TopcorFlow

TensorFlow API r1.4

tf.contrib.bayesflow.hmc.leapfrog_step

```
leapfrog_step(
    step_size,
    position,
    momentum,
    potential_and_grad,
    grad,
    name=None
)
```

Defined in tensorflow/contrib/bayesflow/python/ops/hmc_impl.py.

Applies one step of the leapfrog integrator.

Assumes a simple quadratic kinetic energy function: 0.5 * ||momentum||^2.

Args:

- step_size: Scalar step size or array of step sizes for the leapfrog integrator. Broadcasts to the shape of **position**. Larger step sizes lead to faster progress, but too-large step sizes lead to larger discretization error and worse energy conservation.
- position: Tensor containing the value(s) of the position variable(s) to update.
- momentum: Tensor containing the value(s) of the momentum variable(s) to update.
- potential_and_grad: Python callable that takes a position tensor like **position** and returns the potential energy and its gradient at that position.
- grad: Tensor with the value of the gradient of the potential energy at position.
- name: Python str name prefixed to Ops created by this function.

Returns:

- updated_position: Updated value of the position.
- updated_momentum: Updated value of the momentum.
- new_potential: Potential energy of the new position. Has shape matching potential_and_grad(position).
- new_grad: Gradient from potential_and_grad() evaluated at the new position. Has shape matching position.

Example: Simple quadratic potential.

```
def potential_and_grad(position):
  # Simple quadratic potential
  return tf.reduce_sum(0.5 * tf.square(position)), position
position = tf.placeholder(np.float32)
momentum = tf.placeholder(np.float32)
potential, grad = potential_and_grad(position)
new_position, new_momentum, new_potential, new_grad = hmc.leapfrog_step(
  0.1, position, momentum, potential_and_grad, grad)
sess = tf.Session()
position_val = np.random.randn(10)
momentum_val = np.random.randn(10)
potential_val, grad_val = sess.run([potential, grad],
                                   {position: position_val})
positions = np.zeros([100, 10])
for i in xrange(100):
  position_val, momentum_val, potential_val, grad_val = sess.run(
    [new_position, new_momentum, new_potential, new_grad],
    {position: position_val, momentum: momentum_val})
  positions[i] = position_val
# Should trace out sinusoidal dynamics.
plt.plot(positions[:, 0])
```

Except as otherwise noted, the content of this page is licensed under the Creative Commons Attribution 3.0 License, and code samples are licensed under the Apache 2.0 License. For details, see our Site Policies. Java is a registered trademark of Oracle and/or its affiliates.

Last updated November 2, 2017.

