TopogrElow

TensorFlow API r1.4

tf.contrib.distributions.normal_conjugates_known_scale_posterior

```
normal_conjugates_known_scale_posterior(
    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 Normal distribution with 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 posterior" is the distribution of the unknown loc.

Accepts a prior Normal distribution object, having parameters **loc0** and **scale0**, as well as known **scale** values of the predictive distribution(s) (also assumed Normal), and statistical estimates **s** (the sum(s) of the observations) and **n** (the number(s) of observations).

Returns a posterior (also Normal) distribution object, with parameters (loc', scale'**2), where:

```
mu ~ N(mu', sigma'**2)
sigma'**2 = 1/(1/sigma0**2 + n/sigma**2),
mu' = (mu0/sigma0**2 + s/sigma**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 posterior distribution object for the unknown observation mean loc.

Raises:

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

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