tf.contrib.bayesflow.monte_carlo.expectation_importance_sampler_logspace

```
expectation_importance_sampler_logspace(
    log_f,
    log_p,
    sampling_dist_q,
    z=None,
    n=None,
    seed=None,
    name='expectation_importance_sampler_logspace'
)
```

Defined in `tensorflow/contrib/bayesflow/python/ops/monte_carlo_impl.py`.

See the guide: BayesFlow Monte Carlo (contrib) > Ops

Importance sampling with a positive function, in log-space.

With `p(z) := exp{log_p(z)}`, and `f(z) = exp{log_f(z)}`, this `Op` returns

```
Log[ n^{-1} sum_{i=1}^n [ f(z_i) p(z_i) / q(z_i) ] ],  z_i ~ q,
\approx Log[ E_q[ f(Z) p(Z) / q(Z) ] ]
=       Log[E_p[f(Z)]]
```

This integral is done in log-space with max-subtraction to better handle the often extreme values that `f(z) p(z) / q(z)` can take on.

In contrast to `expectation_importance_sampler`, this `Op` returns values in log-space.

User supplies either `Tensor` of samples `z`, or number of samples to draw `n`

Args:

- `log_f`: Callable mapping samples from `sampling_dist_q` to `Tensors` with shape broadcastable to `q.batch_shape`. For example, `log_f` works "just like" `sampling_dist_q.log_prob`.
- `log_p`: Callable mapping samples from `sampling_dist_q` to `Tensors` with shape broadcastable to `q.batch_shape`. For example, `log_p` works "just like" `q.log_prob`.
- `sampling_dist_q`: The sampling distribution. `tf.contrib.distributions.Distribution`. `float64` `dtype` recommended. `log_p` and `q` should be supported on the same set.
- `z`: `Tensor` of samples from `q`, produced by `q.sample` for some `n`.
- `n`: Integer `Tensor`. Number of samples to generate if `z` is not provided.
- `seed`: Python integer to seed the random number generator.
- `name`: A name to give this `Op`.

Returns:

Logarithm of the importance sampling estimate. `Tensor` with `shape` equal to batch shape of `q`, and `dtype` = `q.dtype`.

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