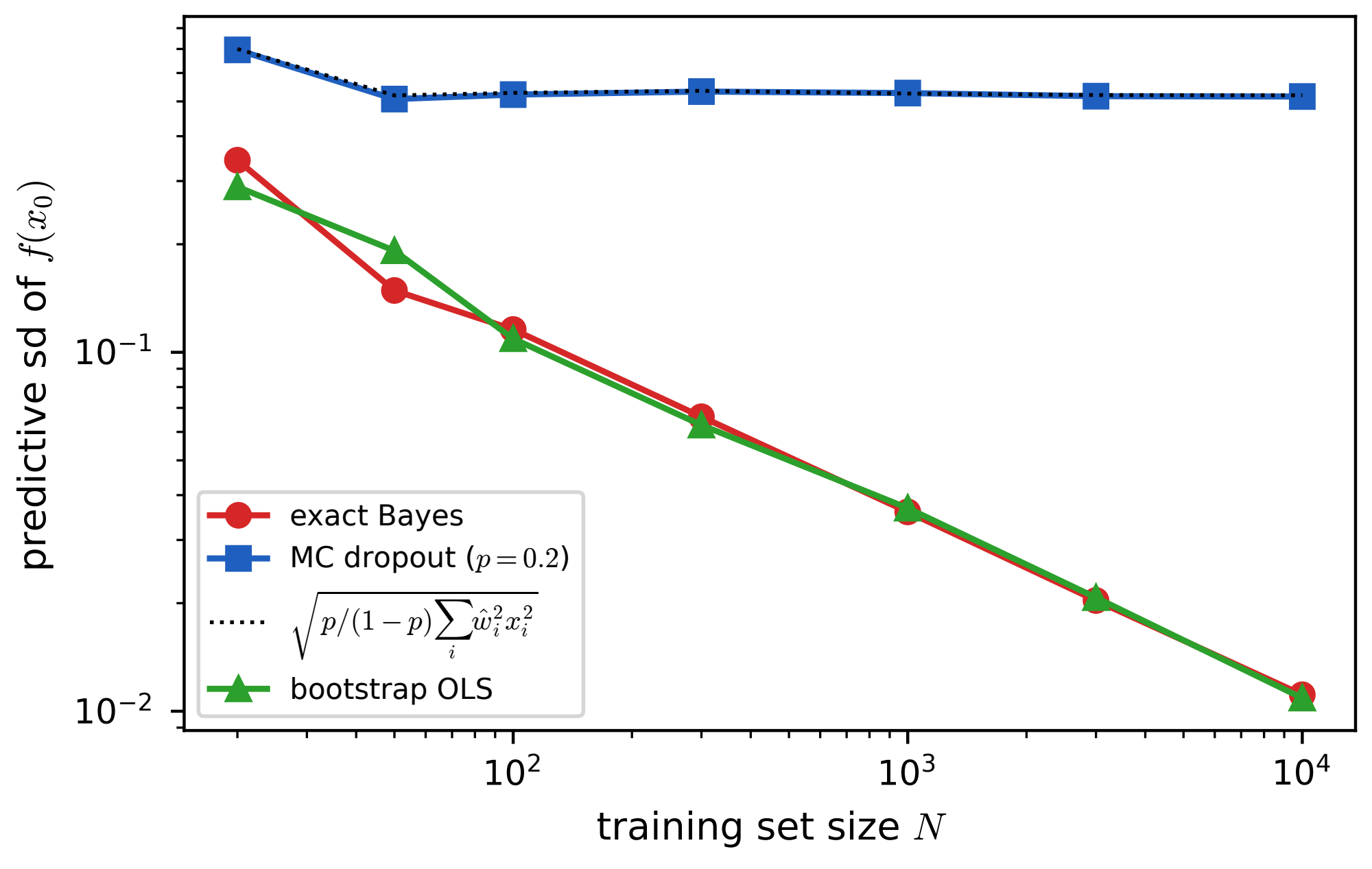

predictive sd of $f(x_0)$
10^{-1}
10^{-2}
10^2
10^3
10^4
training set size N
exact Bayes
MC dropout ($p = 0.2$)
$\sqrt{p/(1-p)\sum_i \hat{w}_i^2 x_i^2}$
bootstrap OLS