

Julia Stats Reference

For use in STAT2201

By Hayden Klok. Last updated: 09/03/2017 Commands sorted based on packages.

Base

using package - Initialises package for use.
? command - Help for command.
typeof(object) - Returns the type of object.
comment - The text comment is ignored.
print("xxx") - Prints the string "xxx".
println("xxx") - As above but with newline.
readcsv("filename.csv") - Reads file filename.csv.
rand() - Generates a uni[0,1] random variable.

rand(n) - Generates n random variables.

srand (seed) - Sets the seed for the RNG.

length (x) – The length of vector x.

sum(x) - Sums the elements of x.

mean (x) – The mean of x.

median (x) – The median of x.

std(x) - The standard deviation of x.

var(x) - The variance of x.

cov(x, y) - The covariance of arrays x and y.

StatsBase

summarystats (x) — Computes statistics of array x, including mean, median, min, max, Q1, Q3. mode (x) — The mode of x.

weights (x) — Creates a vector, x, of weights.

mean (x, w) — The weighted mean of array x with respect to weight vector (of same length) w.

percentile (x, p) — The p^{th} percentile of x.

iqr(x) – The interquartile range of x. quantile(x) – Quantiles 0.0, 0.25, 0.5, 0.75, 1.0. counts(x) – Array of occurrence counts for x. sample(x, n) – Randomly draws n items from x. ecdf(x) – Creates ECDF function from data x.

Distributions

Normal (μ , σ) – Normal distribution, mean μ , standard deviation σ .

Binomial (n, p) - Binomial distribution for n trials with success rate p.

DiscreteUniform (a, b) – Uniform distribution over a, a+1, ..., b.

Exponential (θ) – Exp distribution, mean θ . **TDist** (n) – t-distribution, n degrees of freedom.

pdf (d, x) – Evaluate pdf of distribution d, at x.

cdf (d, x) – Evaluate cdf of distribution d, at x. **quantile** (d, q) – The q^{th} quantile of distribution d.

KernelDensity

kde (x) – Constructs a kernel density estimation object from x. Use **pdf** on this object.

Hypothesis Tests

OneSampleTTest (x, μ_0) - Performs two-sided one sample t-test with data x for H_0 : $\mu = \mu_0$.

EqualVarianceTTest (x, y) – Performs a twosided one sample t-test under the assumption of equal variance for H_0 : $\mu_1 = \mu_2$.

UnequalVarianceTTest (x, y) – Performs a two-sided one sample t-test under the assumption of unequal variances for H_0 : $\mu_1 = \mu_2$.

DataFrames

readtable ("filename.csv") – Reads file filename.csv and creates a data frame object.

readtable ("filename.csv", header = false) – Used when the file does not have a header row.

DataFrame (X=a, Y=b) – Creates a DataFrame object, "data", with columns X and Y from vectors a and b.

GLM

 $\label{eq:glm} \textbf{glm} \textbf{(} Y \sim X \textbf{,} data \textbf{,} Normal() \textbf{,} IdentityLink() \textbf{)} - Creates a linear model from DataFrame data, of column Y in terms of X, assuming noise is normally distributed.}$

glm ($Y \sim X$, data, Binomial(), LogitLink()) – Creates a logistic regression model from DataFrame data, of column Y in terms of X.

coef (*model*) – Returns the coefficients of the *glm* model object "*model*".

stderr (*model*) – Returns the standard errors of the coefficients of the *qlm* model object "*model*".

PyPlot

PyPlot.plot (x, y) – Plots interpolated line y(x).

PyPlot.scatter(x, y) - Scatter-plot y vs x.

PyPlot.stem (x, y) - Plots discrete points, with stems. Used for pmf's.

PyPlot.boxplot (x) – Creates a boxplot from x, plots median, 1st and 3rd quartiles, extremedies at Q1-1.5IQR and Q3+1.5IQR (points outside these bounds are 'outliers', marked with "o").

PyPlot.plt[:hist] (x, b, normed = "True") - Normalized histogram of data x, bin number = b.

subplot (xyn) – Used to plot multiple figures in a $x \times y$ array, (n is plot location index).

xlabel ("x") - Labels x-axis x.

ylabel ("y") – Labels y-axis y.

title ("y vs x") - Labels figure y vs x.