Coverage of Prediction Intervals

y-axis: predicted - actual coverage rate

x-axis: prediction interval level

Overconfident

Underconfident

LLI

- - - closed-form Gaussian
——— VI + full cov.
—·—· VI + Ridge + diagCov
········ VI + Horseshoe + diagCov
··—··— Gibbs + Ridge
—··—·· VFAC + Ridge
—···—··· VFAC + Horseshoe

········ MC dropout
– – – BNN