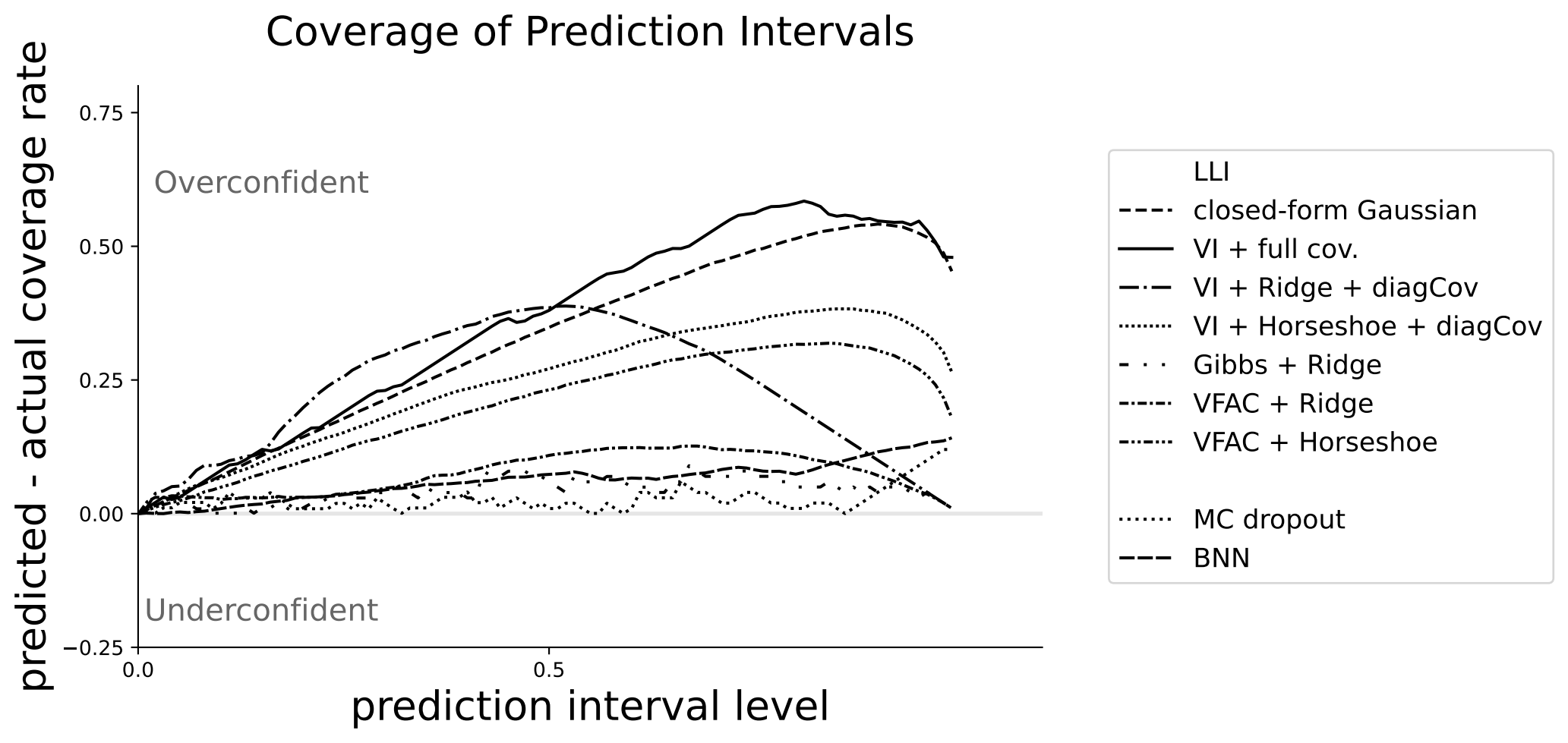
Coverage of Prediction Intervals
predicted - actual coverage rate
prediction interval level
Overconfident
Underconfident
0.75
0.50
0.25
0.00
−0.25
0.0
0.5
LLI
closed-form Gaussian
VI + full cov.
VI + Ridge + diagCov
VI + Horseshoe + diagCov
Gibbs + Ridge
VFAC + Ridge
VFAC + Horseshoe
MC dropout
BNN