

tf.contrib.distributions.assign_log_moving_mean_exp

```
assign_log_moving_mean_exp(
    log_mean_exp_var,
    log_value,
    decay,
    name=None
)
```

Defined in [tensorflow/contrib/distributions/python/ops/moving_stats.py](#).

Compute the log of the exponentially weighted moving mean of the exp.

If **log_value** is a draw from a stationary random variable, this function approximates $\log(E[\exp(\log_value)])$, i.e., a weighted log-sum-exp. More precisely, a **tf.Variable**, **log_mean_exp_var**, is updated by **log_value** using the following identity:

```
log_mean_exp_var =
= log(decay * exp(log_mean_exp_var) + (1 - decay) * exp(log_value))
= log(exp(log_mean_exp_var + log(decay)) + exp(log_value + log1p(-decay)))
= log_mean_exp_var
+ log( exp(log_mean_exp_var - log_mean_exp_var + log(decay))
      + exp(log_value - log_mean_exp_var + log1p(-decay)))
= log_mean_exp_var
+ log_sum_exp([log(decay), log_value - log_mean_exp_var + log1p(-decay)]).
```

In addition to numerical stability, this formulation is advantageous because **log_mean_exp_var** can be updated in a lock-free manner, i.e., using **assign_add**. (Note: the updates are not thread-safe; it's just that the update to the **tf.Variable** is presumed efficient due to being lock-free.)

Args:

- log_mean_exp_var**: **float**-like **Variable** representing the log of the exponentially weighted moving mean of the exp. Same shape as **log_value**.
- log_value**: **float**-like **Tensor** representing a new (streaming) observation. Same shape as **log_mean_exp_var**.
- decay**: A **float**-like **Tensor**. The moving mean decay. Typically close to **1.**, e.g., **0.999**.
- name**: Optional name of the returned operation.

Returns:

- log_mean_exp_var**: A reference to the input 'Variable' tensor with the **log_value**-updated log of the exponentially weighted moving mean of exp.

Raises:

- TypeError**: if **log_mean_exp_var** does not have float type **dtype**.
- TypeError**: if **log_mean_exp_var**, **log_value**, **decay** have different **base_dtype**.

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