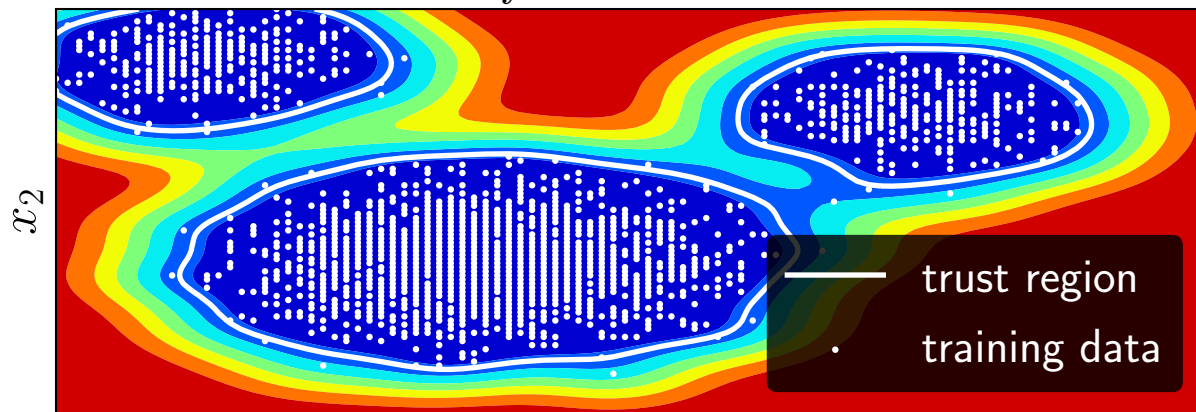
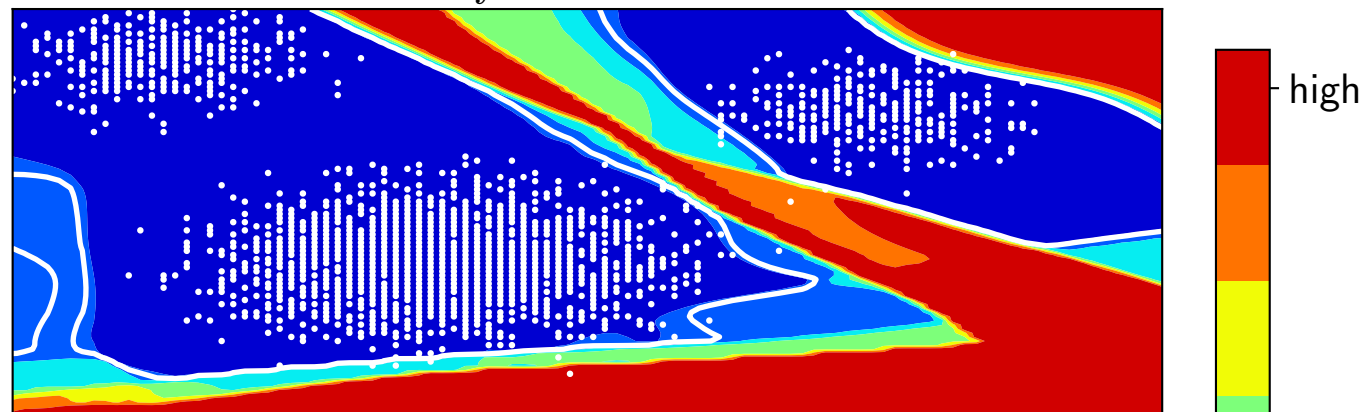
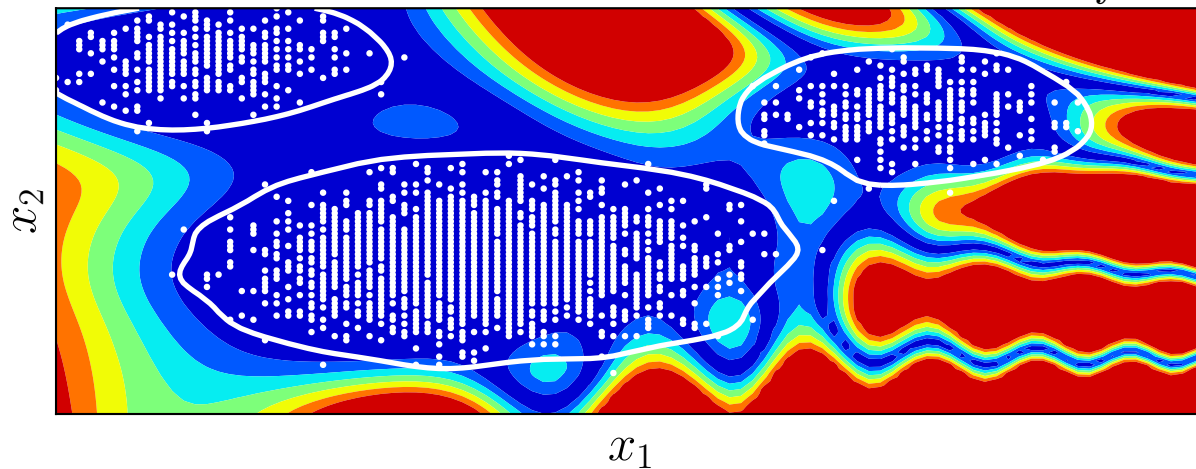


Gaussian process

GP covariance  $\Sigma_{\hat{y}}^{\text{GP}}$  with trust region threshold

Neural Network

BLL covariance  $\Sigma_{\hat{y}}^{\text{NN}}$  and trust region thresholdAbs. error and trust region threshold (from GP  $\Sigma_{\hat{y}}^{\text{GP}}$ )Abs. error with trust region threshold (from BLL  $\Sigma_{\hat{y}}^{\text{NN}}$ )