tfp.bijectors.Bijector

This API is new and only available via pip install tfp-nightly.



View

<u>source (https://github.com/tensorflow/probability/blob/master/tensorflow_probability/python/bijeon_L1929)</u>

<u>GitHub</u>

Interface for transformations of a Distribution sample.

```
@abc.abstractmethod
tfp.bijectors.Bijector(
    graph_parents=None, is_constant_jacobian=False, validate_args=False, dtype
    forward_min_event_ndims=UNSPECIFIED, inverse_min_event_ndims=UNSPECIFIED,
    experimental_use_kahan_sum=False, parameters=None, name=None
)
```

Bijectors can be used to represent any differentiable and injective (one to one) function defined on an open subset of R^n. Some non-injective transformations are also supported (see 'Non Injective Transforms' below).

Mathematical Details

A Bijector implements a smooth covering map

(https://en.wikipedia.org/wiki/Local_diffeomorphism), i.e., a local diffeomorphism such that every point in the target has a neighborhood evenly covered by a map (see also (https://en.wikipedia.org/wiki/Covering_space#Covering_of_a_manifold)). A Bijector is used by TransformedDistribution but can be generally used for transforming a Distribution

1. Forward

Useful for turning one random outcome into another random outcome from a different distribution.

generated Tensor. A Bijector is characterized by three operations:

2. Inverse

Useful for 'reversing' a transformation to compute one probability in terms of another.

```
3. log_det_jacobian(x)
```

'The log of the absolute value of the determinant of the matrix of all first-order partial derivatives of the inverse function.'

Useful for inverting a transformation to compute one probability in terms of another. Geometrically, the Jacobian determinant is the volume of the transformation and is used to scale the probability.

We take the absolute value of the determinant before log to avoid NaN values. Geometrically, a negative determinant corresponds to an orientation-reversing transformation. It is ok for us to discard the sign of the determinant because we only integrate everywhere-nonnegative functions (probability densities) and the correct orientation is always the one that produces a nonnegative integrand.

By convention, transformations of random variables are named in terms of the forward transformation. The forward transformation creates samples, the inverse is useful for computing probabilities.

Example Uses

· Basic properties:

```
x = ... # A tensor.
# Evaluate forward transformation.
fwd_x = my_bijector.forward(x)
x == my_bijector.inverse(fwd_x)
x != my_bijector.forward(fwd_x) # Not equal because x != g(g(x)).
```

· Computing a log-likelihood:

• Transforming a random outcome:

```
def transformed_sample(bijector, x):
    return bijector.forward(x)
```

Example Bijectors

'Exponential'

```
Y = g(X) = exp(X)

X \sim Normal(0, 1) \# Univariate.

Implies:
```

```
g^{-1}(Y) = log(Y)

|Jacobian(g^{-1})(y)| = 1 / y

Y \sim LogNormal(0, 1), i.e.,

prob(Y=y) = |Jacobian(g^{-1})(y)| * prob(X=g^{-1}(y))

= (1 / y) Normal(log(y); 0, 1)
```

Here is an example of how one might implement the Exp bijector:

```
class Exp(Bijector):
  def __init__(self, validate_args=False, name='exp'):
    super(Exp, self).__init__(
        validate_args=validate_args,
        forward_min_event_ndims=0,
        name=name)
  def _forward(self, x):
    return tf.exp(x)
  def _inverse(self, y):
    return tf.log(y)
  def _inverse_log_det_jacobian(self, y):
    return -self._forward_log_det_jacobian(self._inverse(y))
  def _forward_log_det_jacobian(self, x):
    # Notice that we needn't do any reducing, even when`event_ndims > {
    # The base Bijector class will handle reducing for us; it knows how
    # to do so because we called `super` `__init__` with
    # `forward_min_event_ndims = 0`.
    return x
```

'ScaleMatvecTriL'

```
Y = g(X) = sqrtSigma * X
X ~ MultivariateNormal(0, I_d)
Implies:
```

```
\begin{split} g^{-1}(Y) &= \text{inv}(\text{sqrtSigma}) * Y \\ |\text{Jacobian}(g^{-1})(y)| &= \text{det}(\text{inv}(\text{sqrtSigma})) \\ Y &\sim \text{MultivariateNormal}(\emptyset, \text{sqrtSigma}) \text{, i.e.,} \\ \text{prob}(Y=y) &= |\text{Jacobian}(g^{-1})(y)| * \text{prob}(X=g^{-1}(y)) \\ &= \text{det}(\text{sqrtSigma})^{-1} \\ &\qquad \qquad \text{MultivariateNormal}(\text{inv}(\text{sqrtSigma}) * y; \emptyset, I_d) \end{split}
```

Min_event_ndims and Naming

Bijectors are named for the dimensionality of data they act on (i.e. without broadcasting). We can think of bijectors having an intrinsic min_event_ndims, which is the minimum number of dimensions for the bijector act on. For instance, a Cholesky decomposition requires a matrix, and hence min_event_ndims=2.

Some examples:

```
Cholesky: min_event_ndims=2 Exp: min_event_ndims=0 MatvecTriL:
min_event_ndims=1 Scale: min_event_ndims=0 Sigmoid: min_event_ndims=0
SoftmaxCentered: min_event_ndims=1
```

For multiplicative transformations, note that Scale operates on scalar events, whereas the Matvec* bijectors operate on vector-valued events.

More generally, there is a forward_min_event_ndims and an inverse_min_event_ndims. In most cases, these will be the same. However, for some shape changing bijectors, these will be different (e.g. a bijector which pads an extra dimension at the end, might have forward_min_event_ndims=0 and inverse_min_event_ndims=1.

Additional Considerations for "Multi Tensor" Bijectors

Bijectors which operate on structures of Tensor require structured min_event_ndims matching the structure of the inputs. In these cases, min_event_ndims describes both the minimum dimensionality and the structure of arguments to forward and inverse. For example:

```
Split([sizes], axis):
  forward_min_event_ndims=-axis
  inverse_min_event_ndims=[-axis] * len(sizes)
```

By default, we require **shape**(x[i])[-event_ndims:-min_event_ndims] to be identical for all elements i uctured input x. Specifically, broadcasting over non-minimal event-dims is generally not allowed for struct, with the exception described in the next paragraph.

Independent parts: multipart transformations in which the parts do not interact with each
other, such as tfd.JointMap, tfd.Restructure, and chains of these, may allow
event_ndims[i] - min_event_ndims[i] to take different values across different parts.
The parts must still share a common (broadcast) batch shape---the shape of the log
Jacobian determinant--- but independence removes the requirement for further alignment in
the event shapes. For example, a JointMap bijector may be used to transform distributions
of varying event rank and size, even when other multipart bijectors such as
tfb.Invert(tfb.Split(n)) would require all inputs to have the same event rank:

Jacobian Determinant

The Jacobian determinant of a single-part bijector is a reduction over event_ndims - min_event_ndims (forward_min_event_ndims for forward_log_det_jacobian and inverse_min_event_ndims for inverse_log_det_jacobian).

To see this, consider the Exp Bijector applied to a Tensor which has sample, batch, and event (S, B, E) shape semantics. Suppose the Tensor's partitioned-shape is (S=[4], B=[2], E=[3, 3]). The shape of the Tensor returned by forward and inverse is unchanged, i.e., [4, 2, 3, 3]. However the shape returned by inverse_log_det_jacobian is [4, 2] because the Jacobian determinant is a reduction over the event dimensions.

Another example is the ScaleMatvecDiag Bijector. Because min_event_ndims = 1, the Jacobian determinant reduction is over event_ndims - 1.

It is sometimes useful to implement the inverse Jacobian determinant as the negative forward Jacobian determinant. For example,

```
def _inverse_log_det_jacobian(self, y):
    return -self._forward_log_det_jac(self._inverse(y)) # Note negation.
```

The correctness of this approach can be seen from the following claim.

• Claim:

Assume Y = g(X) is a bijection whose derivative exists and is nonzero for its domain, i.e., dY/dX = d/dX g(X) != 0. Then:

```
(log o det o jacobian o g^{-1}(Y) = -(\log o \det o \operatorname{jacobian} o g)(X)
```

• Proof:

From the bijective, nonzero differentiability of g, the <u>inverse function theorem</u> (https://en.wikipedia.org/wiki/Inverse_function_theorem) implies g^{-1} is differentiable in the image of g. Applying the chain rule to $y = g(x) = g(g^{-1}(y))$ yields $I = g'(g^{-1}(y))*g^{-1}'(y)$. The same theorem also implies $g^{-1}'(y)$ is nonsingular therefore: inv[$g'(g^{-1}(y))$] = $g^{-1}'(y)$. The claim follows from properties of determinant

(https://en.wikipedia.org/wiki/Determinant#Multiplicativity_and_matrix_groups).

Generally it's preferable to directly implement the inverse Jacobian determinant. This should have superior numerical stability and will often share subgraphs with the _inverse implementation.

Note that Jacobian determinants are always a single Tensor (potentially with batch dimensions), even for bijectors that act on multipart structures, since any multipart transformation may be viewed as a transformation on a single (possibly batched) vector obtained by flattening and concatenating the input parts.

Is_constant_jacobian

Certain bijectors will have constant jacobian matrices. For instance, the ScaleMatvecTriL bijector encodes multiplication by a lower triangular matrix, with jacobian matrix equal to the same aforementioned matrix.

is_constant_jacobian encodes the fact that the jacobian matrix is constant. The semantics of this argument are the following:

- Repeated calls to 'log_det_jacobian' functions with the same event_ndims (but not necessarily same input), will return the first computed jacobian (because the matrix is constant, and hence is input independent).
- log_det_jacobian implementations are merely broadcastable to the true log_det_jacobian (because, again, the jacobian matrix is input independent).
 Specifically, log_det_jacobian is implemented as the log jacobian determinant for a single input.

```
class Identity(Bijector):

def __init__(self, validate_args=False, name='identity'):
    super(Identity, self).__init__(
        is_constant_jacobian=True,
        validate_args=validate_args,
        forward_min_event_ndims=0,
        name=name)

def _forward(self, x):
    return x

def _inverse(self, y):
    return y

def _inverse_log_det_jacobian(self, y):
    return -self._forward_log_det_jacobian(self._inverse(y))
```

```
def _forward_log_det_jacobian(self, x):
    # The full log jacobian determinant would be tf.zero_like(x).
    # However, we circumvent materializing that, since the jacobian
    # calculation is input independent, and we specify it for one input.
    return tf.constant(0., x.dtype)
```

Subclass Requirements

- Subclasses typically implement:
 - _forward,
 - _inverse,
 - _inverse_log_det_jacobian,
 - _forward_log_det_jacobian (optional),
 - _is_increasing (scalar bijectors only)

The _forward_log_det_jacobian is called when the bijector is inverted via the Invert bijector. If undefined, a slightly less efficiently calculation, -1 * _inverse_log_det_jacobian, is used.

If the bijector changes the shape of the input, you must also implement:

- _forward_event_shape_tensor,
- _forward_event_shape (optional),
- _inverse_event_shape_tensor,
- _inverse_event_shape (optional).

By default the event-shape is assumed unchanged from input.

Multipart bijectors, which operate on structures of tensors, may implement additional methods to propogate calltime dtype information over any changes to structure.

These methods are:

- _forward_dtype
- _inverse_dtype
- _forward_event_ndims
- _inverse_event_ndims

• If the Bijector's use is limited to TransformedDistribution (or friends like QuantizedDistribution) then depending on your use, you may not need to implement all of _forward and _inverse functions.

Examples:

- 1. Sampling (e.g., sample) only requires _forward.
- 2. Probability functions (e.g., prob, cdf, survival) only require _inverse (and related).
- 3. Only calling probability functions on the output of sample means _inverse can be implemented as a cache lookup.

See 'Example Uses' [above] which shows how these functions are used to transform a distribution. (Note: _forward could theoretically be implemented as a cache lookup but this would require controlling the underlying sample generation mechanism.)

Non Injective Transforms

1g: Handling of non-injective transforms is subject to change.

Non injective maps g are supported, provided their domain D can be partitioned into k disjoint subsets, Union{D1, ..., Dk}, such that, ignoring sets of measure zero, the restriction of g to each subset is a differentiable bijection onto g(D). In particular, this implies that for y in g(D), the set inverse, i.e. $g^{-1}(y) = \{x \text{ in } D : g(x) = y\}$, always contains exactly k distinct points.

The property, _is_injective is set to False to indicate that the bijector is not injective, yet satisfies the above condition.

The usual bijector API is modified in the case _is_injective is False (see method docstrings for specifics). Here we show by example the AbsoluteValue bijector. In this case, the domain D = (-inf, inf), can be partitioned into D1 = (-inf, 0), D2 = $\{0\}$, and D3 = $\{0, inf\}$. Let gi be the restriction of g to Di, then both g1 and g3 are bijections onto $\{0, inf\}$, with g1^{-1} $\{y\}$ = $\{0\}$ is an oddball in that g2 is one to one, and define bijector methods over D1 and D3. D2 = $\{0\}$ is an oddball in that g2 is one to one, and the derivative is not well defined. Fortunately, when considering transformations of probability densities (e.g. in TransformedDistribution), sets of measure zero have no effect in theory, and only a small effect in 32 or 64 bit precision. For that reason, we define inverse(0) and inverse_log_det_jacobian(0) both as $\{0, 0\}$, which is convenient and results in a left-semicontinuous pdf.

```
abs = tfp.bijectors.AbsoluteValue()
abs.forward(-1.)
==> 1.
abs.forward(1.)
==> 1.
abs.inverse(1.)
==> (-1., 1.)
# The |dX/dY| is constant, == 1. So Log|dX/dY| == 0.
abs.inverse_log_det_jacobian(1., event_ndims=0)
==> (0., 0.)
# Special case handling of 0.
abs.inverse(0.)
==> (0., 0.)
abs.inverse_log_det_jacobian(0., event_ndims=0)
==> (0., 0.)
```

Args

Python list of graph prerequisites of this Bijector .
Python boo1 indicating that the Jacobian matrix is not a function of the input.
Python bool, default False. Whether to validate input with asserts. If validate_args is False, and the inputs are invalid, correct behavior is not guaranteed.
tf.dtype supported by this Bijector. None means dtype is not enforced. For multipart bijectors, this value is expected to be the same for all elements of the input and output structures.
Python integer (structure) indicating the minimum number of dimensions on which forward operates.
Python integer (structure) indicating the minimum number of dimensions on which inverse operates. Will be set to forward_min_event_ndims by default, if no value is provided.

experimental_use_kahan_su Python bool. When True, use Kahan summation to aggregate log-det
 m jacobians from independent underlying log-det jacobian values, which improves against the precision of a naive float32 sum. This can be

	noticeable in particular for large dimensions in float32. See CPU caveat on tfp.math.reduce_kahan_sum (https://www.tensorflow.org/probability/api_docs/python/tfp/math/reduce_kahan_sum)
parameters	Python dict of parameters used to instantiate this Bijector. Bijector instances with identical types, names, and parameters share an input/output cache. parameters dicts are keyed by strings and are identical if their keys are identical and if corresponding values have identical hashes (or object ids, for unhashable objects).
name	The name to give Ops created by the initializer.
Raises	
ValueError	If neither forward_min_event_ndims and inverse_min_event_ndims are specified, or if either of them is negative.
ValueError	If a member of graph_parents is not a Tensor .
Attributes	
dtype	
forward_min_event_ndims	Returns the minimal number of dimensions bijector.forward operates on.
	Multipart bijectors return structured ndims , which indicates the expected structure of their inputs. Some multipart bijectors, notably Composites, may return structures of None .
graph_parents	Returns this Bijector 's graph_parents as a Python list.
has_static_min_event_ndings	m Returns True if the bijector has statically-known min_event_ndims. (deprecated)
	Warning : THIS FUNCTION IS DEPRECATED. It will be removed after 2021-08-01. Instructions for updating: min_event_ndims is now static for all bijectors; this property is no longer needed.

inverse_min_event_ndims	Returns the minimal number of dimensions bijector.inverse operates on. Multipart bijectors return structured event_ndims, which indicates the expected structure of their outputs. Some multipart bijectors, notably Composites, may return structures of None.
is_constant_jacobian	Returns true iff the Jacobian matrix is not a function of x. Note: Jacobian matrix is either constant for both forward and inverse or neither.
name	Returns the string name of this Bijector .
name_scope	Returns a tf.name_scope (https://www.tensorflow.org/api_docs/python/tf/name_scope) instance for this class.
non_trainable_variables	Sequence of non-trainable variables owned by this module and its submodules. Note: this method uses reflection to find variables on the current instance and submodules. For performance reasons you may wish to cache the result of calling this method if you don't expect the return value to change.
parameters	Dictionary of parameters used to instantiate this Bijector .
submodules	Sequence of all sub-modules. Submodules are modules which are properties of this module, or found as properties of modules which are properties of this module (and so on). >>> a = tf.Module()
	>>> b = tf.Module() >>> c = tf.Module() >>> a.b = b >>> b.c = c
	<pre>>>> list(a.submodules) == [b, c] True >>> list(b.submodules) == [c] True >>> list(c.submodules) == [] True</pre>

trainable_variables	Sequence of trainable variables owned by this module and its submodules.
	Note: this method uses reflection to find variables on the current instance and submodules. For performance reasons you may wish to cache the result of calling this method if you don't expect the return value to change.
validate_args	Returns True if Tensor arguments will be validated.
variables	Sequence of variables owned by this module and its submodules.
	Note : this method uses reflection to find variables on the current instance and submodules. For performance reasons you may wish to cache the result of calling this method if you don't expect the return value to change.
Attributes	
dtype	
forward_min_event_ndims	Returns the minimal number of dimensions bijector.forward operates on.
	Multipart bijectors return structured ndims, which indicates the expected structure of their inputs. Some multipart bijectors, notably Composites, may return structures of None.
graph_parents	Returns this Bijector 's graph_parents as a Python list.
has_static_min_event_ndin s	n Returns True if the bijector has statically-known min_event_ndims. (deprecated)
	Warning : THIS FUNCTION IS DEPRECATED. It will be removed after 2021-08-01. Instructions for updating: min_event_ndims is now static for all bijectors; this property is no longer needed.
inverse_min_event_ndims	Returns the minimal number of dimensions bijector.inverse operates

on.

Multipart bijectors return structured **event_ndims**, which indicates the expected structure of their outputs. Some multipart bijectors, notably Composites, may return structures of **None**.

is_constant_jacobian

Returns true iff the Jacobian matrix is not a function of x.

Note: Jacobian matrix is either constant for both forward and inverse or neither.

name	Returns the string name of this Bijector .
name_scope	Returns a tf.name_scope (https://www.tensorflow.org/api_docs/python/tf/name_scope) instance for this class.
non_trainable_variables	Sequence of non-trainable variables owned by this module and its submodules. Note: this method uses reflection to find variables on the current
	instance and submodules. For performance reasons you may wish to cache the result of calling this method if you don't expect the return value to change.
parameters	Dictionary of parameters used to instantiate this Bijector .
submodules	Sequence of all sub-modules. Submodules are modules which are properties of this module, or found as properties of modules which are properties of this module (and so on).
	>>> a = tf.Module() >>> b = tf.Module() >>> c = tf.Module() >>> a.b = b >>> b.c = c >>> list(a.submodules) == [b, c] True

>>> list(b.submodules) == [c]

>>> list(c.submodules) == []

True

trainable_variables

Sequence of trainable variables owned by this module and its

submodules.

Note: this method uses reflection to find variables on the current instance and submodules. For performance reasons you may wish to cache the result of calling this method if you don't expect the return value to change.

validate_args	Returns True if Tensor arguments will be validated.
variables	Sequence of variables owned by this module and its submodules.
	Note : this method uses reflection to find variables on the current instance and submodules. For performance reasons you may wish to cache the result of calling this method if you don't expect the return value to change.

Methods

copy

View source

(https://github.com/tensorflow/probability/blob/master/tensorflow_probability/python/bijectors/bijector.py#L959-L979)

```
copy(
    **override_parameters_kwargs
)
```

Creates a copy of the bijector.

the copy bijector may continue to depend on the original initialization arguments.

Args

**override_parameters_kwa String/value dictionary of initialization arguments to override with new rgs values.

Returns

bijector

A new instance of type(self) initialized from the union of self.parameters and override_parameters_kwargs, i.e., dict(self.parameters, **override_parameters_kwargs).

experimental_batch_shape

View source

(https://github.com/tensorflow/probability/blob/master/tensorflow_probability/python/bijectors/bijector.py#L1153-L1203)

Returns the batch shape of this bijector for inputs of the given rank.

The batch shape of a bijector decribes the set of distinct transformations it represents on events of a given size. For example: the bijector tfb.Scale([1., 2.]) has batch shape [2] for scalar events (event_ndims = 0), because applying it to a scalar event produces two scalar outputs, the result of two different scaling transformations. The same bijector has batch shape [] for vector events, because applying it to a vector produces (via elementwise multiplication) a single vector output.

Bijectors that operate independently on multiple state parts, such as tfb.JointMap, must broadcast to a coherent batch shape. Some events may not be valid: for example, the bijector tfd.JointMap([tfb.Scale([1., 2.]), tfb.Scale([1., 2., 3.])]) does not produce a valid batch shape when event_ndims = [0, 0], since the batch shapes of the two parts are inconsistent. The same bijector does define valid batch shapes of [], [2], and [3] if event_ndims is [1, 1], [0, 1], or [1, 0], respectively.

Since transforming a single event produces a scalar log-det-Jacobian, the batch shape of a bijector with non-constant Jacobian is expected to equal the shape of forward_log_det_jacobian(x, event_ndims=x_event_ndims) or inverse_log_det_jacobian(y, event_ndims=y_event_ndims), for x or y of the specified ndims.

Args

x_event_ndims

Optional Python int (structure) number of dimensions in a probabilistic event passed to forward; this must be greater than or equal to self.forward_min_event_ndims. If None, defaults to

	<pre>self.forward_min_event_ndims. Mutually exclusive with y_event_ndims. Default value: None.</pre>
y_event_ndims	Optional Python int (structure) number of dimensions in a probabilistic event passed to inverse; this must be greater than or equal to self.inverse_min_event_ndims. Mutually exclusive with x_event_ndims. Default value: None.
Returns	
batch_shape	TensorShape batch shape of this bijector for a value with the given event rank. May be unknown or partially defined.

experimental_batch_shape_tensor

View source

(https://github.com/tensorflow/probability/blob/master/tensorflow_probability/python/bijectors/bijector.py#L1219-L1270)

```
experimental_batch_shape_tensor(
    x_event_ndims=None, y_event_ndims=None
)
```

Returns the batch shape of this bijector for inputs of the given rank.

The batch shape of a bijector decribes the set of distinct transformations it represents on events of a given size. For example: the bijector tfb.Scale([1., 2.]) has batch shape [2] for scalar events (event_ndims = 0), because applying it to a scalar event produces two scalar outputs, the result of two different scaling transformations. The same bijector has batch shape [] for vector events, because applying it to a vector produces (via elementwise multiplication) a single vector output.

Bijectors that operate independently on multiple state parts, such as tfb.JointMap, must broadcast to a coherent batch shape. Some events may not be valid: for example, the bijector tfd.JointMap([tfb.Scale([1., 2.]), tfb.Scale([1., 2., 3.])]) does not produce a valid batch shape when event_ndims = [0, 0], since the batch shapes of the two parts are inconsistent. The same bijector does define valid batch shapes of [], [2], and [3] if event_ndims is [1, 1], [0, 1], or [1, 0], respectively.

Since transforming a single event produces a scalar log-det-Jacobian, the batch shape of a bijector with non-constant Jacobian is expected to equal the shape of

forward_log_det_jacobian(x, event_ndims=x_event_ndims) or inverse_log_det_jacobian(y, event_ndims=y_event_ndims), for x or y of the specified ndims.

Args	
x_event_ndims	Optional Python int (structure) number of dimensions in a probabilistic event passed to forward; this must be greater than or equal to self.forward_min_event_ndims. If None, defaults to self.forward_min_event_ndims. Mutually exclusive with y_event_ndims. Default value: None.
y_event_ndims	Optional Python int (structure) number of dimensions in a probabilistic event passed to inverse; this must be greater than or equal to self.inverse_min_event_ndims. Mutually exclusive with x_event_ndims. Default value: None.
Returns	
batch_shape_tensor	integer Tensor batch shape of this bijector for a value with the given event rank.

forward

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(https://github.com/tensorflow/probability/blob/master/tensorflow_probability/python/bijectors/bijector.py#L1330-L1346)

```
forward(
    x, name='forward', **kwargs
)
```

Returns the forward Bijector evaluation, i.e., X = g(Y).

x Tensor (structure). The input to the 'forward' evaluation. name The name to give this op. **kwargs Named arguments forwarded to subclass implementation.

Returns

Tensor (structure).

Raises

TypeError	if self.dtype is specified and x.dtype is not self.dtype.
NotImplementedError	if _forward is not implemented.

forward_dtype

View source

(https://github.com/tensorflow/probability/blob/master/tensorflow_probability/python/bijectors/bijector.py#L1670-L1697)

```
forward_dtype(
    dtype=UNSPECIFIED, name='forward_dtype', **kwargs
)
```

Returns the dtype returned by forward for the provided input.

forward_event_ndims

View source

(https://github.com/tensorflow/probability/blob/master/tensorflow_probability/python/bijectors/bijector.py#L1728-L1755)

```
forward_event_ndims(
    event_ndims, **kwargs
)
```

Returns the number of event dimensions produced by forward.

Args

event_ndims

Structure of Python and/or Tensor ints, and/or None values. The structure should match that of self.forward_min_event_ndims, and all non-None values must be greater than or equal to the corresponding value in self.forward_min_event_ndims.

**kwargs	Optional keyword arguments forwarded to nested bijectors.
Returns	
forward_event_ndims	Structure of integers and/or None values matching self.inverse_min_event_ndims. These are computed using 'prefer static' semantics: if any inputs are None, some or all of the outputs may be None, indicating that the output dimension could not be inferred (conversely, if all inputs are non-None, all outputs will be non-None). If all input event_ndims are Python ints, all of the (non-None) outputs will be Python ints; otherwise, some or all of the outputs may be Tensor ints.

forward_event_shape

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(https://github.com/tensorflow/probability/blob/master/tensorflow_probability/python/bijectors/bijector.py#L1023-L1043)

```
forward_event_shape(
    input_shape
)
```

Shape of a single sample from a single batch as a TensorShape.

Same meaning as forward_event_shape_tensor. May be only partially defined.

Args

input_shape	TensorShape (structure) indicating event-portion shape passed into
	forward function.

Returns

forward_event_shape_tenso TensorShape (structure) indicating event-portion shape after applying forward. Possibly unknown.

forward_event_shape_tensor

View source

(https://github.com/tensorflow/probability/blob/master/tensorflow_probability/python/bijectors/bijector.py#L986-L1016)

```
forward_event_shape_tensor(
    input_shape, name='forward_event_shape_tensor'
)
```

Shape of a single sample from a single batch as an int32 1D Tensor.

Args

input_shape	Tensor , int32 vector (structure) indicating event-portion shape passed into forward function.
name	name to give to the op

Returns

$forward_log_det_jacobian$

View source

(https://github.com/tensorflow/probability/blob/master/tensorflow_probability/python/bijectors/bijector.py#L1623-L1660)

```
forward_log_det_jacobian(
    x, event_ndims=None, name='forward_log_det_jacobian', **kwargs
)
```

Returns both the forward_log_det_jacobian.

Args

х	Tensor (structure). The input to the 'forward' Jacobian determinant evaluation.
event_ndims	Optional number of dimensions in the probabilistic events being

transformed; this must be greater than or equal to self.forward_min_event_ndims. If event_ndims is specified, the log Jacobian determinant is summed to produce a scalar log-determinant for each event. Otherwise (if event_ndims is None), no reduction is performed. Multipart bijectors require structured event_ndims, such that the batch rank rank(y[i]) - event_ndims[i] is the same for all elements i of the structured input. In most cases (with the exception of tfb.JointMap) they further require that event_ndims[i] - self.inverse_min_event_ndims[i] is the same for all elements i of the structured input. Default value: None (equivalent to self.forward_min_event_ndims).

name	The name to give this op.
**kwargs	Named arguments forwarded to subclass implementation.

Returns

Tensor (structure), if this bijector is injective. If not injective this is not implemented.

Raises

TypeError	if y 's dtype is incompatible with the expected output dtype.
NotImplementedError	if neither _forward_log_det_jacobian nor {_inverse, _inverse_log_det_jacobian} are implemented, or this is a non-injective bijector.
ValueError	if the value of event_ndims is not valid for this bijector.

inverse

View source

(https://github.com/tensorflow/probability/blob/master/tensorflow_probability/python/bijectors/bijector.py#L1391-L1409)

```
inverse(
    y, name='inverse', **kwargs
)
```

Returns the inverse Bijector evaluation, i.e., $X = g^{-1}(Y)$.

Args

у	Tensor (structure). The input to the 'inverse' evaluation.
name	The name to give this op.
**kwargs	Named arguments forwarded to subclass implementation.

Returns

Tensor (structure), if this bijector is injective. If not injective, returns the k-tuple containing the unique k points $(x1, \ldots, xk)$ such that g(xi) = y.

Raises

TypeError	if y's structured dtype is incompatible with the expected output dtype.
NotImplementedError	if _inverse is not implemented.

inverse_dtype

View source

(https://github.com/tensorflow/probability/blob/master/tensorflow_probability/python/bijectors/bijector.py#L1699-L1726)

Returns the dtype returned by inverse for the provided input.

inverse_event_ndims

View source

(https://github.com/tensorflow/probability/blob/master/tensorflow_probability/python/bijectors/bijector.py#L1757-L1784)

```
inverse_event_ndims(
    event_ndims, **kwargs
)
```

Returns the number of event dimensions produced by inverse.

Args	
event_ndims	Structure of Python and/or Tensor ints, and/or None values. The structure should match that of self.inverse_min_event_ndims, and all non-None values must be greater than or equal to the corresponding value in self.inverse_min_event_ndims.
**kwargs	Optional keyword arguments forwarded to nested bijectors.
Returns	
inverse_event_ndims	Structure of integers and/or None values matching self.forward_min_event_ndims. These are computed using 'prefer static' semantics: if any inputs are None, some or all of the outputs may be None, indicating that the output dimension could not be inferred (conversely, if all inputs are non-None, all outputs will be non-None). If all input event_ndims are Python ints, all of the (non-None) outputs will be Python ints; otherwise, some or all of the outputs may be Tensor ints.

inverse_event_shape

View source

(https://github.com/tensorflow/probability/blob/master/tensorflow_probability/python/bijectors/bijector.py#L1085-L1105)

```
inverse_event_shape(
        output_shape
)
```

Shape of a single sample from a single batch as a TensorShape.

Same meaning as inverse_event_shape_tensor. May be only partially defined.

Args	
output_shape	TensorShape (structure) indicating event-portion shape passed into inverse function.

Returns

inverse_event_shape_tensor

View source

(https://github.com/tensorflow/probability/blob/master/tensorflow_probability/python/bijectors/bijector.py#L1050-L1078)

```
inverse_event_shape_tensor(
    output_shape, name='inverse_event_shape_tensor'
)
```

Shape of a single sample from a single batch as an int32 1D Tensor.

Args

output_shape	Tensor , int32 vector (structure) indicating event-portion shape passed into inverse function.
name	name to give to the op

Returns

inverse_log_det_jacobian

View source

(https://github.com/tensorflow/probability/blob/master/tensorflow_probability/python/bijectors/bijector.py#L1497-L1539)

```
inverse_log_det_jacobian(
    y, event_ndims=None, name='inverse_log_det_jacobian', **kwargs
)
```

Returns the (log o det o Jacobian o inverse)(y).

Mathematically, returns: log(det(dX/dY))(Y). (Recall that: $X=g^{-1}(Y)$.)

Note that forward_log_det_jacobian is the negative of this function, evaluated at g^{-1} (y).

Args	
у	Tensor (structure). The input to the 'inverse' Jacobian determinant evaluation.
event_ndims	Optional number of dimensions in the probabilistic events being transformed; this must be greater than or equal to <code>self.inverse_min_event_ndims</code> . If <code>event_ndims</code> is specified, the log Jacobian determinant is summed to produce a scalar log-determinant for each event. Otherwise (if <code>event_ndims</code> is <code>None</code>), no reduction is performed. Multipart bijectors require <code>structured</code> event_ndims, such that the batch rank <code>rank(y[i]) - event_ndims[i]</code> is the same for all elements <code>i</code> of the structured input. In most cases (with the exception of <code>tfb.JointMap</code>) they further require that <code>event_ndims[i] - self.inverse_min_event_ndims[i]</code> is the same for all elements <code>i</code> of the structured input. Default value: <code>None</code> (equivalent to <code>self.inverse_min_event_ndims</code>).
name	The name to give this op.
**kwargs	Named arguments forwarded to subclass implementation.
Returns	
ildj	Tensor , if this bijector is injective. If not injective, returns the tuple of local log det Jacobians, $log(det(Dg_i^{-1}_{-1}, y))$, where g_i is the restriction of g to the ith partition Di .
Raises	
TypeError	if x's dtype is incompatible with the expected inverse-dtype.
NotImplementedError	if _inverse_log_det_jacobian is not implemented.
ValueError	if the value of event_ndims is not valid for this bijector.

parameter_properties

View source

(https://github.com/tensorflow/probability/blob/master/tensorflow_probability/python/bijectors/bijector.py#L1277-L1296)

Returns a dict mapping constructor arg names to property annotations.

This dict should include an entry for each of the bijector's Tensor-valued constructor arguments.

Args	
dtype	Optional float dtype to assume for continuous-valued parameters. Some constraining bijectors require advance knowledge of the dtype because certain constants (e.g., tfb.Softplus.low) must be instantiated with the same dtype as the values to be transformed.
Returns	
parameter_properties	A str - >tfp.python.internal.parameter_properties.ParameterPropertiesdict mapping constructor argument names toParameterProperties` instances.

with_name_scope

```
@classmethod
with_name_scope(
    method
)
```

Decorator to automatically enter the module name scope.

```
>>> class MyModule(tf.Module):
... @tf.Module.with_name_scope
```

```
def __call__(self, x):
    if not hasattr(self, 'w'):
        self.w = tf.Variable(tf.random.normal([x.shape[1], 3]))
    return tf.matmul(x, self.w)
```

Using the above module would produce tf.Variable

(https://www.tensorflow.org/api_docs/python/tf/Variable)s and tf.Tensor

(https://www.tensorflow.org/api_docs/python/tf/Tensor)s whose names included the module name:

```
>>> mod = MyModule()
>>> mod(tf.ones([1, 2]))
<tf.Tensor: shape=(1, 3), dtype=float32, numpy=..., dtype=float32)>
>>> mod.w
<tf.Variable 'my_module/Variable:0' shape=(2, 3) dtype=float32,
numpy=..., dtype=float32)>
```

Args

method

The method to wrap.

Returns

The original method wrapped such that it enters the module's name scope.

__call__

View source

(https://github.com/tensorflow/probability/blob/master/tensorflow_probability/python/bijectors/bijector.py#L872-L957)

```
__call__(
    value, name=None, **kwargs
)
```

Applies or composes the Bijector, depending on input type.

This is a convenience function which applies the Bijector instance in three different ways, depending on the input:

- If the input is a tfd.Distribution instance, return
 tfd.TransformedDistribution(distribution=input, bijector=self).
- 2. If the input is a tfb.Bijector instance, return tfb.Chain([self, input]).
- Otherwise, return self.forward(input)

Args	
value	A tfd.Distribution, tfb.Bijector, or a (structure of) Tensor.
name	Python str name given to ops created by this function.
**kwargs	Additional keyword arguments passed into the created tfd.TransformedDistribution, tfb.Bijector, or self.forward.
Returns	
composition	A tfd.TransformedDistribution if the input was a tfd.Distribution, a tfb.Chain if the input was a tfb.Bijector, or a (structure of) Tensor computed by self.forward.

Examples

```
sigmoid = tfb.Reciprocal()(
    tfb.Shift(shift=1.)(
      tfb.Exp()(
        tfb.Scale(scale=-1.))))
# ==> `tfb.Chain([
#
          tfb.Reciprocal(),
          tfb.Shift(shift=1.),
#
#
          tfb.Exp(),
#
          tfb.Scale(scale=-1.),
#
       ])` # ie, `tfb.Sigmoid()`
log_normal = tfb.Exp()(tfd.Normal(0, 1))
# ==> `tfd.TransformedDistribution(tfd.Normal(0, 1), tfb.Exp())`
tfb.Exp()([-1., 0., 1.])
\# ==> tf.exp([-1., 0., 1.])
```

__eq__

View source

(https://github.com/tensorflow/probability/blob/master/tensorflow_probability/python/bijectors/bijector.py#L827-L862)

Return self==value.

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