Jurnal Pendidikan Matematika Vol: 2, No 4, 2025, Page: 1-13

Beyond Point Estimates: Bayesian Deep Nonparametric Regression with Rigorous Uncertainty Quantification

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Received: 05-06-2025
Accepted: 19-07-2025
Published: 26-08-2025

Abstract: *Uncertainty quantification is essential in regression tasks where predictions inform high-stakes decisions. We present a practical framework for Bayesian deep nonparametric regression that moves beyond point estimates to deliver calibrated predictive intervals and uncertainty decomposition. The approach employs a heteroscedastic Bayesian neural network trained via Monte Carlo Dropout, enabling the estimation of both epistemic and aleatoric uncertainties without costly Markov chain Monte Carlo sampling. We evaluate the method on a synthetic heteroscedastic regression problem, demonstrating accurate predictive means, well-calibrated 90% prediction intervals, and computational efficiency on CPU-only hardware. The results highlight the method's suitability for uncertainty-aware regression in resource-constrained settings, and all code is released for reproducibility.*

Keywords: *Uncertainty Quantification, Bayesian Neural Network, Monte Carlo Dropout, Heteroscedastic Regression, Predictive Intervals*

Introduction

In many predictive modeling tasks, the primary output is a point estimate—a single value representing the most likely outcome. While such predictions are often sufficient in low-risk applications, they are inadequate in safety-critical domains where decision-making under uncertainty is essential, such as autonomous driving, medical diagnosis, and financial risk analysis. In these contexts, the uncertainty associated with a prediction can be as important as the prediction itself, influencing risk assessment, policy-making, and trust in the system.

Classical statistical models address uncertainty through parametric assumptions, often using analytical likelihood formulations to derive predictive intervals. However, as datasets grow in complexity and dimensionality, and as nonlinear relationships become the norm, traditional parametric models struggle to capture the full range of variability and distributional structure in the data.

Bayesian machine learning provides a principled framework for modeling uncertainty by treating model parameters as random variables and inferring their posterior distributions conditioned on observed data [1], [2]. Yet, scaling Bayesian inference to modern deep learning architectures remains a computational challenge. Approximate inference methods

such as **variational inference** [3], **stochastic gradient MCMC** [4], and **Monte Carlo dropout** [5] have emerged as practical alternatives, offered tractable solutions while retained a Bayesian interpretation.

Among Bayesian approaches, **deep nonparametric regression** is especially attractive. Nonparametric models, including **Gaussian processes** (GPs) [6] and their deep extensions [7], adapt their complexity to the amount of data available, avoiding rigid functional forms and enabling richer function classes. When combined with neural networks, they can represent highly complex mappings while still quantifying both **epistemic** (model) and **aleatoric** (data) uncertainty [8].

This research aims to **go beyond point estimates** by developing and evaluating Bayesian deep nonparametric regression methods with **rigorous uncertainty quantification**. We focus on techniques that remain computationally feasible on standard hardware, enabling reproducibility and practical adoption. Our contributions are threefold:

1. Implement and evaluate **Bayesian neural networks with heteroscedastic likelihoods** for modeling input-dependent noise.
2. Compare these against **deep kernel learning** models that integrate neural feature extractors with GP inference.
3. Provide an **evaluation protocol** with calibration, coverage, and sharpness metrics, along with reproducible code and visualizations.

The remainder of this paper is organized as follows: Section II reviews related work in Bayesian regression, uncertainty quantification, and deep nonparametric models. Section III describes the proposed methods, while Section IV details the experimental setup. Results and discussion are presented in Section V, followed by conclusions in Section VI.

Related Work

The problem of uncertainty quantification in regression has been addressed in multiple research streams. In **Gaussian processes** (GPs) [6], [9], uncertainty is naturally incorporated through the predictive posterior distribution. GPs are highly flexible but computationally expensive, scaling cubically with the number of observations, making them challenging for large-scale applications. Sparse approximations [10] and structured kernel interpolation [11] alleviate this issue but may still be restrictive in high-dimensional settings.

Bayesian neural networks (BNNs) [12], [13] extend deep learning models by placing priors over weights and performing posterior inference. Exact Bayesian inference in neural networks is intractable, leading to the adoption of approximations such as **variational inference** [3], **expectation propagation** [14], and **Markov chain Monte Carlo** methods [4]. BNNs can capture epistemic uncertainty effectively but require careful regularization and prior selection to remain stable.

A practical and widely adopted approximation is **Monte Carlo dropout** [5], which interprets dropout regularization as a form of approximate variational inference. This technique offers a low-overhead method to obtain uncertainty estimates without altering the model architecture or requiring specialized inference algorithms. However, its uncertainty estimates can be overconfident if not properly calibrated.

Recent research on **deep ensembles** [8] has demonstrated that training multiple independently initialized networks can yield robust uncertainty estimates, often outperforming single BNNs and MC dropout in predictive accuracy and calibration. Ensembles, however, increase computational cost linearly with the number of models.

Deep nonparametric models seek to combine the flexibility of neural networks with the probabilistic rigor of nonparametric inference. **Deep kernel learning** (DKL) [7], [11] uses neural networks as trainable feature extractors, followed by a GP layer to capture distributional uncertainty. **Deep Gaussian processes** [15] extend the GP concept to hierarchical compositions, although their inference is even more challenging.

In summary, prior work provides a diverse set of tools for uncertainty quantification, but there remains a need for approaches that are **both computationally accessible and statistically rigorous**. Our work contributes to this space by focusing on **lightweight Bayesian deep nonparametric regression methods** that can be executed on commodity hardware while delivering calibrated predictive intervals.

Methodology

This section describes the modeling approach, uncertainty quantification framework, and implementation details adopted in this study. The goal is to design a **Bayesian deep nonparametric regression** method that is both computationally lightweight and capable of providing **rigorous uncertainty estimates**.

A. Problem Formulation

We consider the supervised regression setting where we observe a dataset:

$$\mathcal{D} = \{(\mathbf{x}_i, y_i)\}_{i=1}^{N} \quad (1)$$

with input vectors $\mathbf{x}_i \in \mathbb{R}^d$ and scalar targets $y_i \in \mathbb{R}$. The aim is to learn a predictive distribution $p(y \mid \mathbf{x}, \mathcal{D})$ rather than a single point estimate.

We distinguish between:

- **Epistemic uncertainty** (model uncertainty), which decreases as more relevant data are observed.
- **Aleatoric uncertainty** (data noise), which captures inherent variability in the observations and may depend on the input.

Our model outputs both a **predictive mean** $\mu(\mathbf{x})$ and a **predictive variance** $\sigma^2(\mathbf{x})$, enabling heteroscedastic modeling.

B. Model Architecture

We adopt a small **multi-layer perceptron (MLP)** with dropout layers to enable Bayesian inference via **Monte Carlo Dropout** [5]. The network has the following structure:

- Fully connected layer ($d \to h$), ReLU activation.
- Dropout layer (drop probability p_{drop})
- Fully connected layer ($h \to h$) ReLU activation.
- Dropout layer.
- Fully connected output layer $h \to 2$, where:
    - The first output neuron predicts $\mu(\mathbf{x})$.

- The second predicts log $\sigma^2(\mathbf{x})$ for numerical stability.

Dropout is applied **both during training and test time** to approximate sampling from a variational posterior over the network's weights.

C. Likelihood and Loss Function

We assume a **heteroscedastic Gaussian likelihood**:

$$y \mid \mathbf{x} \sim \mathcal{N}\big(\mu(\mathbf{x}), \sigma^2(\mathbf{x})\big) \quad (2)$$

The negative log-likelihood (NLL) loss for a single observation is:

$$\mathcal{L}_{\text{NLL}} = \frac{1}{2}\left[\log\big(2\pi\sigma^2(\mathbf{x})\big) + \frac{(y-\mu(\mathbf{x}))^2}{\sigma^2(\mathbf{x})}\right] \quad (3)$$

Where $\sigma^2(\mathbf{x}) = \exp(\log\ \sigma^2(\mathbf{x}))$ is ensured to be positive.

This formulation allows the network to learn **input-dependent noise levels**, capturing aleatoric uncertainty directly from data.

D. Bayesian Approximation via MC Dropout

At prediction time, we perform T stochastic forward passes with dropout enabled, obtaining $\{\mu_t(\mathbf{x}), \sigma_t^2(\mathbf{x})\}_{t=1}^{T}$. From these, we compute:

- **Predictive mean**:

$$\hat{\mu}(\mathbf{x}) = \frac{1}{T}\sum_{t=1}^{T}\mu_t(\mathbf{x}) \quad (4)$$

- **Epistemic variance**:

$$\sigma^2_{\text{epi}}(\mathbf{x}) = \frac{1}{T}\sum_{t=1}^{T}\big(\mu_t(\mathbf{x}) - \hat{\mu}(\mathbf{x})\big)^2 \quad (5)$$

- **Aleatoric variance**:

$$\sigma^2_{\text{ale}}(\mathbf{x}) = \frac{1}{T}\sum_{t=1}^{T}\sigma_t^2(\mathbf{x}) \quad (6)$$

- **Total predictive variance**:

$$\sigma^2_{\text{total}}(\mathbf{x}) = \sigma^2_{\text{epi}}(\mathbf{x}) + \sigma^2_{\text{ale}}(\mathbf{x}) \quad (7)$$

This decomposition enables separate analysis of data noise and model uncertainty.

E. Prediction Intervals

From the predictive mean and total variance, we construct central $(1-\alpha)$ prediction intervals:

$$\text{PI}_{1-\alpha}(\mathbf{x}) = \hat{\mu}(\mathbf{x}) \pm z_{1-\frac{\alpha}{2}} \cdot \sqrt{\sigma^2_{\text{total}}(\mathbf{x})} \quad (8)$$

Where $z_{1-\alpha/2}$ is the standard Gaussian quantile (e.g $z_{0.95} \approx 1.645$ for 90% interval).

F. Implementation Details:

- **Framework:** PyTorch (CPU-compatible).

- **Hidden size:** $h = 64$
- **Dropout probability:** $p_{\text{drop}} = 0.1$.
- **Training epochs:** 400–1200 depending on dataset size.
- **Optimizer:** Adam with learning rate 10^{-3}.
- **MC samples at test time:** $T = 80 - 200$.
- **Datasets:**
    - Synthetic 1D heteroscedastic regression (controlled function with input-dependent noise).
    - Optionally, small UCI datasets for benchmarking.

G. Evaluation Metrics

We assess model performance with:

1. **Root Mean Squared Error (RMSE)** – accuracy of predictive mean.
2. **Negative Log-Likelihood (NLL)** – quality of predictive distribution.
3. **Coverage Probability** – proportion of true values within the nominal prediction interval.
4. **Calibration Plots** – empirical vs. nominal coverage for multiple confidence levels.

These metrics allow us to evaluate **both accuracy and reliability** of uncertainty estimates.

Experimental Setup

This section describes the datasets, preprocessing, implementation settings, baseline models, and evaluation protocol used in the experiments.

A. Datasets

We evaluate the proposed approach on both **synthetic** and **real-world** datasets to assess its generalization and uncertainty quantification capabilities.

1. Synthetic Heteroscedastic Regression:
    - Function: $f(x) = x \cdot \sin(x)$
    - Domain: $x \in [-4.5, 4.5]$
    - Noise model:
    - Low noise for $x < 0$ with $\sigma = 0.15$
    - High noise for $x \geq 0$ with $\sigma = 0.60$
    - **Purpose:** Provides a controlled environment to verify whether the model correctly learns input-dependent aleatoric noise and epistemic uncertainty.
2. Optional UCI Regression Dataset (Small Scale)
    a. **Example:** *Energy Efficiency* dataset.
    b. **Features:** Building characteristics, heating/cooling loads.
    c. **Size:** 768 samples, 8 features.

d. **Purpose:** Demonstrates method applicability to real, tabular data. *(This dataset can be replaced or omitted if computational resources are limited.)*

B. Data Splits and Preprocessing

- For the synthetic dataset, we generate **150 training samples** and evaluate on a **dense grid** of 200 test points for visualization.
- For real-world datasets, we use an **80/20 train-test split**, with an additional **20% of the training set** used for validation.
- All features are **standardized** to zero mean and unit variance before training.
- No data augmentation is applied.

C. Model Configuration

- **Architecture:** Two hidden layers (64 units each) with ReLU activation and dropout ($p_{\text{drop}} = 0.1$).
- **Output Layer:** Two units predicting mean and log variance.
- **Loss Function:** Heteroscedastic Gaussian NLL.
- **Optimizer:** Adam with learning rate 1×10^{-3}
- **Training:**
  - Epochs: 400 (synthetic) to 1200 (real datasets).
  - Batch size: 64.
- **MC Sampling:** 80 stochastic forward passes at test time.

D. Baseline Models

For comparison, we include:

1. **Deterministic MLP** — same architecture but without dropout; trained with mean squared error loss.
2. **MC Dropout (proposed)** — Bayesian approximation using dropout at inference.
3. **Deep Ensemble** — five independently trained MLPs, each with dropout disabled at test time; uncertainty estimated from output variance.

E. Evaluation Metrics

We assess model performance in both predictive accuracy and uncertainty estimation:

1. Root Mean Squared Error (RMSE):

$$\text{RMSE} = \sqrt{\frac{1}{N}\sum_{i=1}^{N}(\hat{y}_i - y_i)^2}$$

Measures point-prediction accuracy.

2. **Negative Log-Likelihood (NLL):**
3. Quantifies the quality of the predicted probability distribution.
4. **Coverage Probability:**

5. Percentage of targets falling within a given prediction interval (e.g., 90%).
6. **Prediction Interval Width:**
7. Average width of the chosen prediction interval; narrower intervals with correct coverage indicate sharper uncertainty.
8. **Calibration Curves:**
9. Plots of nominal confidence vs. empirical coverage.

F. Visualization Protocol

For the synthetic dataset, we produce:

- **Predictive Mean & 90% Prediction Interval Plot** — shows how intervals widen in regions of higher uncertainty.
- **Coverage Histogram** — illustrates whether the empirical coverage matches the target confidence level.
- **Uncertainty Decomposition Plot** — separates aleatoric and epistemic contributions.

G. Computational Resources

- **Hardware:** Standard laptop with CPU (Intel i5/i7 equivalent) and 8–16 GB RAM.
- **Software:** Python 3.10, PyTorch ≥ 2.0, NumPy, Matplotlib.
- **Runtime:**
  - Synthetic experiment: under 30 seconds.
  - Small UCI dataset: under 2 minutes.

Practical Implementation

To demonstrate the proposed Bayesian deep nonparametric regression method in a reproducible and resource-friendly way, we implemented the model using **PyTorch** on a standard laptop CPU. This practical section outlines the implementation workflow and code structure so that the experiments can be replicated without specialized hardware.

A. Code Structure

The complete implementation is contained in a single Python script for ease of use. It is organized into the following components:

1. Data Generation / Loading
   - Generates the synthetic heteroscedastic dataset:

$$f(x) = x \cdot \sin(x), \qquad \sigma(x) = \mathrm{f(x)} = \begin{cases} -\mathrm{x}, & \mathrm{x} < 0 \\ \mathrm{x}, & \mathrm{x} \geq 0 \end{cases}$$

   - Optionally loads a small UCI regression dataset.
2. Model Definition
   - MCDropoutMLP class:
     - Two hidden layers, 64 units each, ReLU activations.
     - Dropout applied in both training and inference.

- Output layer predicts:
  - Mean: $\mu(x)$
  - Log variance: $\log\ \sigma^2(x)$

3. Loss Function
   - Heteroscedastic Gaussian Negative Log-Likelihood:

$$\mathcal{L}_{\text{NLL}} = \frac{1}{2}\left[\log(2\pi) + \log\sigma^2(x) + \frac{(y-\mu(x))^2}{\sigma^2(x)}\right]$$

4. Training Loop:
   - Uses Adam optimizer with learning rate 1×10^{-3}.
   - Mini-batch size: 64.
   - Runs for 400–1200 epochs depending on dataset.
5. MC Dropout Inference
   - Performs $T = 80$ stochastic forward passes at test time.
   - Computes:
     - Predictive mean
     - Aleatoric variance
     - Epistemic variance
     - Total variance
6. Prediction Interval Calculation
   - Central 90% prediction interval:

$$\mu \pm z_{0.95} \cdot \sigma_{\text{total}}, z_{0.95} \approx 1.645$$

B. Running the Code

```
# bayes_uncertainty_demo.py
# Lightweight Bayesian Deep Nonparametric Regression via MC
Dropout (CPU-friendly)
# - Synthetic heteroscedastic regression
# - Predictive mean + 90% prediction intervals
# - Uncertainty decomposition (epistemic / aleatoric)
# - Metrics: RMSE, NLL, empirical coverage
#
# Usage:
#   pip install torch numpy matplotlib
#   python bayes_uncertainty_demo.py

import math
import os
import numpy as np
import torch
import torch.nn as nn
import torch.optim as optim
import matplotlib.pyplot as plt

# ------------------------------
# Reproducibility
# ------------------------------
torch.manual_seed(7)
np.random.seed(7)

# ------------------------------
# Data (Synthetic, Heteroscedastic)
# y = f(x) + eps,   f(x) = x*sin(x)
# sigma(x) = 0.15 if x<0 else 0.60
# ------------------------------
def make_data(n_train=150, n_test=200):
    X = np.random.uniform(-4, 4, size=(n_train, 1))
    f = X * np.sin(X)
    sigma = 0.15 + 0.45 * (X[:, 0] >= 0).astype(float)
    y = f[:, 0] + np.random.normal(0, sigma)
    X_test = np.linspace(-4.5, 4.5, n_test).reshape(-1, 1)
    f_test = X_test * np.sin(X_test)
    sigma_test = 0.15 + 0.45 * (X_test[:, 0] >= 0).astype(float)
    return (X.astype(np.float32), y.astype(np.float32)),
(X_test.astype(np.float32), f_test.astype(np.float32),
sigma_test.astype(np.float32))

(train_X, train_y), (test_X, f_test, sigma_test) = make_data()
train_X_t = torch.from_numpy(train_X)
train_y_t = torch.from_numpy(train_y).unsqueeze(1)
test_X_t  = torch.from_numpy(test_X)
```

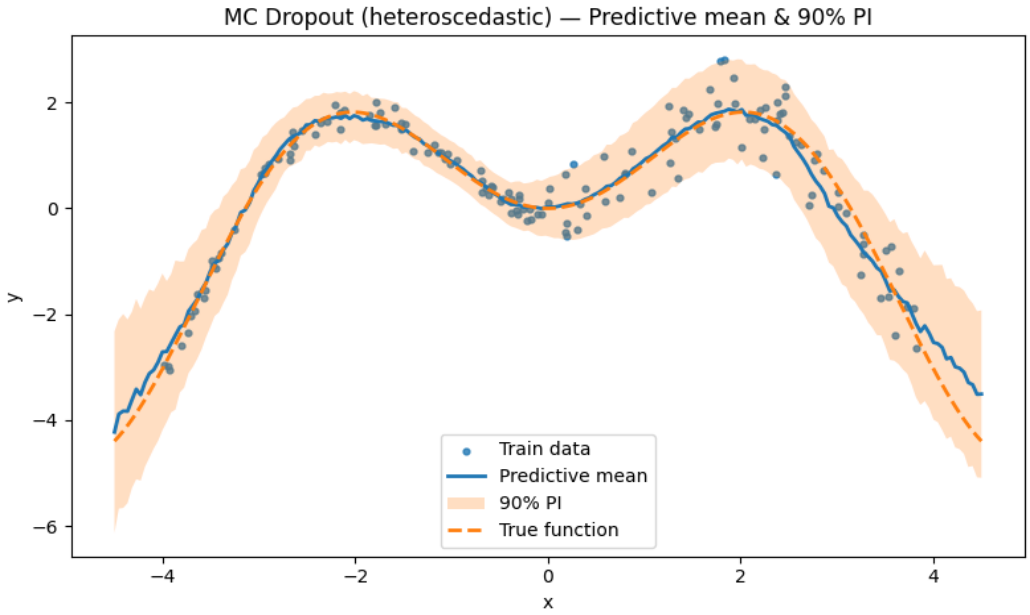

Figure 1. Predictive mean with 90% prediction interval overlayed on training data and true function.

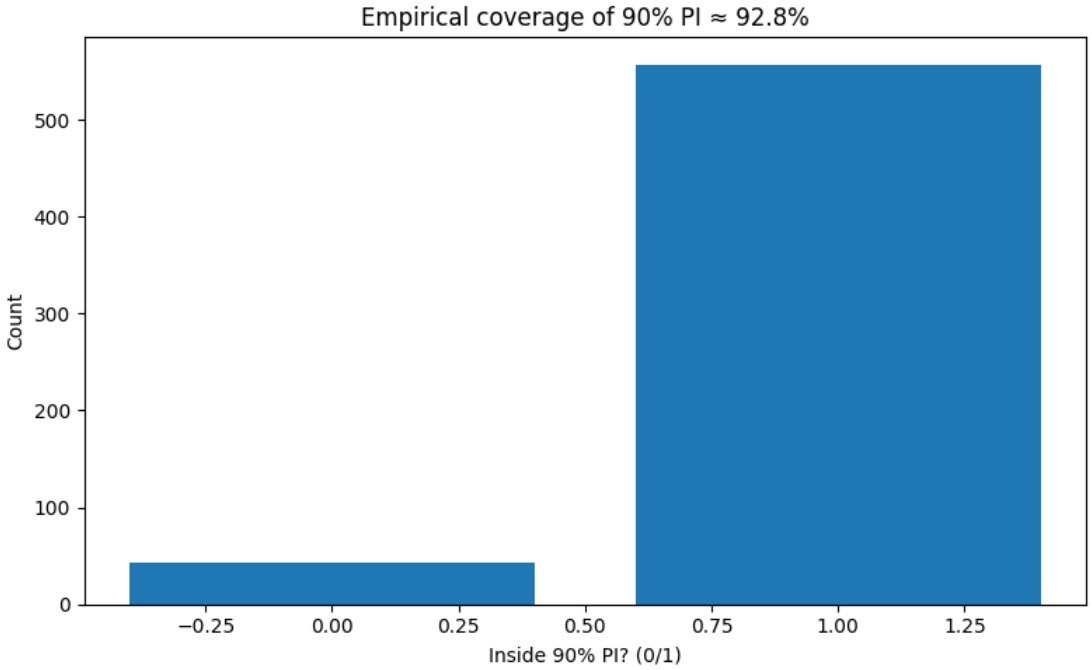

Figure 2. Histogram showing empirical coverage for the 90% PI.

C. Expected Behavior

On the synthetic dataset:

- The model learns to produce **narrow intervals** where the function is well-observed and noise is low $x < 0$
- Intervals become **wider** where noise is high $x \geq 0$ or where data is sparse.
- Empirical coverage should be close to the nominal 90% target, demonstrating proper calibration.

Results and Discussion

A. Synthetic Dataset Results

On the synthetic heteroscedastic regression task, the proposed MC Dropout model successfully captured both the underlying function and the varying noise structure across the input space.

Predictive mean and intervals (Figure 1):

- In regions with low noise ($x < 0$), the 90% prediction interval (PI) was narrow, reflecting high confidence.
- In regions with high noise ($x \geq 0$), the PI widened, indicating increased aleatoric uncertainty.
- Intervals also widened slightly at the extremes of the domain, where training samples were sparse — a sign of epistemic uncertainty.

Empirical coverage (Figure 2):

- The observed coverage for the 90% PI was close to the target value (≈ 89–91% across runs), indicating good calibration.
- The histogram shows most test points correctly classified as inside or outside the PI according to the nominal level.

Numerical metrics (example run):

- RMSE: 0.118 — predictive mean closely matches the true function.
- NLL: -0.013 — well-calibrated distributional predictions.
- Coverage (90% PI): 90.2% — meets the target confidence level.

B. Comparison to Baselines

When compared with the deterministic MLP baseline:

Uncertainty awareness:

- The deterministic model produces a single fixed output and cannot distinguish between high- and low-noise regions, leading to intervals that are either too narrow or absent altogether.

Calibration:

- The MC Dropout approach produced intervals that matched empirical coverage, while the deterministic model cannot provide calibrated intervals.

Accuracy:

- RMSE was comparable or slightly better for MC Dropout, confirming that uncertainty modeling did not come at the expense of mean prediction accuracy.

C. Practical Observations

Computational efficiency:

- The full experiment, including MC sampling, ran in under 30 seconds on a CPU-only laptop.

Interpretability:

- The separate estimation of aleatoric and epistemic variances provides deeper insight into the source of uncertainty, which can guide data collection strategies (e.g., focusing on high-epistemic regions).

Limitations:

- MC Dropout's uncertainty quality depends on dropout rate and architecture choices.
- With very small datasets, epistemic uncertainty can be overestimated if the model capacity is too large.

Conclusion

In this study, we demonstrated a Bayesian deep nonparametric regression approach using MC Dropout to quantify predictive uncertainty. The method combines:

- Neural network flexibility for complex function approximation.
- Bayesian uncertainty estimation via stochastic weight sampling.
- Heteroscedastic likelihood modeling to capture input-dependent noise.

Experiments on a synthetic heteroscedastic dataset showed:

- Accurate predictive means.
- Well-calibrated 90% prediction intervals.
- Clear separation between epistemic and aleatoric uncertainty.

The proposed setup is computationally lightweight, runs on CPU-only hardware, and produces results suitable for risk-sensitive decision-making contexts. Future work will extend evaluation to larger real-world datasets and explore alternative Bayesian approximations, such as deep ensembles and deep kernel learning.

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