Monte Carlo Dropout Process

Single Prediction

Return: +2.34%

100 MC Dropout Predictions

+2.1%   +2.4%   +2.7%   +1.9%   +2.5%
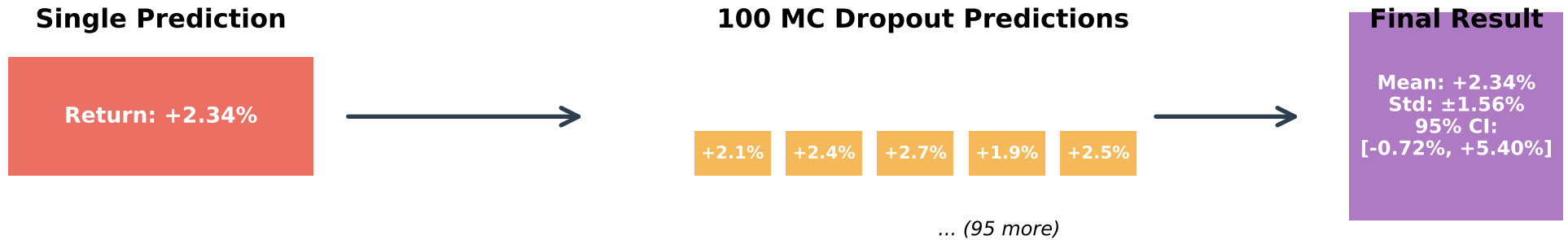
... (95 more)

Final Result

Mean: +2.34%
Std: ±1.56%
95% CI:
[-0.72%, +5.40%]

Monte Carlo Dropout Process:
1. Make prediction with dropout active (different neurons masked each time)
2. Repeat 100 times to get distribution of predictions
3. Calculate mean (best estimate) and standard deviation (uncertainty)
4. Generate confidence intervals for risk assessment