Classifier Uncertainty Beyond Calibration

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Decomposing Uncertainty

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 - Calibration Loss: Predicted probabilities and event frequencies don't match: large literature
 - Grouping Loss: Variance in true probability among samples that were given the same confidence score: one known estimator.

Our Results: Better Estimators for Better Decisions

1. More Sample-Efficient Estimators

 We introduce binning-free estimators for the grouping loss and its associated decision risk.

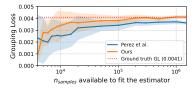


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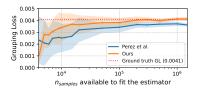


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2. Improved Individual Decisions with LLM Cascades

 We use our risk estimates as a per-query quality score to build intelligent LLM cascades.

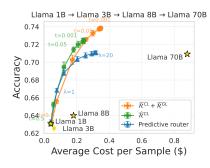


Figure 2: Our cascade improves accuracy while reducing cost compared to baselines.