TopogrElow

TensorFlow API r1.4

tf.contrib.distributions.OneHotCategorical

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Class OneHotCategorical

Inherits From: Distribution

Defined in tensorflow/contrib/distributions/python/ops/onehot_categorical.py.

OneHotCategorical distribution.

The categorical distribution is parameterized by the log-probabilities of a set of classes. The difference between OneHotCategorical and Categorical distributions is that OneHotCategorical is a discrete distribution over one-hot bit vectors whereas Categorical is a discrete distribution over positive integers. OneHotCategorical is equivalent to Categorical except Categorical has event_dim=() while OneHotCategorical has event_dim=K, where K is the number of classes.

This class provides methods to create indexed batches of OneHotCategorical distributions. If the provided **logits** or **probs** is rank 2 or higher, for every fixed set of leading dimensions, the last dimension represents one single OneHotCategorical distribution. When calling distribution functions (e.g. **dist.prob(x)**), **logits** and **x** are broadcast to the same shape (if possible). In all cases, the last dimension of **logits**, **x** represents single OneHotCategorical distributions.

Examples

Creates a 3-class distiribution, with the 2nd class, the most likely to be drawn from.

```
p = [0.1, 0.5, 0.4]
dist = OneHotCategorical(probs=p)
```

Creates a 3-class distiribution, with the 2nd class the most likely to be drawn from, using logits.

```
logits = [-2, 2, 0]
dist = OneHotCategorical(logits=logits)
```

Creates a 3-class distribution, with the 3rd class is most likely to be drawn.

```
# counts is a scalar.
p = [0.1, 0.4, 0.5]
dist = OneHotCategorical(probs=p)
dist.prob([0,1,0]) # Shape []

# p will be broadcast to [[0.1, 0.4, 0.5], [0.1, 0.4, 0.5]] to match.
samples = [[0,1,0], [1,0,0]]
dist.prob(samples) # Shape [2]
```

allow_nan_stats

Python bool describing behavior when a stat is undefined.

Stats return +/- infinity when it makes sense. E.g., the variance of a Cauchy distribution is infinity. However, sometimes the statistic is undefined, e.g., if a distribution's pdf does not achieve a maximum within the support of the distribution, the mode is undefined. If the mean is undefined, then by definition the variance is undefined. E.g. the mean for Student's T for df = 1 is undefined (no clear way to say it is either + or - infinity), so the variance = $E[(X - mean)^{**}2]$ is also undefined.

Returns:

• allow_nan_stats: Python bool.

batch_shape

Shape of a single sample from a single event index as a TensorShape.

May be partially defined or unknown.

The batch dimensions are indexes into independent, non-identical parameterizations of this distribution.

Returns:

• batch_shape: TensorShape, possibly unknown.

dtype

The DType of Tensor's handled by this Distribution.

event_shape

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

May be partially defined or unknown.

Returns:

event_shape: TensorShape, possibly unknown.

event_size

Scalar int32 tensor: the number of classes.

logits

Vector of coordinatewise logits.

name

Name prepended to all ops created by this **Distribution**.

parameters

Dictionary of parameters used to instantiate this **Distribution**.

probs

Vector of coordinatewise probabilities.

reparameterization_type

Describes how samples from the distribution are reparameterized.

Currently this is one of the static instances **distributions.FULLY_REPARAMETERIZED** or **distributions.NOT_REPARAMETERIZED**.

Returns:

An instance of ReparameterizationType.

validate_args

Python bool indicating possibly expensive checks are enabled.

Methods

__init__

```
__init__(
    logits=None,
    probs=None,
    dtype=tf.int32,
    validate_args=False,
    allow_nan_stats=True,
    name='OneHotCategorical'
)
```

Initialize OneHotCategorical distributions using class log-probabilities.

Args:

- logits: An N-D Tensor, N >= 1, representing the log probabilities of a set of Categorical distributions. The first N dimensions index into a batch of independent distributions and the last dimension represents a vector of logits for each class. Only one of logits or probs should be passed in.
- probs: An N-D Tensor, N >= 1, representing the probabilities of a set of Categorical distributions. The first N 1 dimensions index into a batch of independent distributions and the last dimension represents a vector of probabilities for each class. Only one of logits or probs should be passed in.
- dtype: The type of the event samples (default: int32).
- validate_args: Python bool, default False. When True distribution parameters are checked for validity despite
 possibly degrading runtime performance. When False invalid inputs may silently render incorrect outputs.
- allow_nan_stats: Python bool, default True. When True, statistics (e.g., mean, mode, variance) use the value
 "NaN" to indicate the result is undefined. When False, an exception is raised if one or more of the statistic's batch

members are undefined.

name: Python str name prefixed to Ops created by this class.

batch_shape_tensor

```
batch_shape_tensor(name='batch_shape_tensor')
```

Shape of a single sample from a single event index as a 1-D Tensor.

The batch dimensions are indexes into independent, non-identical parameterizations of this distribution.

Args:

• name: name to give to the op

Returns:

• batch_shape: Tensor.

cdf

```
cdf(
   value,
   name='cdf'
)
```

Cumulative distribution function.

Given random variable X, the cumulative distribution function cdf is:

```
cdf(x) := P[X \leftarrow x]
```

Args:

- value: float or double Tensor.
- name: The name to give this op.

Returns:

cdf:a Tensor of shape sample_shape(x) + self.batch_shape with values of type self.dtype.

copy

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

Creates a deep copy of the distribution.



Note: the copy distribution may continue to depend on the original initialization arguments.

• **override_parameters_kwargs: String/value dictionary of initialization arguments to override with new values.

Returns:

distribution: 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).

covariance

```
covariance(name='covariance')
```

Covariance.

Covariance is (possibly) defined only for non-scalar-event distributions.

For example, for a length-k, vector-valued distribution, it is calculated as,

```
Cov[i, j] = Covariance(X_i, X_j) = E[(X_i - E[X_i]) (X_j - E[X_j])]
```

where Cov is a (batch of) $k \times k$ matrix, $0 \leftarrow (i, j) \leftarrow k$, and E denotes expectation.

Alternatively, for non-vector, multivariate distributions (e.g., matrix-valued, Wishart), **Covariance** shall return a (batch of) matrices under some vectorization of the events, i.e.,

```
Cov[i, j] = Covariance(Vec(X)_i, Vec(X)_j) = [as above]
```

where Cov is a (batch of) $k' \times k'$ matrices, $0 \le (i, j) \le k' = reduce_prod(event_shape)$, and Vec is some function mapping indices of this distribution's event dimensions to indices of a length-k' vector.

Args:

name: The name to give this op.

Returns:

covariance: Floating-point Tensor with shape [B1, ..., Bn, k', k'] where the first n dimensions are batch coordinates and k' = reduce_prod(self.event_shape).

entropy

```
entropy(name='entropy')
```

Shannon entropy in nats.

event_shape_tensor

```
event_shape_tensor(name='event_shape_tensor')
```

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

Args:

name: name to give to the op

Returns:

event_shape: Tensor.

is_scalar_batch

```
is_scalar_batch(name='is_scalar_batch')
```

Indicates that **batch_shape == []**.

Args:

• name: The name to give this op.

Returns:

• is_scalar_batch: bool scalar Tensor.

is_scalar_event

```
is_scalar_event(name='is_scalar_event')
```

Indicates that event_shape == [].

Args:

• name: The name to give this op.

Returns:

• is_scalar_event: bool scalar Tensor.

log_cdf

```
log_cdf(
    value,
    name='log_cdf'
)
```

Log cumulative distribution function.

Given random variable X, the cumulative distribution function cdf is:

```
log\_cdf(x) := Log[P[X \leftarrow x]]
```

Often, a numerical approximation can be used for $log_cdf(x)$ that yields a more accurate answer than simply taking the logarithm of the cdf when x << -1.

Args:

- value: float or double Tensor.
- name: The name to give this op.

Returns:

logcdf: a Tensor of shape sample_shape(x) + self.batch_shape with values of type self.dtype.

log_prob

```
log_prob(
    value,
    name='log_prob'
)
```

Log probability density/mass function.

Args:

- value: float or double Tensor.
- name: The name to give this op.

Returns:

• log_prob: a Tensor of shape sample_shape(x) + self.batch_shape with values of type self.dtype.

log_survival_function

```
log_survival_function(
    value,
    name='log_survival_function'
)
```

Log survival function.

Given random variable X, the survival function is defined:

```
log\_survival\_function(x) = Log[ P[X > x] ]
= Log[ 1 - P[X <= x] ]
= Log[ 1 - cdf(x) ]
```

Typically, different numerical approximations can be used for the log survival function, which are more accurate than 1 - cdf(x) when x >> 1.

Args:

- value: float or double Tensor.
- name: The name to give this op.

Returns:

Tensor of shape $sample_shape(x) + self.batch_shape$ with values of type self.dtype.

mean

```
mean(name='mean')
```

Mean.

mode

```
mode(name='mode')
```

Mode.

param_shapes

```
param_shapes(
   cls,
   sample_shape,
   name='DistributionParamShapes'
)
```

Shapes of parameters given the desired shape of a call to sample().

This is a class method that describes what key/value arguments are required to instantiate the given **Distribution** so that a particular shape is returned for that instance's call to **sample()**.

Subclasses should override class method _param_shapes .

Args:

- sample_shape: Tensor or python list/tuple. Desired shape of a call to sample().
- name: name to prepend ops with.

Returns:

dict of parameter name to Tensor shapes.

param_static_shapes

```
param_static_shapes(
    cls,
    sample_shape
)
```

param_shapes with static (i.e. TensorShape) shapes.

This is a class method that describes what key/value arguments are required to instantiate the given **Distribution** so that a particular shape is returned for that instance's call to **sample()**. Assumes that the sample's shape is known statically.

Subclasses should override class method _param_shapes to return constant-valued tensors when constant values are fed.

Args:

sample_shape: TensorShape or python list/tuple. Desired shape of a call to sample().

Returns:

dict of parameter name to TensorShape.

Raises:

• ValueError: if sample_shape is a TensorShape and is not fully defined.

prob

```
prob(
   value,
   name='prob'
)
```

Probability density/mass function.

Args:

- value: float or double Tensor.
- name: The name to give this op.

Returns:

• prob: a Tensor of shape sample_shape(x) + self.batch_shape with values of type self.dtype.

quantile

```
quantile(
   value,
   name='quantile'
)
```

Quantile function. Aka "inverse cdf" or "percent point function".

Given random variable X and p in [0, 1], the quantile is:

```
quantile(p) := x such that P[X \leftarrow= x] == p
```

Args:

- value: float or double Tensor.
- name: The name to give this op.

Returns:

quantile: a Tensor of shape sample_shape(x) + self.batch_shape with values of type self.dtype.

sample

```
sample(
    sample_shape=(),
    seed=None,
    name='sample'
)
```

Generate samples of the specified shape.

Note that a call to sample() without arguments will generate a single sample.

Args:

- sample_shape: 0D or 1D int32 Tensor. Shape of the generated samples.
- seed: Python integer seed for RNG
- name: name to give to the op.

Returns:

samples: a Tensor with prepended dimensions sample_shape.

stddev

```
stddev(name='stddev')
```

Standard deviation.

Standard deviation is defined as,

```
stddev = E[(X - E[X])**2]**0.5
```

where **X** is the random variable associated with this distribution, **E** denotes expectation, and **stddev.shape** = **batch_shape** + **event_shape** .

Args:

• name: The name to give this op.

Returns:

stddev: Floating-point Tensor with shape identical to batch_shape + event_shape, i.e., the same shape as self.mean().

survival_function

```
survival_function(
   value,
   name='survival_function'
)
```

Survival function.

Given random variable X, the survival function is defined:

```
survival\_function(x) = P[X > x]
= 1 - P[X <= x]
= 1 - cdf(x).
```

Args:

- value: float or double Tensor.
- name: The name to give this op.

Returns:

Tensor of shape $sample_shape(x) + self.batch_shape$ with values of type self.dtype.

variance

```
variance(name='variance')
```

Variance.

Variance is defined as,

```
Var = E[(X - E[X])**2]
```

where X is the random variable associated with this distribution, E denotes expectation, and Var.shape = batch_shape + event_shape.

Args:

• name: The name to give this op.

Returns:

variance: Floating-point Tensor with shape identical to batch_shape + event_shape , i.e., the same shape as self.mean().

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