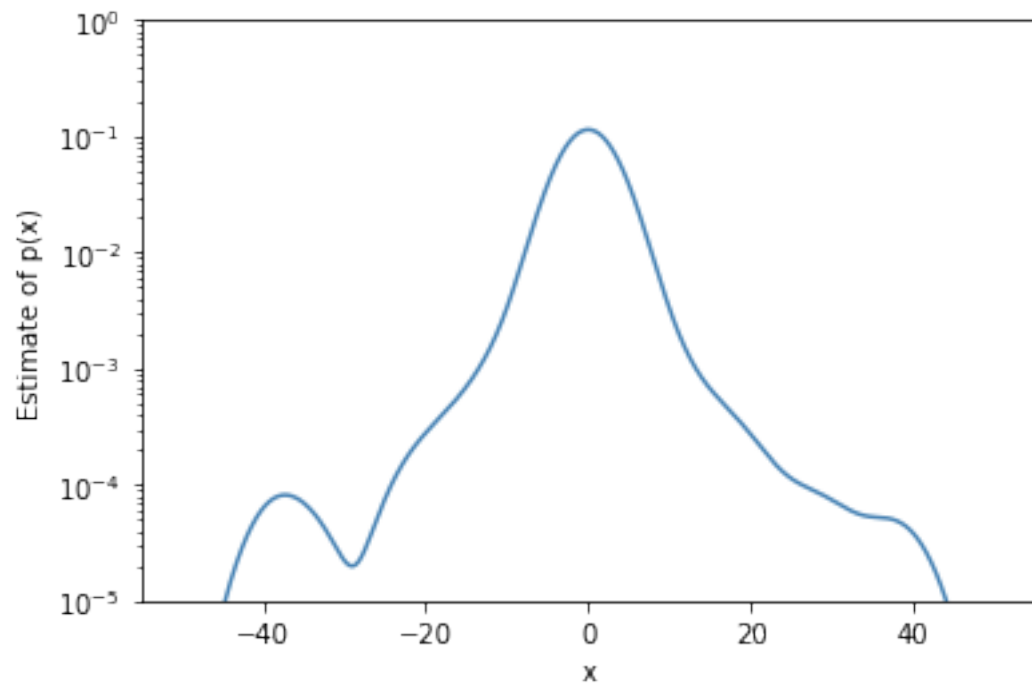
for theta in [0.5, 1, 2, 10, 100]:
    fig, ax1 = plt.subplots()

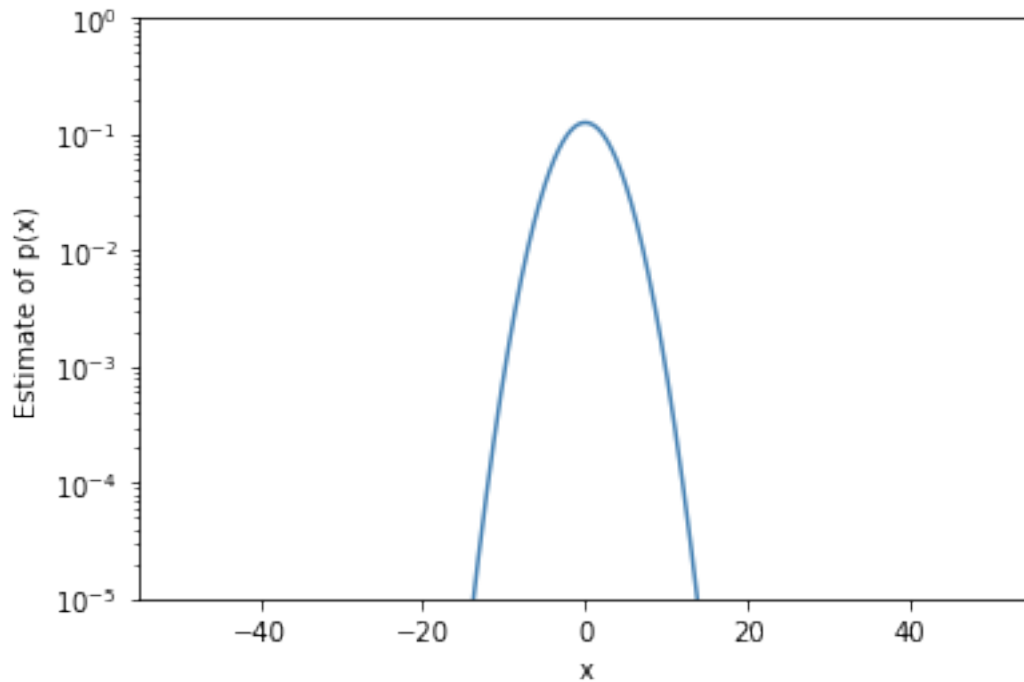
    ax1.semilogy(x,
                  kernel_smoothed_density(x,
                                          gamma_sampled_gaussian(N, theta),
                                          width=3),
                  label=r'$\theta = {}'.format(theta),
                  color=color1)

    ax1.set_ylim(1e-5, 1)
    ax1.set_xlabel('x')
    ax1.set_ylabel('Estimate of p(x)')

    plt.savefig(f'figures/gamma_sampled_gaussian_smoothed_{theta}.png',
                bbox_inches='tight')
```







```
[191]: N = int(1e5)
samples = {theta: gamma_sampled_gaussian(N, theta) for theta in np.linspace(0.
    ↳ 05, 0.8, 10)}
```

```
[192]: width = 10
x = np.linspace(0, int(1e3), int(1e3))
smoothed_samples = {theta: kernel_smoothed_density(x, samples_theta, width)
    for theta, samples_theta in samples.items()}
```

```
[193]: from scipy.optimize import curve_fit

fit = {}
for theta, smoothed in smoothed_samples.items():
    xdata = np.log(x[200:])
    ydata = np.log(smoothed[200:])
    np.nan_to_num(ydata, neginf=-9e99)
    fit[theta] = curve_fit(lambda x, a, b: a*x+b, xdata=xdata, ydata=ydata)[0]
```

```
[194]: plt.figure()
for i, theta in enumerate([0.05, 0.3, 0.55, 0.8]):
    m, c = fit[theta]
    logx = np.log(x[200:])
    plt.plot(logx, np.log(smoothed_samples[theta][200:]),
```

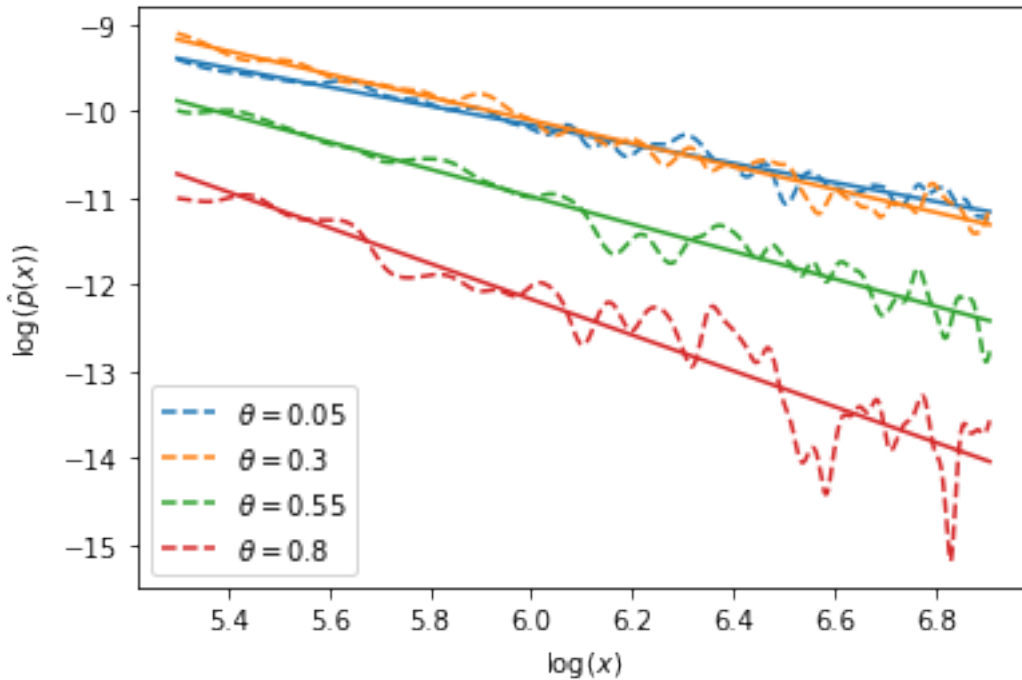


```

        label=r'$\theta={}$'.format(theta), linestyle='dashed',
        color=f'C{i}')
    plt.plot(logx, m*logx+c)

plt.xlabel(r'$\log(x)$')
plt.ylabel(r'$\log(\hat{p}(x))$')
plt.legend()
plt.savefig('figures/gamma_sampled_gaussian_tail_fit.png')

```



```

[197]: plt.figure()
        thetas = [theta for theta in smoothed_samples.keys()]
        gradients = [fit[theta][0] for theta in thetas]
        plt.plot(thetas, gradients, label='Measured values')
        m, c = curve_fit(lambda x, a, b: a*x+b, xdata=thetas, ydata=gradients)[0]
        plt.plot(np.linspace(0.05, 0.8), m*np.linspace(0.05, 0.8) + c, label='Linear
        fit')
        # plt.scatter(0.8, fit[0.8][0], label=r'$\theta=0.8$ (discarded)')
        plt.xlabel(r'$\theta$')
        plt.ylabel(r'$\beta$')
        plt.legend()
        plt.savefig('figures/beta_vs_theta.png')
        print(f"B = {m}T + {c}")

```

B = -1.2760084202219186T + -0.9683391662146092

