ENEL 649 Project

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```
# Project Imports
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import random
import scipy.stats
class color:
   PURPLE = ' \setminus 033[95m']
   CYAN = ' \ 033[96m']
   DARKCYAN = ' \setminus 033[36m']
   BLUE = ' \setminus 033[94m]
   GREEN = ' \setminus 033[92m']
   YELLOW = ' \033[93m']
   RED = ' \ 033[91m']
   BOLD = ' \033[1m']
   UNDERLINE = ' \ 033[4m']
   END = ' \setminus 033[0m']
```

Common Distributions

- 1. Exponential Distribution
- 2. Normal Distribution
- 3. Custom Exponential Distribution

```
# 1 Exponential Distribution
def exp_f(x, lam):
    return lam*np.exp(-lam*x)

# 2 Normal Distribution
def normal_dist(x , mean , sd):
    prob_density = 1/(sd * np.sqrt(2 * np.pi)) * np.exp(-(x - mean)**2
/ (2 * sd**2))
    return prob_density

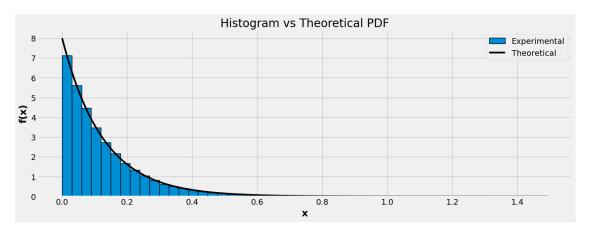
# 3 Custom Exponential Distribution
# Used in Problem 5,6,7
def exp_f1(x, a):
    return np.exp(-a*x)
```

Problem 1:

Generate 100,000 samples of an exponentially distributed random variable with a mean of 8. Generate a histogram of these samples, normalize to have the same area as a PDF. Plot

your histogram and the theoretical PDF function together on the same figure. They should match.

```
# Generate 100,000 samples of an exponentially distributed random
variable with a mean of 8.
mean = 8
                # Lamda
samples count = 100000
total bins = 50
samples arr = np.random.exponential(scale=1/mean, size=samples count)
print("Samples: ", samples arr)
fig, axs = plt.subplots(1, 1, figsize=(15, 5))
values, bins, = axs.hist(x=samples arr, bins=total bins,
density=True, edgecolor='black', linewidth=1, label="Experimental")
# print(sum(values))
area = sum(np.diff(bins)*values)
print("Total Area:", area)
x = np.linspace(np.min(samples arr), np.max(samples arr),
samples count)
axs.plot(x, exp f(x, 8), color='black', linewidth=3,
label="Theoretical")
axs.set xlabel('x', fontweight ='bold')
axs.set ylabel('f(x)', fontweight ='bold')
axs.legend()
plt.title("Histogram vs Theoretical PDF")
plt.style.use('fivethirtyeight')
plt.show()
Samples: [0.50793588 0.68494248 0.03480509 ... 0.34076598 0.15875852
0.156145021
Total Area: 0.999999999999997
```



Problem 2:

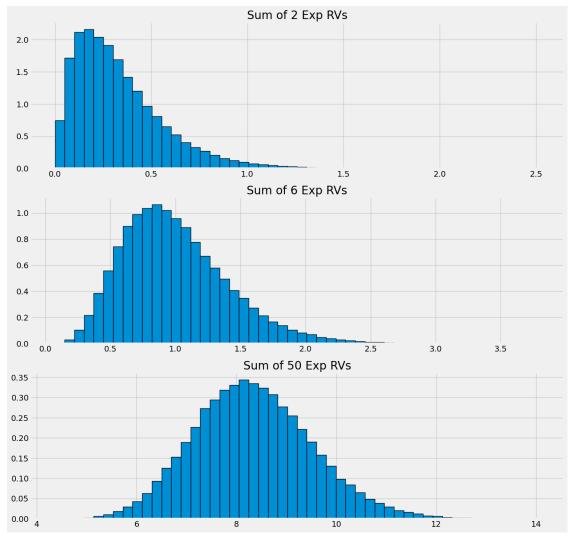
Generate 100,000 samples of the sum of 2, 6 and 50 exponentially distributed random variables, each with a mean of 6. Create histograms of each sum, normalize to have the same area as a PDF and plot. For each distribution, choose the number of histogram bins that produce plots that clearly show the shape of the distribution.

from matplotlib.pyplot import title

```
mean = 6
samples count = 100000
total bins = 50
# Sum of 2 exponentially distributed random variables
samples arr 2 = 0
for counter in range(2):
    samples_arr_2 = samples_arr_2 +
np.random.exponential(scale=1/mean, size=samples count)
# Sum of 6 exponentially distributed random variables
samples arr 6 = 0
for counter in range(6):
    samples arr 6 = samples arr 6 +
np.random.exponential(scale=1/mean, size=samples count)
# Sum of 50 exponentially distributed random variables
samples arr 50 = 0
for counter in range(50):
    samples arr 50 = samples arr 50 +
np.random.exponential(scale=1/mean, size=samples count)
fig, axs = plt.subplots(3, 1, figsize=(15, 15))
values, bins, = axs[0].hist(x=samples arr 2, bins=total bins,
density=True, edgecolor='black', linewidth=1)
area = sum(np.diff(bins)*values)
print("Total Area:", area)
values, bins, _ = axs[1].hist(x=samples_arr 6, bins=total bins,
density=True, edgecolor='black', linewidth=1)
area = sum(np.diff(bins)*values)
print("Total Area:", area)
values, bins, _ = axs[2].hist(x=samples arr 50, bins=total bins,
density=True, edgecolor='black', linewidth=1)
area = sum(np.diff(bins)*values)
print("Total Area:", area)
axs[0].set title("Sum of 2 Exp RVs")
axs[1].set title("Sum of 6 Exp RVs")
axs[2].set title("Sum of 50 Exp RVs")
```

```
plt.style.use('fivethirtyeight')
plt.show()
```

Total Area: 0.999999999999998 Total Area: 0.99999999999997 Total Area: 0.999999999999999



def merge_bins(bins_mid, samples, samples_count, isNormalized=True):
 #Here Samples are Normalized to samples_count
 # #We need to de normalized it before merging bins
 # For Chi square each bin must have atleast 5 samples

merged_bins_mid = 0
 merged_samples = 0
 merged_samples = 0
 merged_samples_normalized = 0
 min_sample_in_bin = 5
 print("Min Sample in one bin: ", min_sample_in_bin)

```
if isNormalized:
        total samples = sum(samples)
        denormalized samples =
np.around(samples*samples count/total samples)
        merged samples = denormalized samples.copy()
        merged samples normalized = samples.copy()
    else:
        merged samples = samples.copy()
        merged samples normalized = samples.copy()
    merged bins mid = bins mid.copy()
    #TODO Merge bins algorithm
    index = 0
    while index < len(merged samples) - 1:</pre>
        if (merged samples[index] < min sample in bin):</pre>
            #Merge 2 cells in merged samples array and delete one cell
            merged samples[index+1] = merged samples[index] +
merged samples[index+1]
            # del merged samples[index]
            merged samples = np.delete(merged samples, index)
            #Merge 2 Cells in merged samples normalized array and
delete one cell
            merged samples normalized[index+1] =
merged samples normalized[index] + merged samples normalized[index+1]
            # del merged samples[index]
            merged samples normalized =
np.delete(merged samples normalized, index)
            #Merge 2 cells in bin array and delete one cell
            merged bins mid[index+1] = (merged bins mid[index] +
merged bins mid[index+1])/2
            # del merged_bins_mid[index]
            merged bins mid = np.delete(merged bins mid, index)
        else:
            index = index + 1
    #Ff last sample is less then limit then we need to merge
    if merged samples[index] < min sample in bin:</pre>
        merged samples[index-1] = merged samples[index-1] +
merged samples[index]
        # del merged samples[index]
        merged samples = np.delete(merged samples, index)
        merged samples normalized[index-1] =
merged samples normalized[index-1] + merged samples normalized[index]
        # del merged samples[index]
        merged samples normalized =
np.delete(merged samples normalized, index)
```

```
merged bins mid[index-1] = (merged bins mid[index-1] +
merged bins mid[index])/2
        # del merged bins mid[index]
        merged bins mid = np.delete(merged bins mid, index)
    # print(merged samples)
    return merged bins mid, merged samples normalized
# hk1, bins_left1, _ = axs.hist(x=samples arr 50, bins=total bins,
density=True, edgecolor='black', linewidth=1)
# hk2, bins_left2, _ = axs.hist(x=samples_arr_50, bins=total_bins,
density=False, edgecolor='black', linewidth=1)
# print(hk1[0])
# print(hk2[0])
# print(hk1[0]*100000/sum(hk1))
print("Checking Logic with Assignment 3 Q1")
bins mid = [4.09885, 4.29443, 4.49001, 4.68559, 4.88117, 5.07675,
5.27\overline{2}33, 5.4679, 5.66348, 5.85905]
samples = [4, 7, 4, 3, 7, 4, 6, 4, 5, 6]
print("bins_mid: ", bins_mid)
print("samples: ", samples)
#Samples count only needed if isNormalized = True otherwise
merged bins, merged samples = merge bins(bins mid=bins mid,
samples=samples, samples count=0,
                                          isNormalized=False)
print("bins_mid_merged: ", merged_bins)
print("samples_merged: ", merged_samples)
Checking Logic with Assignment 3 Q1
bins mid: [4.09885, 4.29443, 4.49001, 4.68559, 4.88117, 5.07675,
5.27233, 5.4679, 5.66348, 5.85905]
samples: [4, 7, 4, 3, 7, 4, 6, 4, 5, 6]
Min Sample in one bin: 5
bins mid merged: [4.19664 4.5878 4.88117 5.17454 5.56569 5.85905]
samples merged: [11 7 7 10 9 6]
```

Problem 3:

Apply a Chi-squared goodness-of-fit test to see if the random vector you generated in Problem 1 matches a theoretical exponential distribution. Your test should calculate and display a confidence value that should reveal your vector of random numbers does match an exponential distribution.

```
# Generate 100,000 samples of an exponentially distributed random variable with a mean of 8.

mean = 8  # Lamda
```

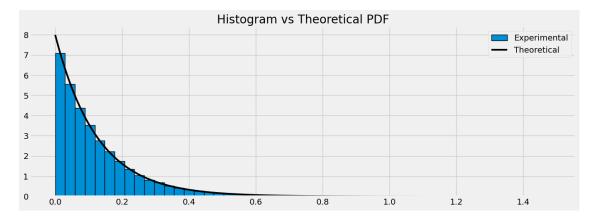
```
samples count = 100000
total bins = 50
samples arr = np.random.exponential(scale=1/mean, size=samples count)
print("Samples: ", samples_arr)
print("Total Samples: ", len(samples arr))
fig, axs = plt.subplots(1, 1, figsize=(15, 5))
# hk: Experimental Samples, ek: Expected Samples
hk, bins left, = axs.hist(x=samples arr, bins=total bins,
density=True, edgecolor='black', linewidth=1, label="Experimental")
#Convert bins to numpy array
bins left = np.array(bins left)
print("Min Sample: ", np.min(samples_arr))
print("Max Sample: ", np.max(samples_arr))
binwidth = (np.diff(bins_left))[0]
                                                #binwidth is same for all
bins
bins mid = bins left + binwidth/2
                                                #Generate bin mid array
containing midpoint of all bins
bins mid = bins mid[:-1]
                                                #Droppping Last Element of
bin mid since bins have extra element right edge of last bin
total bins = len(bins mid)
                                                #Should be equal to
total bins defined earlier
print("Total Bins: ", total_bins)
print("Binwidth: ", binwidth)
print("1st Bin Left Edge: ", bins_left[0])
print("1st Bin Midpoint: ", bins_mid[0])
print("1st Bin Right Edge: ", bins_left[1])
print("{total_bins}th Bin Left Edge:
{value}".format(total bins=total bins, value=bins left[total bins-1]))
print("{total bins}th Bin Midpoint:
{value}".format(total bins=total bins, value=bins mid[total bins-1]))
print("{total bins}th Bin Right Edge:
{value}".format(total bins=total bins, value=bins left[total bins]))
#Generate Expected samples using distribution for each bid midpoint
ek = exp f(bins mid, mean)
print("1st Expected Value: ", ek[0])
print("1st Experimental Value: ", hk[0])
print("{total bins}th Expected Value:
{value}".format(total bins=total bins, value=ek[total bins-1]))
print("{total bins}th Experimental Value:
{value}".format(total bins=total bins, value=hk[total bins-1]))
#Bins much have atleast 10% of number of samples.
#Need to merge bins based on value
bins mid merged, hk merged = merge bins(bins mid, hk, samples count,
True)
```

```
total bins merged = len(bins mid merged)
ek merged = exp f(bins mid merged, mean)
print("-----After Bin Merge----")
print("Total Bins After Merge: ", len(bins_mid_merged))
print("1st Expected Value: ", ek merged[0])
print("1st Experimental Value: ", hk merged[0])
print("{total bins}th Expected Value:
{value}".format(total bins=total bins merged,
value=ek[total bins merged-1]))
print("{total bins}th Experimental Value:
{value}".format(total bins=total bins merged,
value=hk[total bins merged-1]))
C = np.sum(((hk_merged - ek_merged)**2)/ek_merged)
DOF = len(hk merged) - 2
print("C: ", C)
print("DOF: ", DOF)
#Get Confidance Value
p value = 1 - scipy.stats.chi2.cdf(C, DOF)
print("\033[92m\033[1mConfidence: {p value} \
033[0m".format(p value=p value))
# area = sum(np.diff(bins left)*hk)
# area = sum((binwidth)*hk)
# print("Total Area:", area)
plt.title("Histogram vs Theoretical PDF")
x = np.linspace(np.min(samples arr), np.max(samples_arr),
samples count)
axs.plot(x, exp_f(x, 8), color='black', linewidth=3,
label="Theoretical")
axs.legend()
plt.style.use('fivethirtyeight')
plt.show()
Samples: [0.0173952 0.39841232 0.24949737 ... 0.16472864 0.08365536
0.012507611
Total Samples:
               100000
Min Sample: 2.0359436932134437e-06
Max Sample:
            1.4821470076155756
Total Bins:
            50
Binwidth: 0.029642899433437647
1st Bin Left Edge: 2.0359436932134437e-06
1st Bin Midpoint: 0.014823485660412037
1st Bin Right Edge: 0.029644935377130862
```

50th Bin Left Edge: 1.452504108182138 50th Bin Midpoint: 1.4673255578988567 50th Bin Right Edge: 1.4821470076155756 1st Expected Value: 7.105390038596771 7.1035561306284976 1st Experimental Value: 50th Expected Value: 6.383793693595503e-05 50th Experimental Value: 0.00033734891630472004 Min Sample in one bin: -----After Bin Merge---Total Bins After Merge: 38 1st Expected Value: 7.105390038596771 1st Experimental Value: 7.1035561306284976 38th Expected Value: 0.001098901124846037 38th Experimental Value: 0.0010120467489141602 C: 0.049984752243060857

DOF: 36

Confidence: 1.0



Problem 4:

Apply a Chi-squared goodness-of-fit test to the sum of 50 exponentially distributed random vectors from Problem 2 and see if it matches a Gaussian theoretical distribution. In your PDF file, comment on what these results say about the utility of the central limit theorem in this particular case.

```
import math
from matplotlib.pyplot import title
```

```
mean = 6
samples_count = 100000
total_bins = 50

#For Normal Distribution
normal_mean = 0
normal_variance = 0
normal std dev = 0
```

```
# Sum of 50 exponentially distributed random variables
# We will also calculate mean and Std Deviation so that we can use it
for normal distribution later on
# Central Limit Theorm:
\# Y mean = X1 mean + X2 mean + ... + Xn_mean
# Y_variance = X1_variance + X2_variance + ... + Xn_variance
samples arr 50 = 0
for counter in range (50):
    samples arr = np.random.exponential(scale=1/mean,
size=samples count)
    normal mean = normal mean + np.mean(samples arr)
    normal variance = normal variance + np.var(samples arr)
    samples arr 50 = samples arr 50 + samples arr
normal std dev = math.sqrt(normal variance)
print("Normal Mean Value: ", normal mean)
print("Normal Variance Value: ", normal variance)
print("Normal Standard Deviation Value: ", normal std dev)
fig, axs = plt.subplots(1, 1, figsize=(15, 5))
x = np.linspace(np.min(samples arr 50), np.max(samples arr 50),
samples count)
axs.plot(x, normal dist(x, normal mean, normal std dev),
color='black', linewidth=3, label="Theoretical")
# hk: Experimental Samples, ek: Expected Samples
hk, bins_left, _ = axs.hist(x=samples_arr_50, bins=total_bins,
density=True, edgecolor='black', linewidth=1, label="Experimental")
#Convert bins to numpy array
bins left = np.array(bins left)
print("Min Sample: ", np.min(samples_arr_50))
print("Max Sample: ", np.max(samples_arr_50))
binwidth = (np.diff(bins left))[0]
                                                #binwidth is same for all
bins
bins mid = bins left + binwidth/2
                                                #Generate bin mid array
containing midpoint of all bins
bins mid = bins mid[:-1]
                                                #Droppping Last Element of
bin mid since bins have extra element right edge of last bin
                                                #Should be equal to
total bins = len(bins mid)
total bins defined earlier
print("Total Bins: ", total_bins)
print("Binwidth: ", binwidth)
print("1st Bin Left Edge: ", bins_left[0])
print("1st Bin Midpoint: ", bins_mid[0])
print("1st Bin Right Edge: ", bins_left[1])
print("{total_bins}th Bin Left Edge:
{value}".format(total bins=total bins, value=bins left[total bins-1]))
print("{total bins}th Bin Midpoint:
```

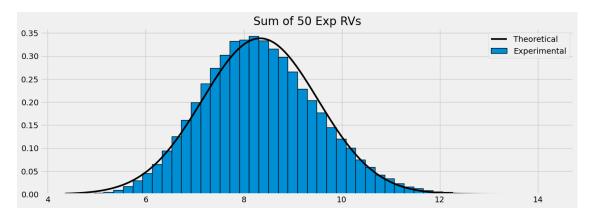
```
{value}".format(total bins=total bins, value=bins mid[total bins-1]))
print("{total bins}th Bin Right Edge:
{value}".format(total bins=total bins, value=bins left[total bins]))
#Generate Expected samples using distribution for each bid midpoint
ek = normal dist(bins mid, normal mean, normal std dev)
print("1st Expected Value: ", ek[0])
print("1st Experimental Value: ", hk[0])
print("{total_bins}th Expected Value:
{value}".format(total_bins=total_bins, value=ek[total_bins-1]))
print("{total bins}th Expected Value:
{value}".format(total bins=total bins, value=hk[total bins-1]))
#Bins much have atleast 10% of number of samples.
#Need to merge bins based on value
bins mid merged, hk merged = merge bins(bins mid, hk, samples count,
True)
total bins merged = len(bins mid merged)
ek merged = normal dist(bins mid merged, normal mean, normal std dev)
print("-----")
print("Total Bins After Merge: ", len(bins mid merged))
print("1st Expected Value: ", ek_merged[0])
print("1st Experimental Value: ", hk_merged[0])
print("{total bins}th Expected Value:
{value}".format(total bins=total bins merged,
value=ek[total bins merged-1]))
print("{total bins}th Experimental Value:
{value}".format(total bins=total bins merged,
value=hk[total bins merged-1]))
C = np.sum(((hk merged - ek merged)**2)/ek merged)
DOF = len(hk merged) - 2
print("C: ", C)
print("DOF: ", DOF)
#Get Confidance Value
p value = 1 - scipy.stats.chi2.cdf(C, DOF)
print("\033[92m\033[1mConfidence: {p value} \
033[0m".format(p value=p value))
area = sum(np.diff(bins)*values)
print("Total Area:", area)
```

```
axs.set title("Sum of 50 Exp RVs")
axs.legend()
plt.style.use('fivethirtyeight')
plt.show()
Normal Mean Value: 8.333902586974952
Normal Variance Value:
                        1.3891916980726506
Normal Standard Deviation Value:
                                  1.1786397660322898
Min Sample: 4.3519820553132575
Max Sample:
            14.233829040876671
Total Bins:
            50
Binwidth:
          0.19763693971126806
1st Bin Left Edge: 4.3519820553132575
1st Bin Midpoint: 4.450800525168892
1st Bin Right Edge: 4.549618995024526
50th Bin Left Edge: 14.036192101165403
50th Bin Midpoint: 14.135010571021038
50th Bin Right Edge: 14.233829040876671
1st Expected Value: 0.0014879294948806202
1st Experimental Value: 0.0004047826287781711
50th Expected Value: 1.8586016105800429e-06
50th Expected Value: 0.00010119565719454277
Min Sample in one bin:
-----After Bin Merge---
Total Bins After Merge: 47
1st Expected Value:
                    0.0014879294948806202
1st Experimental Value:
                         0.0004047826287781711
47th Expected Value: 1.9476822490906547e-05
47th Experimental Value: 0.00030358697158362833
```

C: 0.13713929875513384

DOF: 45

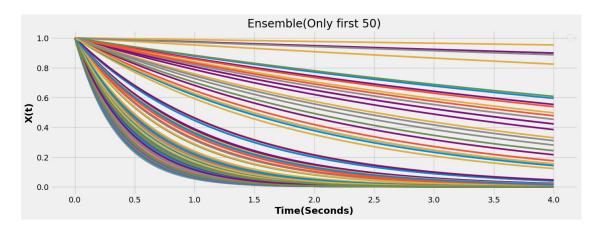
Confidence: 1.0



Problem 5:

Create a 10,000 waveform ensemble of a stochastic process where the waveform is $X(t) = \exp(-Y t)$, where Y is uniformly distributed between 0 and 3. Your time vector should go from 0 to 4 seconds with a sampling interval of 1 ms.

```
#Generate 10,000 samples of Y Uniformaly distributed between 0 and 3
total wavefroms = 10000
min time = 0
                       # 0 Second
                   # 4 Second
\max time = 4
sampling interval = 0.001 # 1 Milisecond
# Y is Uniformly distributed between 0 to 3: Y \sim U(0,3)
b = 3
total time samples = int((max time-min time)/sampling interval)
Y = np.random.uniform(low=0.0, high=b, size=total wavefroms)
fig, axs = plt.subplots(1, 1, figsize=(15, 5))
# ensemble 2D array contains all samples for all generated waveforms
ensemble = np.zeros((total wavefroms, total time samples),
dtype=float)
x = np.linspace(min time, max time, total time samples)
for counter in range(total wavefroms):
    ensemble[counter] = exp_f1(x, Y[counter])
print("Ensemble Shape: ", ensemble.shape)
print("Plotting first 50 wavefroms from Ensemble...")
for counter in range(100):
    axs.plot(x, ensemble[counter], linewidth=3) #color='black'
axs.set xlabel('Time(Seconds)', fontweight = 'bold')
axs.set ylabel('X(t)', fontweight ='bold')
axs.legend()
plt.style.use('fivethirtyeight')
plt.title("Ensemble(Only first 50)")
plt.show()
No artists with labels found to put in legend. Note that artists
whose label start with an underscore are ignored when legend() is
called with no argument.
Ensemble Shape: (10000, 4000)
Plotting first 50 wavefroms from Ensemble...
```

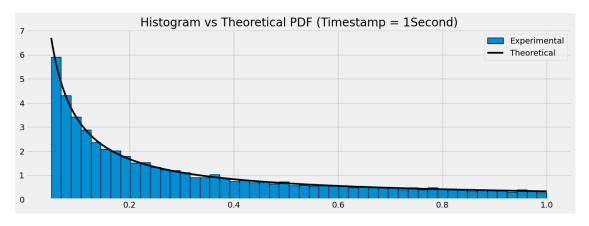


Problem 6:

Use your 10,000 waveform ensemble from Problem 5 to numerically calculate a histogram that represents the first order PDF of this stochastic process. Normalize your histogram to have the same area as a PDF and plot your histogram on the same figure as the theoretical expression for the first order PDF for this stochastic process. They should match. You can generate your plot for a single time sample that does a good job of illustrating the zero and non-zero regions of the PDF.

```
# Theoretical first order pdf of Exponential process
\# X(t) = exp(-Yt)
# b: Y \sim U(0,b)
# t: Timestamp
def first order pdf(x, b, t):
    return 1/(b*abs(t*x))
time stamp = 1
                         #To get samples from ensembles at
time stamp=1Second
time stamp index = int(time stamp/sampling interval)
#print(time stamp index)
#Get 1000th column of ensemble
#samples 1000: samples at 1000ms timestamp
samples_1000 = ensemble[:, time_stamp_index]
samples count = len(samples 1000)
print(np.mean(samples 1000))
print((1-np.exp(-3))/3)
print("Samples Count: ", samples count)
total bins = 50
fig, \overline{axs} = plt.subplots(1, 1, figsize=(15, 5))
values, bins, _ = axs.hist(x=samples_1000, bins=total_bins,
density=True, edgecolor='black', linewidth=1, label="Experimental")
# print(sum(values))
area = sum(np.diff(bins)*values)
print("Total Area:", area)
```

Text(0.5, 1.0, 'Histogram vs Theoretical PDF (Timestamp = 1Second)')



Problem 7:

Use your 10,000 waveform ensemble from Problem 5 to numerically calculate the mean of the stochastic process. Plot the numerical mean along with the theoretical mean expression on the same figure. They should match.

```
for time stamp in range(total time samples):
    mean experimental[time stamp] = np.mean(ensemble[:, time stamp])
    mean_theoretical[time_stamp] =
theoretical mean(time stamp*sampling interval, b)
print("Means shape: ", mean_experimental.shape)
print("Experimental Means: ", mean_experimental)
print("Theoretical Means: ", mean_theoretical)
#Plotting theoretical mean vs experimental mean for each time stamp
fig, axs = plt.subplots(2, 1, figsize=(15, 10))
x = np.linspace(min time, max time, total time samples)
axs[0].plot(x, mean experimental, color='blue', linewidth=3)
axs[0].set title("Experimental Mean")
axs[1].plot(x, mean theoretical, color='black', linewidth=3)
axs[1].set title("Theoretical Mean")
axs[1].set xlabel('Time(Seconds)', fontweight ='bold')
axs[0].set_ylabel('u(t)', fontweight ='bold')
axs[1].set_ylabel('u(t)', fontweight ='bold')
plt.style.use('fivethirtyeight')
Means shape: (4000,)
Experimental Means: [1.
                                  0.99849299 0.996989 ... 0.08299206
0.08297129 0.08295054]
Theoretical Means: [1.
                                 0.9985015 0.99700599 ... 0.08339536
0.08337451 0.083353661
```

