tf.contrib.distributions.ConditionalTransformedDistribution

Contents

Class `ConditionalTransformedDistribution`

Inherits From: `ConditionalDistribution`, `TransformedDistribution`

Defined in `tensorflow/contrib/distributions/python/ops/conditional_transformed_distribution.py`.

A TransformedDistribution that allows intrinsic conditioning.

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 - 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.

`bijector`

Function transforming x => y.

`distribution`

Base distribution, p(x).

`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`.

`validate_args`

Python `bool` indicating possibly expensive checks are enabled.

Methods

`__init__`

```
__init__(
    distribution,
    bijector=None,
    batch_shape=None,
    event_shape=None,
    validate_args=False,
    name=None
)
```

Construct a Transformed Distribution.

Args:

- `distribution`: The base distribution instance to transform. Typically an instance of `Distribution`.
- `bijector`: The object responsible for calculating the transformation. Typically an instance of `Bijector`. `None` means `Identity()`.
- `batch_shape`: `integer` vector `Tensor` which overrides `distribution` `batch_shape`; valid only if `distribution.is_scalar_batch()`.
- `event_shape`: `integer` vector `Tensor` which overrides `distribution` `event_shape`; valid only if `distribution.is_scalar_event()`.
- `validate_args`: Python `bool`, default `False`. When `True` distribution parameters are checked for validity despite possibly degrading runtime performance. When `False` invalid inputs may silently render incorrect outputs.
- `name`: Python `str` name prefixed to Ops created by this class. Default: `bijector.name + distribution.name`.

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(
    *args,
    **kwargs
)
```

Additional documentation from `ConditionalTransformedDistribution`:

kwargs:

- `bijector_kwargs`: Python dictionary of arg names/values forwarded to the bijector.

- `distribution_kwargs` : Python dictionary of arg names/values forwarded to the distribution.

`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,

```
Cov[i, j] = 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 <= (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.,

```
Cov[i, j] = Covariance(Vec(X)_i, Vec(X)_j) = [as above]
```

where `Cov` is a (batch of) `k' x k'` matrices, `0 <= (i, j) < k' = reduce_prod(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(
    *args,
    **kwargs
)
```

Additional documentation from `ConditionalTransformedDistribution`:

kwargs:

- `bijector_kwargs`: Python dictionary of arg names/values forwarded to the bijector.
- `distribution_kwargs`: Python dictionary of arg names/values forwarded to the distribution.

`log_prob`

```
log_prob(
    *args,
    **kwargs
)
```

Additional documentation from `ConditionalTransformedDistribution`:

kwargs:

- `bijector_kwargs`: Python dictionary of arg names/values forwarded to the bijector.
- `distribution_kwargs`: Python dictionary of arg names/values forwarded to the distribution.

`log_survival_function`

```
log_survival_function(
    *args,
    **kwargs
)
```

Additional documentation from `ConditionalTransformedDistribution`:

kwargs:

- `bijector_kwargs`: Python dictionary of arg names/values forwarded to the bijector.
- `distribution_kwargs`: Python dictionary of arg names/values forwarded to the distribution.

`mean`

```
mean(name='mean')
```

Mean.

`mode`

```
mode(name='mode')
```

Mode.

`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(
    *args,
    **kwargs
)
```

Additional documentation from `ConditionalTransformedDistribution`:

kwargs:

- `bijector_kwargs`: Python dictionary of arg names/values forwarded to the bijector.
- `distribution_kwargs`: Python dictionary of arg names/values forwarded to the distribution.

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(
    *args,
    **kwargs
)
```

kwargs:

- `**condition_kwargs`: Named arguments forwarded to subclass implementation.

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(
    *args,
    **kwargs
)
```

Additional documentation from `ConditionalTransformedDistribution`:

kwargs:

- `bijector_kwargs`: Python dictionary of arg names/values forwarded to the bijector.
- `distribution_kwargs`: Python dictionary of arg names/values forwarded to the distribution.

`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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