

Bayesian deep learning for uncertainty

Deterministic neural networks (NNs) learn a fixed set of weights,

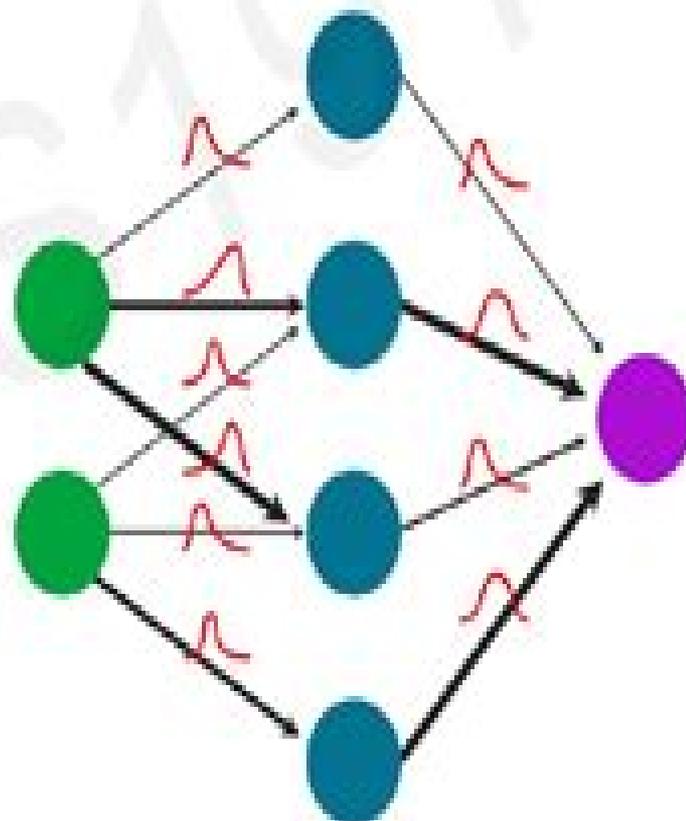
$$W$$

Bayesian neural networks aim to learn a posterior over weights,

$$P(W|X, Y)$$

$$P(W|X, Y) = \frac{P(Y|X, W) P(W)}{P(Y|X)}$$

Intractable!



Bayesian Deep Learning Uncertainty In Deep Learning

VM Jensen



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