

219 **A Additional Experiments**

220 **Does it also work for ViTs?** In Table 2, we evaluate our distillation method on ViTs. As is
 221 the case for ResNets, the inclusion of the distillation term boosts ensemble performance without
 222 compromising connectivity.

		$\beta = 1.0$			$\beta = 0.2$		
		\bar{q}_{joint}	Mean Acc	Ens. Acc	\bar{q}_{joint}	Mean Acc	Ens. Acc
CIFAR10	ResNet20	-0.14 \pm 0.07	93.15 \pm 0.03	94.17 \pm 0.05	-0.64 \pm 0.11	93.67 \pm 0.12	94.46 \pm 0.20
	ViT	-1.37 \pm 0.41	82.60 \pm 0.02	84.28 \pm 0.23	-1.49 \pm 0.25	83.14 \pm 0.13	84.55 \pm 0.40
CIFAR100	ResNet20	0.86 \pm 0.18	73.53 \pm 0.23	75.92 \pm 0.20	0.39 \pm 0.11	75.33 \pm 0.12	77.56 \pm 0.18
	ViT	-0.14 \pm 0.08	54.90 \pm 0.26	57.81 \pm 0.29	-0.29 \pm 0.33	56.12 \pm 0.10	58.70 \pm 0.15
Tiny ImageNet	ResNet20	0.75 \pm 0.10	55.80 \pm 0.19	59.83 \pm 0.13	-1.35 \pm 0.48	58.69 \pm 0.17	62.61 \pm 0.43
	ViT	1.76 \pm 0.12	35.36 \pm 0.30	39.50 \pm 0.21	1.57 \pm 0.18	38.46 \pm 0.07	42.31 \pm 0.09

Table 2: Comparison of joint connectivity and ensemble performance for constrained ($\beta = 1.0$) and distilled ensembles ($\beta = 0.2$). Averaged over 3 seeds.

223 **Jointly permuted ensembles.** We now evaluate
 224 whether the lack of joint connectivity observed
 225 for permuted ensembles (see Table 1) can
 226 be diminished by extending the optimization
 227 objective used in PCD. More specifically, we
 228 change the objective function used in Ainsworth
 229 et al. (2023) to account for the joint alignment
 230 with respect to all other models and not just the
 231 reference model. Thus, when optimizing $\pi_i(\theta_i)$
 232 we account for the alignment with respect to all
 233 other models $\pi_j(\theta_j)$ with $j \neq i$ in the ensemble.

234 Using this modified objective and wrapping the pairwise procedure with another layer iterating over
 235 ensemble members, we obtain an algorithm that optimizes for joint alignment and to which we refer
 236 to as Multi-PCD. While joint connectivity does improve, the resulting ensemble is still far from being
 237 connected as measured by \bar{q}_{joint} in Table 3. We thus conclude that permutations can not be leveraged
 238 to re-discover an ordinary multi-basin ensemble in a single loss basin.

239 **Diversity-Connectivity trade-off.** In Fig. 3, we plot two measures of predictive diversity used
 240 in Abe et al. (2023) and connectivity as a function of t for a grid of β values. In Fig. 3a, we show
 241 the one-vs-all Jensen-Shannon divergence of predictions and in Fig. 3b we show the variance of the
 242 ensemble members’ true-class predictions. For more detailed information, we refer to Abe et al.
 243 (2023). Notably, we observe a *diversity-connectivity trade-off*, as diversity decreases with higher
 244 connectivity.

245 **Regularizing effect of distillation.** As described in the main text, we also consider a baseline of
 246 deep ensembles trained with an additional distillation loss. We report the results in Table 4 and note
 247 that we do not observe any significant improvements through the inclusion of a distillation objective,
 corroborating the findings from the main text.

		Deep Ens.			Deep Ens. + $\beta = 0.2$		
		\bar{q}_{joint}	Mean Acc	Ens. Acc	\bar{q}_{joint}	Mean Acc	Ens. Acc
CIFAR10	ResNet20	-71.74 \pm 2.38	93.01 \pm 0.08	94.43 \pm 0.12	-71.30 \pm 3.01	93.54 \pm 0.04	94.45 \pm 0.02
	ViT	-55.81 \pm 1.99	82.43 \pm 0.33	85.10 \pm 0.27	-55.70 \pm 1.71	82.97 \pm 0.22	84.87 \pm 0.31
CIFAR100	ResNet20	-68.16 \pm 1.72	73.44 \pm 0.12	78.15 \pm 0.10	-69.03 \pm 2.19	75.20 \pm 0.15	78.42 \pm 0.20
	ViT	-47.28 \pm 0.19	54.91 \pm 0.10	59.88 \pm 0.12	-48.32 \pm 0.15	56.20 \pm 0.08	59.92 \pm 0.26
Tiny ImageNet	ResNet20	-53.78 \pm 0.85	55.36 \pm 0.33	62.85 \pm 0.20	-56.54 \pm 0.70	58.65 \pm 0.23	63.29 \pm 0.33
	ViT	-33.04 \pm 0.70	35.57 \pm 0.38	44.05 \pm 0.19	-35.79 \pm 0.77	38.37 \pm 0.31	44.29 \pm 0.21

Table 4: Isolating the additional regularizing effect of distillation. Averaged over 3 seeds.

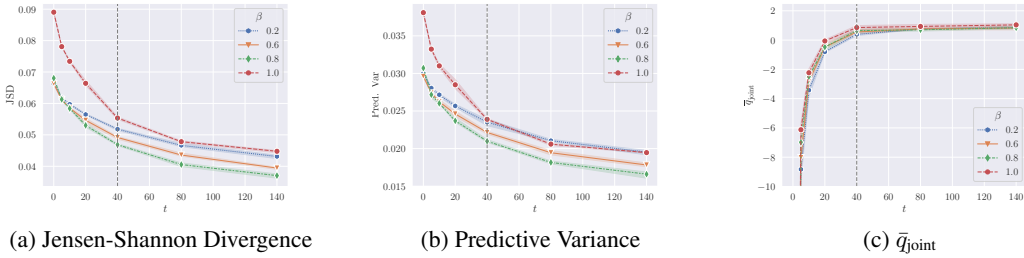


Figure 3: Predictive variance, Jensen-Shannon divergence, and joint connectivity as a function of time parameter t for ResNet20 ensembles on CIFAR100. The dashed vertical lines mark the t used in Table 1.

248 B Related Works

249 **Ensembling techniques.** There is a plethora of previous work that studies novel ensembling
 250 techniques, often with a focus on reduced cost or better weight averaging properties. Fast Geometric
 251 Ensembling (FGE) from Garipov et al. (2018) and Snapshot Ensembles (SSE) from Huang et al. (2017)
 252 both adapt a similar strategy as the SWE approach but use a cyclical learning rate to intentionally
 253 break connectivity and produce more efficient ensembles. Instead of ensembling models, Izmailov
 254 et al. (2018) average weights along the SGD trajectory using a cyclical or constant learning rate.
 255 Wortsman et al. (2021) on the other hand directly learn lines and curves whose endpoints they leverage
 256 for ensembling. They also report improved performance when using the midpoint as a summary of
 257 the ensemble. Another related line of work studies fusion of several independent models. Singh and
 258 Jaggi (2020) leverage optimal transport to align the weights of multiple models and produce a fused
 259 endpoint. Ainsworth et al. (2023) take a similar approach and fuse different networks by finding
 260 fitting permutations to maximize similarity.

261 **Combining SSE, FGE, and SWA.** We decided to use a procedure that combines elements from
 262 SSE, FGE, and SWA as a baseline. We argue that this approach is most effective at training an
 263 ensemble while ensuring linear mode connectivity and computational comparability, at training
 264 and inference time, with deep ensembles. As outlined in the main text, we refer to this method as
 265 Stochastic Weight Ensembling (SWE). More specifically, SWE is ensembling models in function
 266 space, acquiring them using a sequential procedure. We first decay the learning rate to a level that
 267 enables exploration of the basin without leaving it, and keep the learning rate constant thereafter. We
 268 sample a model every T epochs where T is on the order of epochs required to train a single model.
 269 The difference to SSE is that we specifically do *not* encourage exploration of different basins and
 270 thus refrain from cyclically increasing the learning rate. The procedure is also different from SWA,
 271 as we do not average in weight space, but in function space. Lastly, it is also different from FGE, as
 272 the cycle length is comparable to that of SSE, ruling out the *fast* in FGE.

273 **Mode Connectivity.** An intellectual ancestor to linear mode connectivity can be seen in the work
 274 of (Goodfellow et al., 2015). They consider the 1D subspace spanned by the initial and fully trained
 275 parameter vectors and find that the loss is monotonically decreasing the closer we get to the final
 276 parameter vector. (Lucas et al., 2021) confirmed these results and coined the phenomenon *monotonic*
 277 *linear interpolation*. In the context of our work, we interpret this monotonic linear interpolation
 278 phenomenon as a descent into a loss basin whose functional diversity we aim to explore. Frankle
 279 et al. (2020) demonstrated that there is a point in training $\theta^{(t)}$ after which SGD runs sharing $\theta^{(t)}$
 280 as initialization remain linearly mode connected. Neyshabur et al. (2020) observed linear mode
 281 connectivity in a transfer learning setup, where models pre-trained on a source task remain linearly
 282 mode connected after training on the downstream task. Juneja et al. (2023) provide counterexamples
 283 to mode connectivity outside of image classification tasks. Draxler et al. (2018); Garipov et al. (2018)
 284 found non-linear paths of low loss between independently trained models, questioning the idea that
 285 the loss landscape is composed of isolated minima.

286 **Diversity.** As mentioned in the introduction, it is commonly believed that encouraging predictive
 287 diversity is a prerequisite for improving ensemble performance. This belief is derived from classical
 288 results in statistics on bagging and boosting weak learners (Freund et al., 1999; Breiman, 1996).
 289 While it is true that disagreement among members is a necessary condition for an ensemble to
 290 outperform any single member, recent work has shown that encouraging predictive diversity can be
 291 detrimental to the performance of deep ensembles with high-capacity members (Abe et al., 2023). In
 292 other words, the intuition from those classical results might not be applicable. The counter-intuitive
 293 observation of Abe et al. (2023) is explained by the fact that diversity encouraging penalties affect
 294 all predictions irrespective of their correctness. As a result, these penalties can adversely affect the
 295 performance of individual members, which in turn can undermine the performance of the ensemble.

296 C Implementation Details

297 **Computational Cost** If not stated otherwise, we consider ensembles of size $M = 5$. The table
 298 below illustrates the computational cost on a per model basis.

		Deep Ens.		SWE	Distilled Ens.				Constrained Ens.			
		T	T	T	β	T	t	Dist. Epochs	β	T	t	Dist. Epochs
CIFAR10	ResNet20	110	110	—	0.2	110	10	100	1.0	110	10	100
	ViT	165	—	—	0.2	165	15	150	1.0	165	15	150
CIFAR100	ResNet20	190	190	—	0.2	190	40	150	1.0	190	40	150
	ViT	165	—	—	0.2	165	15	150	1.0	165	15	150
Tiny ImageNet	ResNet20	130	130	—	0.2	130	30	100	1.0	130	30	100
	ViT	140	—	—	0.2	140	15	125	1.0	140	15	125

Table 5: Comparison of computational cost for different experiments in the main text. For deep ensembles T refers to the number of epochs per sample. Similarly, for SWE, T is the cycle length in-between taking a sample. For constrained and distilled ensembles, t is the epoch after which we split the runs and starting distilling for Dist. Epochs.

299 **Optimizers** With the exception of experiments conducted with ViTs, we use SGD as an optimizer
 300 with a peak learning rate of 0.1. We use a cosine decay schedule with linear warmup for the first
 301 10% of training. Momentum is set to 0.9. For ViTs, we use Adam (Kingma and Ba, 2015) with
 302 $\beta_1 = 0.9$ and $\beta_2 = 0.999$. The batch size is at 128 and we set the temperature in the distillation
 303 experiments to $\tau = 3$. For SWE, we apply the same linear warmup cosine decay schedule as for the
 304 other ensemble methods, but stop decaying the learning rate at 0.01 and hold it constant thereafter to
 305 enable exploration of the basin.

306 **Datasets** We experiment with the classic image classification baselines CIFAR (Krizhevsky, 2009)
 307 and Tiny ImageNet (Le and Yang, 2015). For all experiments, we make use of data augmentation.
 308 More specifically, we use horizontal flips, random crops, and color jittering.

309 **Architectures** We use the ResNet20 implementation from Ainsworth et al. (2023) with three
 310 blocks of 64, 128, and 256 channels, respectively. We note that this implementation uses LayerNorm
 311 (Ba et al., 2016) instead of BatchNorm (Ioffe and Szegedy, 2015), as it eliminates the burden of
 312 recalibrating the BatchNorm statistics when interpolating between networks. Our Vision Transformer
 313 implementation is based on Lippe (2022) and composed of six attention layers with eight heads, latent
 314 vector size of 256 and hidden dimensionality of 512. We apply it to flattened 4×4 image patches.

315 **Permuted Ensembles** We use the PERMUTATIONCOORDINATEDDESCENT implementation from
 316 Ainsworth et al. (2023) to bring deep ensemble models into alignment. The implementation of
 317 the PERMUTATIONCOORDINATEDDESCENT algorithm can be found at <https://github.com/samuella/git-re-basin>.
 318

319 **Joint Connectivity** As mentioned in the main text, we draw samples $\lambda_1, \dots, \lambda_N \sim \text{Dir}(\mathbf{1})$ to
 320 approximately assess the joint connectivity of ensemble members. For each seed, we evaluate $N = 50$
 321 samples and compute $\bar{q}_{\text{joint}} = \frac{1}{N} \sum_{i=1}^N q_{\text{joint}}(\lambda_i)$

322 **Hardware** We ran experiments on a cluster with NVIDIA GeForce RTX 2080 Ti and NVIDIA
323 GeForce RTX 3090 GPUs.