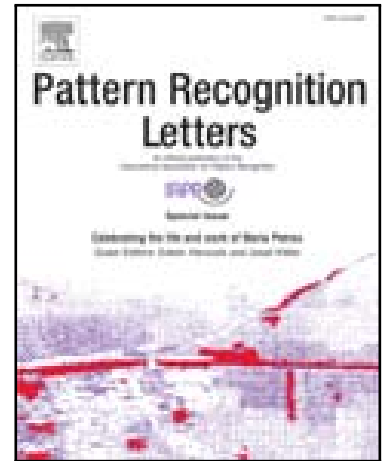


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Variational Closed-Form Deep Neural Net Inference

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Highlights

- A novel Bayesian neural net construction allowing closed-form variational inference.
- Closed-form updates are made tractable by decomposing ReLU into two components.
- The resulting inference scheme fast convergence, compatible for online learning.
- State-of-the-art learning curve when applied to Bayesian active learning.
- Outperforms deterministic neural nets in scarce data regimes.

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