

Module: `tf.contrib.bayesflow.monte_carlo`[Contents](#)[Functions](#)

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

Monte Carlo integration and helpers.

See the [BayesFlow Monte Carlo \(contrib\)](#) guide.

Functions

`expectation(...)`: Computes the Monte-Carlo approximation of $E_p[f(X)]$.

`expectation_importance_sampler(...)`: Monte Carlo estimate of $E_p[f(Z)] = E_q[f(Z) p(Z) / q(Z)]$.

`expectation_importance_sampler_logspace(...)`: Importance sampling with a positive function, in log-space.

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Last updated November 2, 2017.

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