This repository will provide the code for the paper "Variational sparse Bayesian neural networks with regularized horseshoe priors and scale mixture priors".

References

<https://github.com/microsoft/horseshoe-bnn>

<https://github.com/nitarshan/bayes-by-backprop>

<https://github.com/hendrycks/outlier-exposure/tree/master/MNIST>

<https://github.com/JavierAntoran/Bayesian-Neural-Networks>