

tf.contrib.distributions.BetaWithSoftplusConcentration

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Class `BetaWithSoftplusConcentration`

Inherits From: `Beta`

Defined in `tensorflow/python/ops/distributions/beta.py`.

Beta with softplus transform of `concentration1` and `concentration0`.

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 = $E[(X - \text{mean})^2]$ 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.

`concentration0`

Concentration parameter associated with a `0` outcome.

concentration1

Concentration parameter associated with a `1` outcome.

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.

name

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

parameters

Dictionary of parameters used to instantiate this `Distribution` .

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` .

total_concentration

Sum of concentration parameters.

validate_args

Python `bool` indicating possibly expensive checks are enabled.

Methods

__init__

```
__init__(
    concentration1,
    concentration0,
    validate_args=False,
    allow_nan_stats=True,
    name='BetaWithSoftplusConcentration'
)
```

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 <= x]
```

Additional documentation from **Beta**:

★ **Note:** `x` must have dtype `self.dtype` and be in `[0, 1]`. It must have a shape compatible with `self.batch_shape()`.

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,

$$\text{Cov}[i, j] = \text{Covariance}(X_i, X_j) = E[(X_i - E[X_i]) (X_j - E[X_j])]$$

where `Cov` is a (batch of) `k x k` matrix, $0 \leq (i, j) < k$, 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.,

$$\text{Cov}[i, j] = \text{Covariance}(\text{Vec}(X)_i, \text{Vec}(X)_j) = [\text{as above}]$$

where `Cov` is a (batch of) `k' x k'` matrices, $0 \leq (i, j) < k' = \text{reduce_prod}(\text{event_shape})$, 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 <= 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 $x \ll -1$.

Additional documentation from **Beta**:

★ **Note:** x must have dtype `self.dtype` and be in `[0, 1]`. It must have a shape compatible with `self.batch_shape()`.

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.

Additional documentation from **Beta**:

★ **Note:** x must have dtype `self.dtype` and be in `[0, 1]`. It must have a shape compatible with `self.batch_shape()`.

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 **Beta**:

★ **Note:** The mode is undefined when `concentration1 <= 1` or `concentration0 <= 1`. If `self.allow_nan_stats` is `True`, `NaN` is used for undefined modes. If `self.allow_nan_stats` is `False` an exception is raised when one or more modes are undefined.

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.

Additional documentation from `Beta` :

★ **Note:** `x` must have dtype `self.dtype` and be in `[0, 1]`. It must have a shape compatible with `self.batch_shape()`.

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 <= 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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