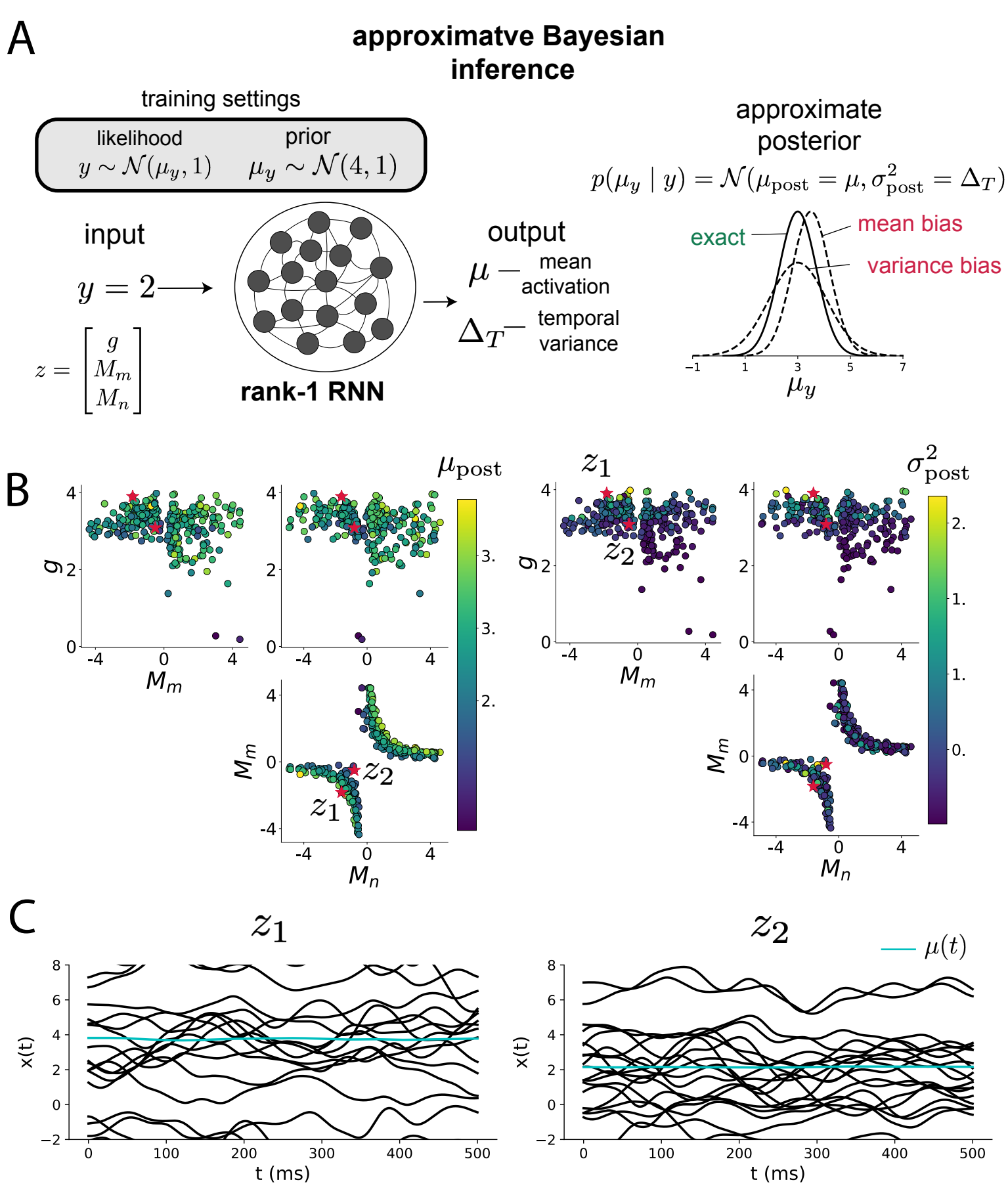
A
approximatve Bayesian inference
training settings
likelihood
$y \sim \mathcal{N}(\mu_y, 1)$
prior
$\mu_y \sim \mathcal{N}(4, 1)$
approximate posterior
$p(\mu_y \mid y) = \mathcal{N}(\mu_{\text{post}} = \mu, \sigma^2_{\text{post}} = \Delta_T)$
input
$y = 2$
$z = \begin{bmatrix} g \\ M_m \\ M_n \end{bmatrix}$
rank-1 RNN
output
μ — mean activation
Δ_T — temporal variance
exact
mean bias
variance bias
μ_y
B
μ_{post}
z_1
σ^2_{post}
g
M_m
M_n
z_2
C
z_1
z_2
$\mu(t)$
x(t)
t (ms)