Gaussian posterior conditioning training settings approximate likelihood prior posterior $y \sim \mathcal{N}(\mu_y, 1)$ $\mu_y \sim \mathcal{N}(4, 1)$ $p(\mu_y \mid y) = \mathcal{N}(\mu_{\text{post}} = \mu, \sigma_{\text{post}}^2 = \Delta_T)$ mean bias input output exact variance bias activation chaotic variance $ec{\mathring{\mu}_{m{y}}}$ rank-1 RNN $\sigma_{
m post}^2$ μ_{post} z_1 B 2. 3. Ø 2 Ø 2 1. 3. M_m -4 M_m 1. 2. 0. 4 4 M_n M_n z_2 z_1 $\kappa_w(t)$ x(t) x(t) 100 200 200 300 400 500 100 300 400 500 t (ms) t (ms)