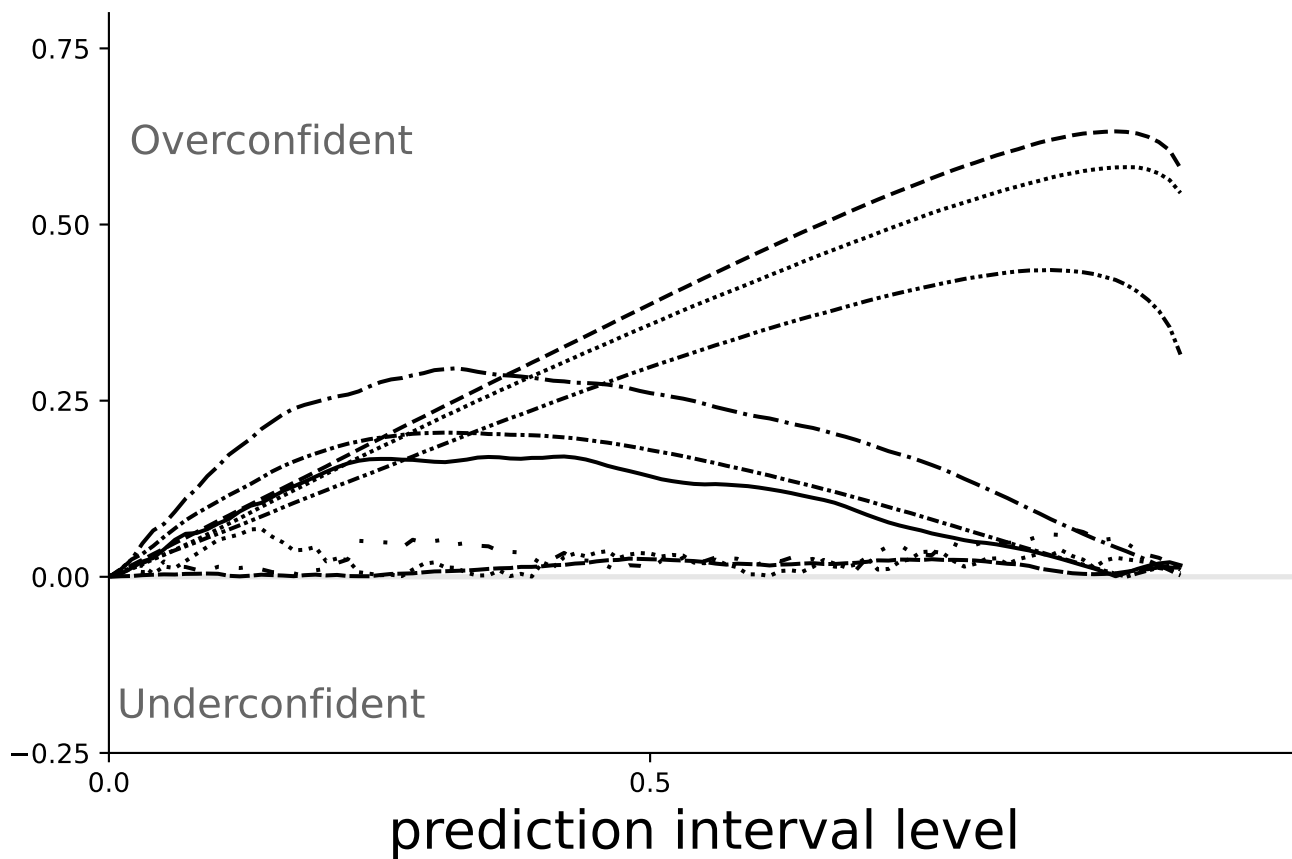


Coverage of Prediction Intervals

predicted - actual coverage rate



- LLI
- closed-form Gaussian
- VI + full cov.
- VI + Ridge + diagCov
- VI + Horseshoe + diagCov
- Gibbs + Ridge
- VFAC + Ridge
- VFAC + Horseshoe
- MC dropout
- BNN