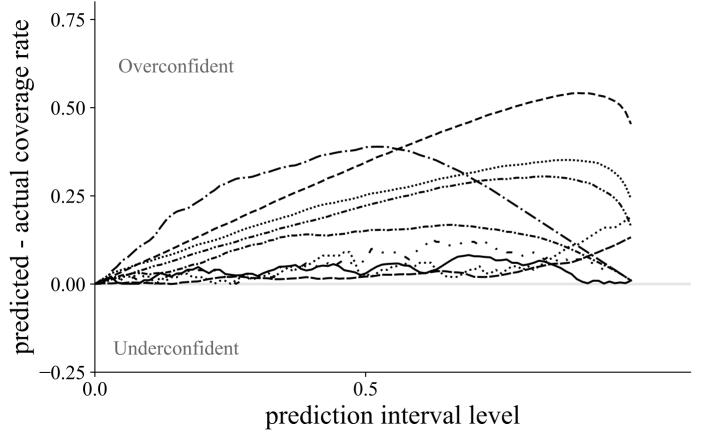
Coverage of Prediction Intervals



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

VFAC + Horseshoe

MC dropout

BNN

LLI