BasicStatisticalTesting

June 7, 2022

In this lecture we're going to review some of the basics of statistical testing in python. We're going to talk about hypothesis testing, statistical significance, and using scipy to run student's t-tests.

```
[1]: # We use statistics in a lot of different ways in data science, and on this \Box
      → lecture, I want to refresh your
     # knowledge of hypothesis testing, which is a core data analysis activity_
      →behind experimentation. The goal of
     # hypothesis testing is to determine if, for instance, the two different ⊔
     →conditions we have in an experiment
     # have resulted in different impacts
     # Let's import our usual numpy and pandas libraries
     import numpy as np
     import pandas as pd
     # Now let's bring in some new libraries from scipy
     from scipy import stats
 [2]: # Now, scipy is an interesting collection of libraries for data science and
     →you'll use most or perpahs all of
     # these libraries. It includes numpy and pandas, but also plotting libraries_
      \rightarrowsuch as matplotlib, and a
     # number of scientific library functions as well
[48]: # When we do hypothesis testing, we actually have two statements of interest:
     → the first is our actual
     \# explanation, which we call the alternative hypothesis, and the second is that \sqcup
      → the explanation we have is not
     \# sufficient, and we call this the null hypothesis. Our actual testing method \sqcup
      \rightarrow is to determine whether the null
     # hypothesis is true or not. If we find that there is a difference between \square
      → groups, then we can reject the null
     # hypothesis and we accept our alternative.
     # Let's see an example of this; we're going to use some grade data
     df=pd.read csv ('datasets/grades.csv')
     df.head()
```

```
[48]:
                                  student_id assignment1_grade
       B73F2C11-70F0-E37D-8B10-1D20AFED50B1
                                                      92.733946
    0
     1 98A0FAE0-A19A-13D2-4BB5-CFBFD94031D1
                                                      86.790821
     2 D0F62040-CEB0-904C-F563-2F8620916C4E
                                                      85.512541
     3 FFDF2B2C-F514-EF7F-6538-A6A53518E9DC
                                                      86.030665
     4 5ECBEEB6-F1CE-80AE-3164-E45E99473FB4
                                                      64.813800
               assignment1_submission
                                       assignment2_grade
       2015-11-02 06:55:34.282000000
                                               83.030552
       2015-11-29 14:57:44.429000000
                                               86.290821
     2 2016-01-09 05:36:02.389000000
                                               85.512541
     3 2016-04-30 06:50:39.801000000
                                               68.824532
     4 2015-12-13 17:06:10.750000000
                                               51.491040
               assignment2_submission
                                       assignment3_grade
       2015-11-09 02:22:58.938000000
                                               67.164441
     1 2015-12-06 17:41:18.449000000
                                               69.772657
    2 2016-01-09 06:39:44.416000000
                                               68.410033
                                               61.942079
     3 2016-04-30 17:20:38.727000000
     4 2015-12-14 12:25:12.056000000
                                               41.932832
               assignment3_submission
                                       assignment4_grade
      2015-11-12 08:58:33.998000000
                                               53.011553
     1 2015-12-10 08:54:55.904000000
                                               55.098125
     2 2016-01-15 20:22:45.882000000
                                               54.728026
     3 2016-05-12 07:47:16.326000000
                                               49.553663
     4 2015-12-29 14:25:22.594000000
                                               36.929549
               assignment4 submission
                                       assignment5_grade
       2015-11-16 01:21:24.663000000
                                               47.710398
     1 2015-12-13 17:32:30.941000000
                                               49.588313
     2 2016-01-11 12:41:50.749000000
                                               49.255224
     3 2016-05-07 16:09:20.485000000
                                               49.553663
     4 2015-12-28 01:29:55.901000000
                                               33.236594
               assignment5 submission
                                       assignment6_grade
       2015-11-20 13:24:59.692000000
                                               38.168318
     1 2015-12-19 23:26:39.285000000
                                               44.629482
     2 2016-01-11 17:31:12.489000000
                                               44.329701
     3 2016-05-24 12:51:18.016000000
                                               44.598297
     4 2015-12-29 14:46:06.628000000
                                               33.236594
               assignment6_submission
      2015-11-22 18:31:15.934000000
     1 2015-12-21 17:07:24.275000000
    2 2016-01-17 16:24:42.765000000
       2016-05-26 08:09:12.058000000
```

4 2016-01-05 01:06:59.546000000

```
[4]: # If we take a look at the data frame inside, we see we have six different

→ assignments. Lets look at some

# summary statistics for this DataFrame

# Con .format()

print("There are {} rows and {} columns".format(df.shape[0], df.shape[1]))

# Con f'strings

print(f"There are {df.shape[0]} rows and {df.shape[1]} columns")
```

There are 2315 rows and 13 columns There are 2315 rows and 13 columns

```
[5]: # Vamos a explorar fechas del assignment 1:
    df_fechas = df['assignment1_submission']

# Convierto las fechas a to_datetime()
    df_fechas_to_datetime = pd.to_datetime(df_fechas)

print(f'Sin datetime() Max= {df_fechas.max()} Min= {df_fechas.min()}')
    print(f'Con datetime() Max= {df_fechas_to_datetime.max()} Min=_\( \to \frac{df_fechas_to_datetime.min()}')

# Se puede ver que Pandas ya detectó las fechas sin utilizar to_datetime()
```

```
Sin datetime() Max= 2016-08-07 18:57:16.825000000 Min= 2015-09-14 23:46:23.696000000 Con datetime() Max= 2016-08-07 18:57:16.825000 Min= 2015-09-14 23:46:23.696000
```

```
[7]: # For the purpose of this lecture, let's segment this population into two_
→ pieces. Let's say those who finish

# the first assignment by the end of December 2015, we'll call them early_
→ finishers, and those who finish it

# sometime after that, we'll call them late finishers.

early_finishers=df[df['assignment1_submission'] < '2016']

print(len(early_finishers))

early_finishers.head()
```

1259

```
[7]:
                                 student_id assignment1_grade
     B73F2C11-70F0-E37D-8B10-1D20AFED50B1
                                                     92.733946
    1 98A0FAE0-A19A-13D2-4BB5-CFBFD94031D1
                                                     86.790821
    4 5ECBEEB6-F1CE-80AE-3164-E45E99473FB4
                                                     64.813800
    5 D09000A0-827B-C0FF-3433-BF8FF286E15B
                                                     71.647278
    8 C9D51293-BD58-F113-4167-A7C0BAFCB6E5
                                                     66.595568
              assignment1_submission
                                      assignment2_grade
      2015-11-02 06:55:34.282000000
                                              83.030552
    1 2015-11-29 14:57:44.429000000
                                              86.290821
    4 2015-12-13 17:06:10.750000000
                                              51.491040
    5 2015-12-28 04:35:32.836000000
                                              64.052550
    8 2015-12-25 02:29:28.415000000
                                              52.916454
              assignment2_submission
                                      assignment3_grade
      2015-11-09 02:22:58.938000000
                                              67.164441
    1 2015-12-06 17:41:18.449000000
                                              69.772657
    4 2015-12-14 12:25:12.056000000
                                              41.932832
    5 2016-01-03 21:05:38.392000000
                                              64.752550
   8 2015-12-31 01:42:30.046000000
                                              48.344809
              assignment3_submission
                                      assignment4_grade
     2015-11-12 08:58:33.998000000
                                              53.011553
    1 2015-12-10 08:54:55.904000000
                                              55.098125
    4 2015-12-29 14:25:22.594000000
                                              36.929549
    5 2016-01-07 08:55:43.692000000
                                              57.467295
    8 2016-01-05 23:34:02.180000000
                                              47.444809
              assignment4 submission
                                      assignment5_grade
      2015-11-16 01:21:24.663000000
                                              47.710398
    1 2015-12-13 17:32:30.941000000
                                              49.588313
    4 2015-12-28 01:29:55.901000000
                                              33.236594
    5 2016-01-11 00:45:28.706000000
                                              57.467295
   8 2016-01-02 07:48:42.517000000
                                              37.955847
              assignment5 submission
                                      assignment6 grade
     2015-11-20 13:24:59.692000000
                                              38.168318
    1 2015-12-19 23:26:39.285000000
                                              44.629482
    4 2015-12-29 14:46:06.628000000
                                              33.236594
    5 2016-01-11 00:54:13.579000000
                                              57.467295
    8 2016-01-03 21:27:04.266000000
                                              37.955847
              assignment6_submission
     2015-11-22 18:31:15.934000000
    1 2015-12-21 17:07:24.275000000
    4 2016-01-05 01:06:59.546000000
      2016-01-20 19:54:46.166000000
```

```
8 2016-01-19 15:24:31.060000000
```

```
[8]: # So, you have lots of skills now with pandas, how would you go about getting.
     → the late_finishers dataframe?
    # Why don't you pause the video and give it a try.
[9]: # Pruebo con mi solución
    df_late_finishers = df[pd.to_datetime(df['assignment1_submission']) >= '2016']
    print(len(df late finishers))
    print('Total= early_finishers + late_finishers =', len(df_late_finishers)+_
     →len(early_finishers))
    df_late_finishers.head()
   1056
   Total= early_finishers + late_finishers = 2315
[9]:
                                 student_id assignment1_grade \
    2 D0F62040-CEB0-904C-F563-2F8620916C4E
                                                     85.512541
   3 FFDF2B2C-F514-EF7F-6538-A6A53518E9DC
                                                     86.030665
    6 3217BE3F-E4B0-C3B6-9F64-462456819CE4
                                                     87.498744
    7 F1CB5AA1-B3DE-5460-FAFF-BE951FD38B5F
                                                     80.576090
    9 E2C617C2-4654-622C-AB50-1550C4BE42A0
                                                     59.270882
              assignment1_submission assignment2_grade
    2 2016-01-09 05:36:02.389000000
                                              85.512541
    3 2016-04-30 06:50:39.801000000
                                              68.824532
    6 2016-03-05 11:05:25.408000000
                                              69.998995
    7 2016-01-24 18:24:25.619000000
                                              72.518481
    9 2016-03-06 12:06:26.185000000
                                              59.270882
              assignment2_submission assignment3_grade
   2 2016-01-09 06:39:44.416000000
                                              68.410033
    3 2016-04-30 17:20:38.727000000
                                              61.942079
    6 2016-03-09 07:29:52.405000000
                                              55.999196
    7 2016-01-27 13:37:12.943000000
                                              65.266633
    9 2016-03-13 02:07:25.289000000
                                              53.343794
              assignment3_submission assignment4_grade
    2 2016-01-15 20:22:45.882000000
                                              54.728026
    3 2016-05-12 07:47:16.326000000
                                              49.553663
    6 2016-03-16 22:31:24.316000000
                                              50.399276
                                              65.266633
    7 2016-01-30 14:34:36.581000000
    9 2016-03-17 07:30:09.241000000
                                              53.343794
              assignment4_submission assignment5_grade \
```

```
3 2016-05-07 16:09:20.485000000
                                               49.553663
    6 2016-03-18 07:19:26.032000000
                                              45.359349
    7 2016-02-03 22:08:49.002000000
                                               65.266633
    9 2016-03-20 21:45:56.229000000
                                               42.675035
               assignment5_submission assignment6_grade
    2 2016-01-11 17:31:12.489000000
                                              44.329701
    3 2016-05-24 12:51:18.016000000
                                              44.598297
    6 2016-03-19 10:35:41.869000000
                                              45.359349
    7 2016-02-16 14:22:23.664000000
                                              65.266633
    9 2016-03-27 15:55:04.414000000
                                              38.407532
              assignment6_submission
    2 2016-01-17 16:24:42.765000000
    3 2016-05-26 08:09:12.058000000
    6 2016-03-23 14:02:00.987000000
    7 2016-02-18 08:35:04.796000000
    9 2016-03-30 20:33:13.554000000
[35]: # Here's my solution. First, the dataframe df and the early finishers share
     → index values, so I really just
     # want everything in the df which is not in early_finishers
     # El símbolo "~" lo que hace es cambiar los True->False y los False->True
     # Es una forma rápida de invertir la selección
     # Por ende está invirtiendo los resultados, cambia los index de early_finishers_
     → de True->False y todos los demás índices,
     # o sea, aquellos que terminaron después los cambia de False->True
     # Como resultado se obtienen los late finishers a partir de elegir todos los l
     →demás índices que son pertenecen a la
     # df early_finishers
    late_finishers=df[~df.index.isin(early_finishers.index)]
    late_finishers.head()
[35]:
                                  student_id assignment1_grade
    2 D0F62040-CEB0-904C-F563-2F8620916C4E
                                                      85.512541
    3 FFDF2B2C-F514-EF7F-6538-A6A53518E9DC
                                                      86.030665
    6 3217BE3F-E4B0-C3B6-9F64-462456819CE4
                                                     87.498744
    7 F1CB5AA1-B3DE-5460-FAFF-BE951FD38B5F
                                                      80.576090
    9 E2C617C2-4654-622C-AB50-1550C4BE42A0
                                                      59.270882
              assignment1_submission assignment2_grade
    2 2016-01-09 05:36:02.389000000
                                              85.512541
    3 2016-04-30 06:50:39.801000000
                                              68.824532
    6 2016-03-05 11:05:25.408000000
                                              69.998995
    7 2016-01-24 18:24:25.619000000
                                              72.518481
```

49.255224

2 2016-01-11 12:41:50.749000000

```
9 2016-03-06 12:06:26.185000000
                                              59.270882
              assignment2_submission
                                     assignment3_grade
   2 2016-01-09 06:39:44.416000000
                                              68.410033
   3 2016-04-30 17:20:38.727000000
                                              61.942079
   6 2016-03-09 07:29:52.405000000
                                              55.999196
   7 2016-01-27 13:37:12.943000000
                                              65.266633
   9 2016-03-13 02:07:25.289000000
                                              53.343794
                                      assignment4_grade
              assignment3 submission
   2 2016-01-15 20:22:45.882000000
                                              54.728026
   3 2016-05-12 07:47:16.326000000
                                              49.553663
   6 2016-03-16 22:31:24.316000000
                                              50.399276
   7 2016-01-30 14:34:36.581000000
                                              65.266633
   9 2016-03-17 07:30:09.241000000
                                              53.343794
              assignment4_submission
                                      assignment5_grade
   2 2016-01-11 12:41:50.749000000
                                              49.255224
   3 2016-05-07 16:09:20.485000000
                                              49.553663
   6 2016-03-18 07:19:26.032000000
                                              45.359349
   7 2016-02-03 22:08:49.002000000
                                              65.266633
   9 2016-03-20 21:45:56.229000000
                                              42.675035
              assignment5 submission
                                      assignment6 grade
   2 2016-01-11 17:31:12.489000000
                                              44.329701
   3 2016-05-24 12:51:18.016000000
                                              44.598297
                                              45.359349
   6 2016-03-19 10:35:41.869000000
   7 2016-02-16 14:22:23.664000000
                                              65.266633
   9 2016-03-27 15:55:04.414000000
                                              38.407532
              assignment6_submission
   2 2016-01-17 16:24:42.765000000
   3 2016-05-26 08:09:12.058000000
   6 2016-03-23 14:02:00.987000000
   7 2016-02-18 08:35:04.796000000
   9 2016-03-30 20:33:13.554000000
[8]: # There are lots of other ways to do this. For instance, you could just copy.
    →and paste the first projection
    # and change the sign from less than to greater than or equal to. This is ok_{, \sqcup}
    →but if you decide you want to
   # change the date down the road you have to remember to change it in two places.
    → You could also do a join of
    # the dataframe df with early_finishers - if you do a left join you only keep_
    → the items in the left dataframe,
    # so this would have been a good answer. You also could have written a function_
     → that determines if someone is
```

```
# early or late, and then called .apply() on the dataframe and added a new_
      ⇔column to the dataframe. This is a
     # pretty reasonable answer as well.
[47]: # Otra forma haciendo un merge
     # Creo una merge y le agrega una columna '_merge' que indica de que matriz_{\sqcup}
      →vienen los datos: 'left_only', 'right_only' o 'both'
     late_finishers2 = pd.merge(df, early_finishers, how='left', left_index=True,_
      →right_index=True, indicator=True)
     # Filtro los datos que solo vienen de la matriz df y excluyo lo de l
      \rightarrow early_finishers
     # Además sólo me quedo con las columnas de df porque merge sumó las columnas de df
      \rightarrow early_finishers
     late_finishers2 = late_finishers2[late_finishers2["_merge"] == 'left_only'].iloc[:
      →,0:13]
     # Cambio el nombre de las columnas por sus nombre originales porque el mergeu
      \rightarrow les agrego x
     late_finishers2.columns = df.columns
     # Corroboro que este método sea igual al del docente
     (late_finishers2 == late_finishers).head()
[47]:
        student id assignment1 grade assignment1 submission assignment2 grade
              True
                                  True
                                                            True
                                                                                True
     3
              True
                                  True
                                                                                True
                                                            True
                                                                                True
     6
              True
                                  True
                                                            True
     7
              True
                                  True
                                                            True
                                                                                True
                                                                                True
              True
                                  True
                                                            True
        assignment2_submission assignment3_grade assignment3_submission
     2
                           True
                                               True
                                                                        True
     3
                           True
                                               True
                                                                        True
     6
                           True
                                               True
                                                                        True
     7
                           True
                                               True
                                                                        True
     9
                           True
                                               True
                                                                        True
        assignment4_grade assignment4_submission assignment5_grade \
     2
                                               True
                      True
                                                                   True
     3
                      True
                                               True
                                                                   True
     6
                                               True
                                                                   True
                      True
     7
                      True
                                               True
                                                                   True
     9
                      True
                                               True
                                                                   True
        assignment5_submission assignment6_grade assignment6_submission
```

2	True	True	True
3	True	True	True
6	True	True	True
7	True	True	True
9	True	True	True

```
[15]: # As you've seen, the pandas data frame object has a variety of statistical functions associated with it. If

# we call the mean function directly on the data frame, we see that each of the means for the assignments are

# calculated. Let's compare the means for our two populations

print(early_finishers['assignment1_grade'].mean())

print(late_finishers['assignment1_grade'].mean())
```

74.94728457024303

74.0450648477065

```
[50]: # Ok, these look pretty similar. But, are they the same? What do we mean by \Box
      ⇒similar? This is where the
     # students' t-test comes in. It allows us to form the alternative hypothesis !!
      \hookrightarrow ("These are different") as well
     # as the null hypothesis ("These are the same") and then test that null_
      \rightarrowhypothesis.
     # When doing hypothesis testing, we have to choose a significance level as a_{\sqcup}
     →threshold for how much of a
     # chance we're willing to accept. This significance level is typically called \Box
      →alpha. #For this example, let's
     # use a threshold of 0.05 for our alpha or 5\%. Now this is a commonly used
      →number but it's really quite
     # arbitrary.
     # The SciPy library contains a number of different statistical tests and forms
      →a basis for hypothesis testing
     # in Python and we're going to use the ttest\_ind() function which does an u
      \rightarrow independent t-test (meaning the
     # populations are not related to one another). The result of ttest_index() are
      \rightarrowthe t-statistic and a p-value.
     # It's this latter value, the probability, which is most important to us, as it_{\sqcup}
      → indicates the chance (between
     # 0 and 1) of our null hypothesis being True.
     # Let's bring in our ttest_ind function
     from scipy.stats import ttest_ind
```

```
# Let's run this function with our two populations, looking at the assignment 1_{\sqcup}
      \hookrightarrow qrades
     ttest_ind(early_finishers['assignment1_grade'], __
      →late_finishers['assignment1_grade'])
[50]: Ttest_indResult(statistic=1.322354085372139, pvalue=0.1861810110171455)
[51]: # So here we see that the probability is 0.18, and this is above our alphau
     →value of 0.05. This means that we
     # cannot reject the null hypothesis. The null hypothesis was that the two_{\sqcup}
      →populations are the same, and we
     # don't have enough certainty in our evidence (because it is greater than _____
     \rightarrowalpha) to come to a conclusion to
     # the contrary. This doesn't mean that we have proven the populations are the
      ⇒same.
[52]: # Why don't we check the other assignment grades?
     print(ttest_ind(early_finishers['assignment2_grade'],__
      →late_finishers['assignment2_grade']))
     print(ttest_ind(early_finishers['assignment3_grade'],__
      →late_finishers['assignment3_grade']))
     print(ttest_ind(early_finishers['assignment4_grade'],__
      →late_finishers['assignment4_grade']))
     print(ttest_ind(early_finishers['assignment5_grade'],__
      →late_finishers['assignment5_grade']))
     print(ttest ind(early finishers['assignment6 grade'],
      →late_finishers['assignment6_grade']))
    Ttest_indResult(statistic=1.2514717608216366, pvalue=0.2108889627004424)
    Ttest indResult(statistic=1.6133726558705392, pvalue=0.10679998102227865)
    Ttest_indResult(statistic=0.049671157386456125, pvalue=0.960388729789337)
    Ttest_indResult(statistic=-0.05279315545404755, pvalue=0.9579012739746492)
    Ttest_indResult(statistic=-0.11609743352612056, pvalue=0.9075854011989656)
[13]: # Ok, so it looks like in this data we do not have enough evidence to suggest
     → the populations differ with
     # respect to grade. Let's take a look at those p-values for a moment though,
      →because they are saying things
     # that can inform experimental design down the road. For instance, one of the
     →assignments, assignment 3, has a
     # p-value around 0.1. This means that if we accepted a level of chance_
      →similarity of 11% this would have been
     # considered statistically significant. As a research, this would suggest to me_
      →that there is something here
     # worth considering following up on. For instance, if we had a small number of _{f U}
     →participants (we don't) or if
     # there was something unique about this assignment as it relates to our
```

→experiment (whatever it was) then

```
# there may be followup experiments we could run.
[106]: # P-values have come under fire recently for being insuficient for telling us
       →enough about the interactions
      # which are happening, and two other techniques, confidence intervalues and \Box
      ⇒bayesian analyses, are being used
      # more regularly. One issue with p-values is that as you run more tests you are \Box
      → likely to get a value which
      # is statistically significant just by chance.
      # Lets see a simulation of this. First, lets create a data frame of 100_{
m LL}
      →columns, each with 100 numbers
      # Mediante list comprehension crea 100 arrays con 100 nros al azar con valores
      # np.random.random(filas) estará definiendo el nro de filas de nuestra
      \rightarrow dataframe
      # range(columnas) estará definiendo el nro de columnas que queremos en nuestrau
       \rightarrow dataframe
      ## Recordar ## np.random.random() devuelve una distribución normal de los datos
      df1=pd.DataFrame([np.random.random(100) for x in range(100)])
      df1.head()
[106]:
                         1
                                   2
                                             3
                                                       4
                                                                 5
                                                                           6
      0 0.594408 0.855673 0.329023 0.100390 0.085777
                                                          0.091838 0.967431
      1 0.394005 0.488888 0.379382 0.130293 0.805803 0.510559
                                                                     0.042683
      2 0.479941 0.924364 0.329247
                                      0.167980 0.976703 0.295564 0.994833
      3 0.390145 0.750313 0.907192 0.431511 0.014478
                                                          0.308244
                                                                    0.515652
      4 0.313648 0.252260 0.764231 0.182285 0.998335 0.712335 0.350913
              7
                        8
                                  9
                                                  90
                                                            91
                                                                      92
                                                                                93 \
      0 0.614830 0.277144 0.647518
                                           0.241524 0.240630
                                                                0.958004 0.520959
                                      . . .
      1 0.563708 0.076590 0.529521
                                            0.071739 0.272692
                                                                0.231198
                                                                          0.863647
      2 0.654742 0.592719 0.250842
                                           0.421769 0.755745
                                                                0.832994 0.000862
      3 0.817197
                  0.860680 0.597290
                                           0.165816
                                                     0.562646
                                                                0.804656
                                                                          0.623111
      4 0.044853 0.029193 0.878067
                                            0.763197 0.875019
                                                                0.647937 0.008770
                                      . . .
              94
                        95
                                  96
                                             97
                                                       98
                                                                 99
      0 0.229199 0.633647 0.051517 0.282503 0.746843 0.097489
      1 \quad 0.543649 \quad 0.209704 \quad 0.382704 \quad 0.574191 \quad 0.490194 \quad 0.111340
      2 0.286140 0.461161 0.425977 0.772925 0.832434 0.888434
                  0.419039 0.790155 0.439607 0.240447
      3 0.026347
                                                          0.052882
      4 0.846934 0.640946 0.076911 0.635895 0.814370 0.104397
```

[5 rows x 100 columns]

```
[107]: # Pause this and reflect -- do you understand the list comprehension and how I
       ⇔created this DataFrame? You
      # don't have to use a list comprehension to do this, but you should be able to
       →read this and figure out how it
      # works as this is a commonly used approach on web forums.
[108]: # Ok, let's create a second dataframe
      df2=pd.DataFrame([np.random.random(100) for x in range(100)])
[109]: df1.columns
[109]: RangeIndex(start=0, stop=100, step=1)
[114]: # Ahora tenemos 2 dataframes de 100x100 con datos al azar
      # Qué pasaría si comparamos cada una de las columnas de una df con las mismas⊔
       ⇔cols de la otra data frame?
      # Habrá diferencia estadísticamente significativa?
      # La teoría dice que al ser datos al azar NO debería existir diferenciasu
       →esadísticamente significativas, pero por azar
      # podría ser que haya.
      # Para eso fijamos un valor de alpha, que es hasta cuánto azar nos permitimos⊔
      # Alpha define la posibilidad de falsos positivos
      # Are these two DataFrames the same? Maybe a better question is, for a given
       \rightarrowrow inside of df1, is it the same
      # as the row inside df2?
      # Let's take a look. Let's say our critical value is 0.1, or and alpha of 10%.
       → And we're going to compare each
      # column in df1 to the same numbered column in df2. And we'll report when the
       \rightarrow p-value is less than 10%,
      # which means that we have sufficient evidence to say that the columns between_
       \rightarrow df1 and df2 are different.
      # Let's write this in a function called test_columns
      def test_columns(alpha=0.1):
          # I want to keep track of how many differ
          num_diff=0
          # And now we can just iterate over the columns
          for col in df1.columns:
              # we can run out ttest_ind between the two dataframes
              teststat,pval=ttest_ind(df1[col],df2[col])
              # and we check the pvalue versus the alpha
              if pval<=alpha:</pre>
```

```
# And now we'll just print out if they are different and increment.
       \rightarrow the num_diff
                  print("Col {} is statistically significantly different at alpha={}, _
       →pval={}".format(col,alpha,pval))
                  num\_diff=num\_diff+1
          # and let's print out some summary stats
          print("Total number different was {}, which is {}%".
       →format(num_diff,float(num_diff)/len(df1.columns)*100))
      # And now lets actually run this
      test_columns()
     Col 13 is statistically significantly different at alpha=0.1,
     pval=0.07130524662924308
     Col 24 is statistically significantly different at alpha=0.1,
     pval=0.04028335043864821
     Col 30 is statistically significantly different at alpha=0.1,
     pval=0.056934084967090674
     Col 41 is statistically significantly different at alpha=0.1,
     pval=0.09107532448808293
     Col 59 is statistically significantly different at alpha=0.1,
     pval=0.0088755258985562
     Col 62 is statistically significantly different at alpha=0.1,
     pval=0.006634461844164361
     Col 64 is statistically significantly different at alpha=0.1,
     pval=0.008350383533474197
     Col 75 is statistically significantly different at alpha=0.1,
     pval=0.06781893833323978
     Col 84 is statistically significantly different at alpha=0.1,
     pval=0.03161045801868621
     Col 94 is statistically significantly different at alpha=0.1,
     pval=0.06796430599349267
     Col 97 is statistically significantly different at alpha=0.1,
     pval=0.03363468194559633
     Total number different was 11, which is 11.0%
[111]: # Interesting, so we see that there are a bunch of columns that are different!
      \rightarrowIn fact, that number looks a
      # lot like the alpha value we chose. So what's going on - shouldn't all of the
       →columns be the same? Remember
      # that all the ttest does is check if two sets are similar given some level of \Box
      →confidence, in our case, 10%.
      # The more random comparisons you do, the more will just happen to be the same
       →by chance. In this example, we
      # checked 100 columns, so we would expect there to be roughly 10 of them if our \Box
       \rightarrowalpha was 0.1.
```

```
test columns(0.05)
     Col 24 is statistically significantly different at alpha=0.05,
     pval=0.04028335043864821
     Col 59 is statistically significantly different at alpha=0.05,
     pval=0.0088755258985562
     Col 62 is statistically significantly different at alpha=0.05,
     pval=0.006634461844164361
     Col 64 is statistically significantly different at alpha=0.05,
     pval=0.008350383533474197
     Col 84 is statistically significantly different at alpha=0.05,
     pval=0.03161045801868621
     Col 97 is statistically significantly different at alpha=0.05,
     pval=0.03363468194559633
     Total number different was 6, which is 6.0%
[112]: test_columns(0.01)
     Col 59 is statistically significantly different at alpha=0.01,
     pval=0.0088755258985562
     Col 62 is statistically significantly different at alpha=0.01,
     pval=0.006634461844164361
     Col 64 is statistically significantly different at alpha=0.01,
     pval=0.008350383533474197
     Total number different was 3, which is 3.0%
[117]: # Esto es lo mismo que la linea 112
     teststat,pval = ttest_ind(df1,df2,axis=0)
     a= pval
     a<0.01
[117]: array([False, False, False, False, False, False, False, False, False,
            False, False, False, False, False, False, False, False,
            False, False, False, False, False, False, False, False, False,
            False, False, False, False, False, False, False, False,
            False, False, False, False, False, False, False, False, False,
            False, False, False, False, False, False, False, False,
            False, False, False, False, True, False, False, True,
            False, True, False, False, False, False, False, False, False,
            False, False, False, False, False, False, False, False,
            False, False, False, False, False, False, False, False, False,
            False, False, False, False, False, False, False, False, False,
            Falsel)
[104]: # So, keep this in mind when you are doing statistical tests like the t-test
       →which has a p-value. Understand
```

We can test some other alpha values as well

```
# that this p-value isn't magic, that it's a threshold for you when reporting results and trying to answer

# your hypothesis. What's a reasonable threshold? Depends on your question, and you need to engage domain

# experts to better understand what they would consider significant.

# Just for fun, lets recreate that second dataframe using a non-normal your distribution, I'll arbitrarily chose

# chi squared

df2=pd.DataFrame([np.random.chisquare(df=1,size=100) for x in range(100)])

test_columns()
```

```
Col 0 is statistically significantly different at alpha=0.1,
pval=4.440349113793565e-06
Col 1 is statistically significantly different at alpha=0.1,
pval=0.0008278680435964049
Col 2 is statistically significantly different at alpha=0.1,
pval=0.003816124759556187
Col 3 is statistically significantly different at alpha=0.1,
pval=0.0004911934961255687
Col 4 is statistically significantly different at alpha=0.1,
pval=0.039860850687161185
Col 5 is statistically significantly different at alpha=0.1,
pval=2.2555734402440538e-06
Col 6 is statistically significantly different at alpha=0.1,
pval=0.0008535080039121404
Col 7 is statistically significantly different at alpha=0.1,
pval=0.00029966317456492266
Col 8 is statistically significantly different at alpha=0.1,
pval=0.0015915978713177514
Col 9 is statistically significantly different at alpha=0.1,
pval=9.538700923844107e-05
Col 10 is statistically significantly different at alpha=0.1,
pval=0.013064353749202805
Col 11 is statistically significantly different at alpha=0.1,
pval=5.744477730023852e-05
Col 12 is statistically significantly different at alpha=0.1,
pval=0.014172222783799125
Col 13 is statistically significantly different at alpha=0.1,
pval=0.028685770582321753
Col 14 is statistically significantly different at alpha=0.1,
pval=0.0002461498709477624
Col 15 is statistically significantly different at alpha=0.1,
pval=0.0002816836426508307
Col 16 is statistically significantly different at alpha=0.1,
pval=0.0001076662126999714
Col 17 is statistically significantly different at alpha=0.1,
```

```
pval=0.001646232090858095
```

- Col 18 is statistically significantly different at alpha=0.1, pval=0.000445734269804215
- Col 19 is statistically significantly different at alpha=0.1, pval=9.877432449027482e-05
- Col 20 is statistically significantly different at alpha=0.1, pval=0.00019681335732241656
- Col 21 is statistically significantly different at alpha=0.1, pval=0.009164795633881808
- Col 22 is statistically significantly different at alpha=0.1, pval=9.058192344443374e-06
- Col 23 is statistically significantly different at alpha=0.1, pval=0.0018816893544193933
- Col 24 is statistically significantly different at alpha=0.1, pval=0.0009825311132196984
- Col 25 is statistically significantly different at alpha=0.1, pval=0.0012357801685886315
- Col 26 is statistically significantly different at alpha=0.1, pval=0.0002435334974719032
- Col 27 is statistically significantly different at alpha=0.1, pval=0.002252618585156726
- Col 28 is statistically significantly different at alpha=0.1, pval=0.00014698508947752741
- Col 29 is statistically significantly different at alpha=0.1, pval=0.0008411081213415994
- Col 30 is statistically significantly different at alpha=0.1, pval=0.005548460257937831
- Col 31 is statistically significantly different at alpha=0.1, pval=0.0025424232241385417
- Col 32 is statistically significantly different at alpha=0.1, pval=0.002292819641364267
- Col 33 is statistically significantly different at alpha=0.1, pval=0.007427615295907003
- Col 34 is statistically significantly different at alpha=0.1, pval=2.712546505387272e-06
- Col 35 is statistically significantly different at alpha=0.1, pval=2.4636092512286185e-05
- Col 36 is statistically significantly different at alpha=0.1, pval=0.004216967150845883
- Col 37 is statistically significantly different at alpha=0.1, pval=8.026041014649346e-05
- Col 38 is statistically significantly different at alpha=0.1, pval=6.821052530695058e-05
- Col 39 is statistically significantly different at alpha=0.1, pval=0.0006452064105905297
- Col 40 is statistically significantly different at alpha=0.1, pval=0.0013628430719404086
- Col 41 is statistically significantly different at alpha=0.1,

```
pval=0.030528775505445017
```

- Col 42 is statistically significantly different at alpha=0.1, pval=0.00033218084234707583
- Col 43 is statistically significantly different at alpha=0.1, pval=0.006285323084813953
- Col 44 is statistically significantly different at alpha=0.1, pval=0.000524058229319966
- Col 45 is statistically significantly different at alpha=0.1, pval=0.005131297771824898
- Col 46 is statistically significantly different at alpha=0.1, pval=5.8188364077347906e-05
- Col 47 is statistically significantly different at alpha=0.1, pval=0.0016906251217854008
- Col 48 is statistically significantly different at alpha=0.1, pval=0.012654872339779785
- Col 49 is statistically significantly different at alpha=0.1, pval=0.0013543754789274295
- Col 50 is statistically significantly different at alpha=0.1, pval=8.02016301727056e-05
- Col 51 is statistically significantly different at alpha=0.1, pval=0.0002654036500627568
- Col 52 is statistically significantly different at alpha=0.1, pval=0.002698336979172998
- Col 53 is statistically significantly different at alpha=0.1, pval=2.2973554464482796e-05
- Col 54 is statistically significantly different at alpha=0.1, pval=4.181962997433052e-06
- Col 55 is statistically significantly different at alpha=0.1, pval=1.2699562835432457e-06
- Col 56 is statistically significantly different at alpha=0.1, pval=0.0006235653582811482
- Col 57 is statistically significantly different at alpha=0.1, pval=0.007144104238854865
- Col 58 is statistically significantly different at alpha=0.1, pval=0.00017993884141847663
- Col 59 is statistically significantly different at alpha=0.1, pval=0.0001023697184619525
- Col 60 is statistically significantly different at alpha=0.1, pval=0.017027905640924632
- Col 61 is statistically significantly different at alpha=0.1, pval=0.001188727791817188
- Col 62 is statistically significantly different at alpha=0.1, pval=0.0005230655965326533
- Col 63 is statistically significantly different at alpha=0.1, pval=0.0005747303711462303
- Col 64 is statistically significantly different at alpha=0.1, pval=0.0023461771390345574
- Col 65 is statistically significantly different at alpha=0.1,

```
pval=0.000645320626752544
```

- Col 66 is statistically significantly different at alpha=0.1,
- pval=4.770104783222682e-05
- Col 67 is statistically significantly different at alpha=0.1,
- pval=1.863550891713227e-05
- Col 68 is statistically significantly different at alpha=0.1, pval=0.002645756077512991
- Col 69 is statistically significantly different at alpha=0.1, pval=0.04405540391461409
- Col 70 is statistically significantly different at alpha=0.1, pval=0.0002507015360888315
- Col 71 is statistically significantly different at alpha=0.1, pval=0.0010400119692073001
- Col 72 is statistically significantly different at alpha=0.1, pval=6.665016845409382e-05
- Col 73 is statistically significantly different at alpha=0.1, pval=9.552645812564957e-07
- Col 74 is statistically significantly different at alpha=0.1, pval=0.03024161344241096
- Col 75 is statistically significantly different at alpha=0.1, pval=0.00028235848356012664
- Col 76 is statistically significantly different at alpha=0.1, pval=0.003059428934244056
- Col 77 is statistically significantly different at alpha=0.1, pval=0.00015135717708840898
- Col 78 is statistically significantly different at alpha=0.1, pval=0.0002622632745055216
- Col 79 is statistically significantly different at alpha=0.1, pval=0.02091922399653835
- Col 80 is statistically significantly different at alpha=0.1, pval=0.0066116259819389185
- Col 81 is statistically significantly different at alpha=0.1, pval=0.00040291904114427485
- Col 82 is statistically significantly different at alpha=0.1, pval=0.005669347580927994
- Col 83 is statistically significantly different at alpha=0.1, pval=7.997843781252031e-05
- Col 84 is statistically significantly different at alpha=0.1, pval=0.007253928753058471
- Col 85 is statistically significantly different at alpha=0.1, pval=0.008842879173439639
- Col 86 is statistically significantly different at alpha=0.1, pval=3.0434046615969643e-05
- Col 87 is statistically significantly different at alpha=0.1, pval=0.00032513813461845727
- Col 88 is statistically significantly different at alpha=0.1, pval=0.0006265369749005545
- Col 89 is statistically significantly different at alpha=0.1,

```
pval=0.003652517551300469
Col 90 is statistically significantly different at alpha=0.1,
pval=0.00022956879896485907
Col 91 is statistically significantly different at alpha=0.1,
pval=0.026155059258430403
Col 92 is statistically significantly different at alpha=0.1,
pval=0.004153977112149194
Col 93 is statistically significantly different at alpha=0.1,
pval=0.00026970780504012706
Col 94 is statistically significantly different at alpha=0.1,
pval=7.426560610627656e-05
Col 95 is statistically significantly different at alpha=0.1,
pval=0.008584743695875271
Col 96 is statistically significantly different at alpha=0.1,
pval=0.019008823844927785
Col 97 is statistically significantly different at alpha=0.1,
pval=0.0030166414173591885
Col 98 is statistically significantly different at alpha=0.1,
pval=0.00040838412445619977
Col 99 is statistically significantly different at alpha=0.1,
pval=0.0003224913508063252
Total number different was 100, which is 100.0%
```

[20]: # Now we see that all or most columns test to be statistically significant at \bot \bot the 10% level.

In this lecture, we've discussed just some of the basics of hypothesis testing in Python. I introduced you to the SciPy library, which you can use for the students t test. We've discussed some of the practical issues which arise from looking for statistical significance. There's much more to learn about hypothesis testing, for instance, there are different tests used, depending on the shape of your data and different ways to report results instead of just p-values such as confidence intervals or bayesian analyses. But this should give you a basic idea of where to start when comparing two populations for differences, which is a common task for data scientists.