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Uncertainty estimation and Bayesian Neural Networks - Marcin Możejko
[NeurIPS 2019] A Simple Baseline for Bayesian Uncertainty in Deep Learning **Yarin Gal** -. **Bayesian Deep Learning** Uncertainty in Neural Networks? Monte Carlo Dropout *Bayesian Deep Learning* **Eric J. Ma** - **An Attempt At Demystifying Bayesian Deep Learning** "Is Bayesian deep learning the most brilliant thing ever?" - a panel discussion *PyData Tel Aviv Meetup: Uncertainty in Deep Learning* - Inbar Naor **Bayesian Deep Learning — ANDREW GORDON WILSON** ~~Bayesian Deep Learning and Probabilistic Model Construction — ICML 2020 Tutorial~~

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Uncertainty Quantification and Deep Learning ? Elise Jennings, Argonne National Laboratory *Handling Uncertainly - Bayesian methods and Deep Learning*

A visual guide to Bayesian thinking
Naïve Bayes Classifier - Fun and Easy Machine Learning Bayesian Network
~~7 | Machine Learning Python~~
~~Probability Theory - The Math of Intelligence #6 Bayesian Learning - Georgia Tech - Machine Learning [Project 2-min intro] Bayes by Backprop: Weight Uncertainty in Neural Networks Intro to Bayesian Neural Networks (Part 3) Variational Autoencoders PB51: The Bayes Decision Rule~~ **How Bayes Theorem works**

Quantifying Uncertainty in Discrete-Continuous and Skewed Data with Bayesian Deep Learning Andrew

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Rowan - Bayesian Deep Learning with Edward (and a trick using Dropout)

[DeepBayes2019]: Day 6, Keynote

Lecture 3. Uncertainty estimation in supervised learning

~~Towards Bayesian Uncertainty Quantification in Deep Learning Models for Brain Tumor Segmentation~~

~~Implementing Dropout as a Bayesian Approximation in TensorFlow~~

~~Deep Learning State of the Art (2020) | MIT Deep Learning Series~~

~~Yarin Gal - Bayesian Deep Learning Pt.2 Week 5 - Uncertainty~~

~~and Out-of-Distribution Robustness in Deep Learning~~

Bayesian Deep Learning Uncertainty In

Developing Bayesian approaches to deep learning, we will tie approximate BNN inference together with deep learning stochastic regularisation techniques (SRTs) such as dropout. These regularisation techniques are

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Deep Learning
Used in many modern deep learning tools, allowing us to offer a practical inference technique.

Bayesian Deep Learning | Uncertainty in Deep Learning

Title: A Simple Baseline for Bayesian Uncertainty in Deep Learning. A Simple Baseline for Bayesian Uncertainty in Deep Learning. We propose SWA-Gaussian (SWAG), a simple, scalable, and general purpose approach for uncertainty representation and calibration in deep learning. Stochastic Weight Averaging (SWA), which computes the first moment of stochastic gradient descent (SGD) iterates with a modified learning rate schedule, has recently been shown to improve generalization in deep learning.

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A Simple Baseline for Bayesian Uncertainty in Deep Learning
a Bayesian deep learning framework combining input-dependent aleatoric uncertainty together with epistemic uncertainty. We study models under the framework with per-pixel semantic segmentation and depth regression tasks. Further, our explicit uncertainty formulation leads to new loss functions for these tasks, which

What Uncertainties Do We Need in Bayesian Deep Learning ...

A Simple Baseline for Bayesian Uncertainty in Deep Learning.

02/07/2019 ? by Wesley Maddox, et al.

? cornell university ? 20 ? share. We propose SWA-Gaussian (SWAG), a simple, scalable, and general purpose approach for uncertainty representation and calibration in deep

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learning. Stochastic Weight Averaging (SWA), which computes the first moment of stochastic gradient descent (SGD) iterates with a modified learning rate schedule, has recently been shown to improve generalization in ...

A Simple Baseline for Bayesian Uncertainty in Deep Learning
Bayesian Inference for Large Scale Image Classification (Heek & Kalchbrenner, 2020)
Cyclical stochastic gradient MCMC for Bayesian deep learning (Zhang et al, 2020)
And many more...
Caveats
Typically requires tricks to make it work - see Wenzel et al., 2020
Impractical - requires many samples

Uncertainty in Deep Learning -
University College London
Deep learning tools have gained

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tremendous attention in applied machine learning. However such tools for regression and classification do not capture model uncertainty. In comparison, Bayesian models offer a mathematically grounded framework to reason about model uncertainty, but usually come with a prohibitive computational cost.

Dropout as a Bayesian Approximation: Representing Model ...

Bayesian deep learning (BDL) offers a pragmatic approach to combining Bayesian probability theory with modern deep learning. BDL is concerned with the development of techniques and tools for quantifying when deep models become uncertain, a process known as inference in probabilistic modelling.

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A Systematic Comparison of Bayesian Deep Learning ...

Bayesian Deep Learning. In their paper Dropout as a Bayesian Approximation: Representing Model Uncertainty in Deep Learning, Garin et al. show that a “multilayer perceptron with arbitrary depth and non-linearities and with dropout applied after every weight layer is mathematically equivalent to an approximation to the deep Gaussian process”.

Doing More with Less Using Bayesian Active Learning

There are two factors at play when visualising uncertainty in dropout Bayesian neural networks: the dropout masks and the dropout probability of the first layer. Uncertainty depictions in my previous blog posts drew new dropout masks for each test

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point—which is equivalent to drawing a new prediction from the predictive distribution for each test point $x \leq 2$.

Uncertainty in Deep Learning (PhD Thesis) | Yarin Gal ...

Abstract: Deep learning tools have gained tremendous attention in applied machine learning. However such tools for regression and classification do not capture model uncertainty. In comparison, Bayesian models offer a mathematically grounded framework to reason about model uncertainty, but usually come with a prohibitive computational cost.

[1506.02142] Dropout as a Bayesian Approximation ...

This time, we will examine what homoscedastic, heteroscedastic,

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epistemic, and aleatoric uncertainties actually tell you. In my opinion, this is an upcoming research field in Bayesian deep learning and has been greatly shaped by Yarin Gal's contributions. Most illustrations here are taken from his publications.

What Uncertainties tell you in Bayesian Neural Networks ...
Deep learning models typically lack a representation of uncertainty, and provide overconfident and miscalibrated predictions [e.g., 21, 12]. Bayesian methods provide a natural probabilistic representation of uncertainty in deep learning [e.g., 3, 24, 5], and previously had been a gold standard for inference with neural networks.

A Simple Baseline for Bayesian

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Uncertainty in Deep Learning

Bayesian deep learning models typically form uncertainty estimates by either placing distributions over model weights, or by learning a direct mapping to probabilistic outputs. In this section I'm going to briefly discuss how we can model both epistemic and aleatoric uncertainty using Bayesian deep learning models.

Deep Learning Is Not Good Enough,
We Need Bayesian Deep ...

Bayesian Neural Networks seen as an ensemble of learners Bayesian Neural Networks (BNNs) are a way to add uncertainty handling in our models. The idea is simple, instead of having deterministic weights that we learn, we instead learn the parameters of a random variable which we will use to sample our weights during forward

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Bayesian deep learning with Fastai :
how not to be ...

Risk versus Uncertainty in Deep Learning: Bayes, Bootstrap and the Dangers of Dropout Ian Osband
GoogleDeepmind

iosband@google.com 1 Introduction
The “Big Data” revolution is spawning systems designed to make decisions from data.

Risk versus Uncertainty in Deep Learning: Bayes, Bootstrap ...
Fast and Scalable Bayesian Deep Learning by Weight-Perturbation in Adam. Uncertainty computation in deep learning is essential to design robust and reliable systems.
Variational inference (VI) is a promising approach for such

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Computation, but requires more effort to implement and execute compared to maximum-likelihood methods.

Bayesian Deep Learning —
Publications | OATML | Oxford ...

Deep learning has gained tremendous attention in applied machine learning. However such tools for regression and classification do not capture model uncertainty. Bayesian models offer a mathematically grounded framework to reason about model uncertainty, but usually come with a prohibitive computational cost.

Dropout as a Bayesian Approximation:
Representing Model ...

At the same time, Bayesian inference forms an important share of statistics and probabilistic machine learning (where probabilistic distributions are

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Deep Learning
Used to model the learning, uncertainty, and observable states). The primary attraction of BDL is that it offers principled uncertainty estimates from deep learning architectures.

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