



Figure 2: The histograms of sample uncertainty (i.e., sum of the output variance vector for one sample) on the MNIST dataset for FP-MLP-2 across deep ensemble(a), BNN(b), and EMP(c)—are shown. In our paper, 'uncertainty' is defined as the mean sample uncertainty, indicated by the red line. The methods exhibit different orders of magnitude: deep ensemble ( $10^1$ ), BNN ( $10^2$ ), and EMP ( $10^3$ ).