

Papers

On Calibration of Modern Neural Networks: <https://arxiv.org/abs/1706.04599>

Dropout as a Bayesian Approximation: Representing Model Uncertainty in Deep Learning:
<https://arxiv.org/abs/1506.02142>

Materials

Scikit-learn Probability Calibration: <https://scikit-learn.org/stable/modules/calibration.html>

cs231n Lecture 12 | Visualizing and Understanding Presentation:
http://cs231n.stanford.edu/slides/2017/cs231n_2017_lecture12.pdf

cs231n Lecture 12 | Visualizing and Understanding Video:
<https://www.youtube.com/watch?v=6wcs6szJWMY&list=PL3FW7Lu3i5JvHM8ljYj-zLfQRF3EO8sYv>

Engineering Uncertainty Estimation in Neural Networks for Time Series Prediction at Uber:
<https://eng.uber.com/neural-networks-uncertainty-estimation/>