tf.contrib.bayesflow.csiszar_divergence.arithmetic_geometric

```
arithmetic_geometric(
    logu,
    self_normalized=False,
    name=None
)
```

Defined in `tensorflow/contrib/bayesflow/python/ops/csiszar_divergence_impl.py`.

The Arithmetic-Geometric Csiszar-function in log-space.

A Csiszar-function is a member of,

```
F = { f:R_+ to R : f convex }.
```

When `self_normalized = True` the Arithmetic-Geometric Csiszar-function is:

```
f(u) = (1 + u) log( (1 + u) / sqrt(u) ) - (1 + u) log(2)
```

When `self_normalized = False` the `(1 + u) log(2)` term is omitted.

Observe that as an f-Divergence, this Csiszar-function implies:

```
D_f[p, q] = KL[m, p] + KL[m, q]
m(x) = 0.5 p(x) + 0.5 q(x)
```

In a sense, this divergence is the "reverse" of the Jensen-Shannon f-Divergence.

This Csiszar-function induces a symmetric f-Divergence, i.e., `D_f[p, q] = D_f[q, p]`.

Warning: this function makes non-log-space calculations and may therefore be numerically unstable for `|logu| >> 0`.

Args:

- `logu`: `float`-like `Tensor` representing `log(u)` from above.
- `self_normalized`: Python `bool` indicating whether `f'(u=1)=0`. When `f'(u=1)=0` the implied Csiszar f-Divergence remains non-negative even when `p, q` are unnormalized measures.
- `name`: Python `str` name prefixed to Ops created by this function.

Returns:

- `arithmetic_geometric_of_u`: `float`-like `Tensor` of the Csiszar-function evaluated at `u = exp(logu)`.

Stay Connected

Blog

GitHub

Twitter

Support

Issue Tracker

Release Notes

Stack Overflow

English

Terms | **Privacy**