TencorFlow

TensorFlow API r1.4

tf.contrib.distributions.normal\_conjugates\_known\_scale\_predictive

```
normal_conjugates_known_scale_predictive(
    prior,
    scale,
    s,
    n
)
```

Defined in tensorflow/contrib/distributions/python/ops/normal\_conjugate\_posteriors.py.

See the guide: Statistical Distributions (contrib) > Normal likelihood with conjugate prior

Posterior predictive Normal distribution w. conjugate prior on the mean.

This model assumes that **n** observations (with sum **s**) come from a Normal with unknown mean **loc** (described by the Normal **prior**) and known variance **scale\*\*2**. The "known scale predictive" is the distribution of new observations, conditioned on the existing observations and our prior.

Accepts a prior Normal distribution object, having parameters 1000 and 100 and 100 as well as known 100 scale values of the predictive distribution(s) (also assumed Normal), and statistical estimates 100 scale values of the number(s) of observations) and 100 n (the number(s) of observations).

Calculates the Normal distribution(s)  $p(x \mid sigma**2)$ :

```
p(x \mid sigma**2) = int N(x \mid mu, sigma**2)N(mu \mid prior.loc, prior.scale**2) dmu = N(x \mid prior.loc, 1 / (sigma**2 + prior.scale**2))
```

Returns the predictive posterior distribution object, with parameters (loc', scale'\*\*2), where:

```
sigma_n**2 = 1/(1/sigma0**2 + n/sigma**2),
mu' = (mu0/sigma0**2 + s/sigma**2) * sigma_n**2.
sigma'**2 = sigma_n**2 + sigma**2,
```

Distribution parameters from prior, as well as scale, s, and n. will broadcast in the case of multidimensional sets of parameters.

## Args:

- prior: Normal object of type dtype: the prior distribution having parameters (loc0, scale0).
- scale: tensor of type dtype, taking values scale > 0. The known stddev parameter(s).
- s: Tensor of type dtype. The sum(s) of observations.
- n: Tensor of type int. The number(s) of observations.

Returns:

A new Normal predictive distribution object.

Raises:

• TypeError: if dtype of s does not match dtype, or prior is not a Normal object.

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