TopogrElow

TensorFlow API r1.4

tf.distributions.Bernoulli

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Class Bernoulli

Inherits From: **Distribution**

Aliases:

- Class tf.contrib.distributions.Bernoulli
- Class tf.distributions.Bernoulli

Defined in tensorflow/python/ops/distributions/bernoulli.py.

See the guide: Statistical Distributions (contrib) > Univariate (scalar) distributions

Bernoulli distribution.

The Bernoulli distribution with probs parameter, i.e., the probability of a 1 outcome (vs a 0 outcome).

Properties

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.

logits

Log-odds of a 1 outcome (vs 0).

name

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

parameters

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

probs

Probability of a 1 outcome (vs 0).

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.

__init__

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

Construct Bernoulli distributions.

Args:

- logits: An N-D Tensor representing the log-odds of a 1 event. Each entry in the Tensor parametrizes an independent Bernoulli distribution where the probability of an event is sigmoid(logits). Only one of logits or probs should be passed in.
- probs : An N-D **Tensor** representing the probability of a 1 event. Each entry in the **Tensor** parameterizes an independent Bernoulli distribution. 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.

Raises:

ValueError: If p and logits are passed, or if neither are passed.

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

Cumulative distribution function.

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

```
cdf(x) := P[X \le 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.

Args:

• **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 \le 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.

Additional documentation from Bernoulli:

Returns 1 if prob > 0.5 and 0 otherwise.

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 \le 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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