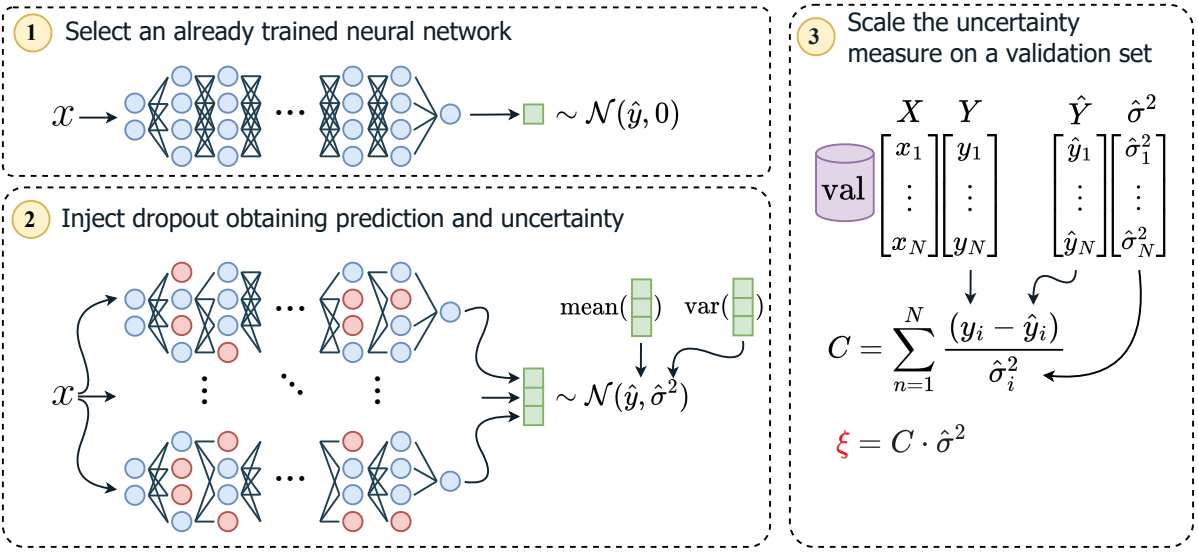
1
Select an already trained neural network
x
$\sim \mathcal{N}(\hat{y}, 0)$
2
Inject dropout obtaining prediction and uncertainty
x
mean( )
var( )
$\sim \mathcal{N}(\hat{y}, \hat{\sigma}^2)$
3
Scale the uncertainty measure on a validation set
X Y $\hat{Y}$ $\hat{\sigma}^2$
val
$C = \sum_{n=1}^{N} \frac{(y_i - \hat{y}_i)}{\hat{\sigma}_i^2}$
$\xi = C \cdot \hat{\sigma}^2$