

ON UNIFORM, BAYESIAN, AND PAC-BAYESIAN DEEP ENSEMBLES

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Paper under double-blind review

ABSTRACT

It is common practice to combine deep neural networks to ensembles. These deep ensembles can profit from the cancellation of errors effect: Errors by ensemble members may average out and the ensemble achieves better generalization performance than each individual network. Bayesian neural networks learn a posterior distribution over model parameters, and sampling and weighting networks according to this posterior yields an ensemble model referred to as Bayes ensemble. In this study, we stress that neither the sampling nor the weighting in a Bayes ensemble are particularly well-suited for increasing generalization performance, as they do not support the cancellation of errors effect, which is evident in the limit from the Bernstein-von Mises theorem for misspecified models. In contrast, a weighted average of models, where the weights are optimized by minimizing a PAC-Bayesian generalization bound, can improve generalization performance. This requires that the optimization takes correlations between models into account, which can be achieved by minimizing the tandem loss at the cost that hold-out data for estimating error correlations need to be available. The PAC-Bayesian weighting increases the robustness against correlated models and models with lower performance in an ensemble. This allows us to safely add several models from the same learning process to an ensemble, instead of using early-stopping for selecting a single weight configuration. Our study presents empirical results supporting these conceptual considerations on four different classification datasets. We show that state-of-the-art Bayes ensembles from the literature, despite being computationally demanding, do not improve over simple uniformly weighted deep ensembles and cannot match the performance of deep ensembles weighted by optimizing the tandem loss, which additionally come with non-vacuous generalization guarantees.

1 INTRODUCTION

Combining different deep neural networks to an ensemble model is a common way to increase generalization performance (Bishop and Bishop, 2023; Goodfellow et al., 2016). Such deep ensembles can profit from the cancellation of errors effect (Eckhardt and Lee, 1985): When the individual networks perform better than random guessing and make independent errors, the errors in an additive ensemble (or committee) average out and the ensemble tends to outperform the individual models (Hansen and Salamon, 1990; Perrone and Cooper, 1993; Dietterich, 2000). Many strategies to create the networks for an ensemble have been explored (e.g. Buschjäger et al., 2020; D’Angelo and Fortuin, 2021; Dziugaite and Roy, 2017; Garipov et al., 2018; Huang et al., 2017; Jiang et al., 2017; Lee et al., 2015; Liu and Yao, 1999; Masegosa et al., 2020; Monteith et al., 2011; Ortega et al., 2022; Pérez-Ortiz et al., 2021), however, simple deep ensembles, which solely rely on repeating the neural network training with random weight initializations and stochastic training to generate ensemble members, often already improve generalization (Lakshminarayanan et al., 2017).

One way to build a neural network ensemble is based on the predictive posterior of Bayesian neural networks (Adlam et al., 2020; Aitchison, 2021; Chen et al., 2014; Farquhar et al., 2020; Gal and Ghahramani, 2016; Grünwald, 2012; Izmailov et al., 2021; Kapoor et al., 2022; Kendall and Gal, 2017; MacKay, 1992b; Maddox et al., 2019; Monteith et al., 2011; Nabarro et al., 2022; Neal, 1992; 1996; 2011; Pearce et al., 2020; Ritter et al., 2018; Welling and Teh, 2011; Wenzel et al., 2020a;b; Wilson and Izmailov, 2020; Zhang et al., 2020), and this approach has gained attention recently (Bachmann et al., 2022; Fortuin et al., 2022; Rudner et al., 2022; Wiese et al., 2023). A Bayesian neural network

learns a posterior distribution over the network weights (MacKay, 1992a; Neal, 1996). Averaging networks sampled from this posterior yields an approximation of the Bayesian model average (BMA) and is referred to as Bayes ensemble. This approach comes with great expectations, for example, Domingos (2000) stated ‘Given the “correct” model space and prior distribution, Bayesian model averaging is the optimal method for making predictions; in other words, no other approach can consistently achieve lower error rates than it does.’ *We argue that neither the sampling nor the weighting in a Bayes ensemble are particularly well-suited for increasing generalization performance in theory and practice* (see also Ortega et al., 2022). The Bernstein-von Mises theorem (assuming identifiability of the model) shows that the BMA converges towards the maximum likelihood point estimate with growing dataset size (Kleijn and Van der Vaart, 2012). In the limit, it will eventually concentrate on a single model without exploiting ensemble diversity. Thus, the Bayes ensemble typically does not leverage the cancellation of errors effect. This is particularly problematic because the considered model space in the BMA setting is typically not ‘correct’: The Bayes ensemble itself is in general outside the model space from which its members are sampled – and in the space of ensemble models the Bayes ensemble cannot be expected to be optimal.

PAC-Bayesian methods (McAllester, 1998) provide an alternative approach to incorporate prior information about models and to improve the weighting of ensemble members. We bring forward optimizing the weighting of deep ensemble members using a PAC-generalization bound based on the tandem loss, which accounts for pairwise correlations between networks (Masegosa et al., 2020). This allows us to maintain diversity and increase generalization performance of the deep ensemble. The PAC-Bayesian weight optimization is especially useful when intermediate weight configurations (snapshots) from model training are considered, in which case the optimization performs model selection taking both individual network performance and ensemble diversity into account. The price to pay for the improved weighting is additional hold-out data for the optimization of the weights, however, then the resulting PAC-Bayesian bound provides a rigorous performance guarantee.

Our study transfers existing, but scattered and often partly neglected knowledge on the (1) behavior of Bayesian model averaging (BMA), in particular its suboptimality in terms of generalization performance in the (typical) misspecified setting, (2) cancellation of errors, (3) and second order PAC-Bayesian bounds to ensembling of deep neural networks (DNNs). The main contributions can be summarized as:

- We discuss the conceptual differences between simple, Bayes and PAC-Bayesian deep ensembles, stressing that Bayes ensembles do not consider the cancellation of errors effect, which explain some observations in the current literature (e.g., on “cold posteriors”).
- We support our conceptual arguments through unbiased experiments on DNN benchmark problems that were used to promote BMA. Our results on four datasets show that complex Bayesian approximate inference methods can often be surpassed by more efficient simple deep ensembles. Bagging decreased predictive performance, showing the trade-off between the degree of randomization and single-network performance given limited training data.
- We show that the optimization of a PAC-Bayesian generalization bound using the tandem loss can improve the predictive performance of deep ensembles and provides non-vacuous generalization guarantees. This is in contrast to what could have been expected from the results by Ortega et al. (2022). Our results stress the importance of *second order* PAC-Bayesian analysis for ensembles.
- We demonstrate that the inclusion of intermediate checkpoints from the same training run in a neural network ensemble can increase its predictive performance, especially when the PAC-Bayesian bound optimization weights their contributions.

In the next section, we will briefly summarize the background on Bayesian model averaging, the cancellation of errors effect, deep ensembles, and PAC-Bayesian majority voting. Section 3 will bring these topics together: It contrasts uniform, Bayes, and PAC-Bayesian deep ensembles and formulates our main hypotheses. These hypotheses will be empirically studied in Section 4 before we conclude.

2 BACKGROUND

We consider data $\mathcal{D} = \{(x_i, y_i)\}_{i=1}^n$ drawn i.i.d. from a distribution p . The loss of a hypothesis/model h on (x, y) is denoted by $\ell(h(x), y)$. The generalization error (risk) of h is given by $L(h) =$

$\mathbb{E}_{(x,y) \sim p}[\ell(h(x), y)]$ and the empirical risk by $\hat{L}_{\mathcal{D}}(h) = \frac{1}{n} \sum_{i=1}^n \ell(h(x_i), y_i)$. We write h_w to stress that a model is parameterized by $w \in \mathbb{R}^d$. We consider ensembles of M models $h_i = h_{w_i} \in \mathcal{H}$, $i = 1, \dots, M$, weighted by $\rho \in \mathbb{R}^M$. For regression, the ensemble regressor is $h_{\rho}(x|h_1, \dots, h_M) = \sum_{i=1}^M \rho_i h_i(x)$. For classification, we distinguish two ways of combining the predictions of the ensemble members. We assume a predictive distribution $p_i(y|x) = p(y|x, w_i)$ associated with each hypothesis $h_{w_i}(x)$. The ensemble prediction $h_{\rho}(x|h_1, \dots, h_M)$ can be either defined by the ρ -weighted average of these distributions $\text{AVG}_{\rho}(x) = \arg \max_y \sum_{i=1}^M \rho_i p_i(y|x)$ or by the ρ -weighted majority vote $\text{MV}_{\rho}(x) = \arg \max_y \sum_{i=1}^M \rho_i \mathbb{1}[y = \arg \max_{y'} p_i(y'|x)]$, where $\mathbb{1}[\cdot]$ is 1 if its argument is true and zero otherwise. Uniform weighted aggregations are denoted by AVG_u and MV_u .

Bayesian model average. In Bayesian inference, we update our prior belief about the parameters w of a model predicting y given x according to $p(y|x, w)$ to a posterior distribution $p(w|\mathcal{D})$ based on training data $\mathcal{D}$. Marginalizing $p(y|x, w)$ over this posterior gives the posterior predictive distribution

$$p(y|x, \mathcal{D}) = \int p(y|x, w) p(w|\mathcal{D}) dw, \quad (1)$$

also known as Bayesian Model Average (BMA), Bayes ensemble or posterior predictive. It predicts by averaging over all possible models weighted by their posterior probability. The BMA explicitly models aleatoric uncertainty (given by $p(y|x, w)$) and epistemic uncertainty in the form of $p(w|\mathcal{D})$ (see Caprio et al., 2024 for a recent discussion). As the integral in (1) is in general intractable, it is approximated in practice by an average of M models sampled from the posterior:

$$p(y|x, \mathcal{D}) \approx \frac{1}{M} \sum_{m=1}^M p(y|x, w_m), \quad w_m \sim p(w|\mathcal{D}) \quad (2)$$

It is in general difficult to sample from $p(w|\mathcal{D})$, which can, for example, be addressed by Markov chain Monte Carlo (MCMC) sampling (Chen et al., 2014; Neal, 1992; 2011; Welling and Teh, 2011; Wenzel et al., 2020a; Zhang et al., 2020), Monte Carlo Dropout (Folger et al., 2021; Gal and Ghahramani, 2016), and Laplace approximation (MacKay, 1992b; Ritter et al., 2018).

Cancellation of errors. The cancellation of errors effect refers to the fact that, when individual ensemble members perform better than random guessing and make independent errors, their errors average out and the combined model outperforms the individual predictors (Eckhardt and Lee, 1985; Hansen and Salamon, 1990). Let us assume binary classification and that each ensemble member has an error probability lower bounded by $p_{\max} < \frac{1}{2}$. Given M models, the generalization error of the ensemble is upper bounded by $\exp\left(-2\left(\frac{M+1}{2} - Mp_{\max}\right)^2 M^{-1}\right)$, see Appendix A.3. That is, in the idealized (and not realistic) setting of independent errors, the generalization error vanishes with increasing M if the classifiers are better than random guessing. The corresponding regression case relating expected mean-squared error and correlation of the model outputs is discussed in deep learning textbooks by (Goodfellow et al., 2016, sec. 7.11) and (Bishop and Bishop, 2023, sec. 9.6).

Deep ensembles. Deep ensembles (Lakshminarayanan et al., 2017) are ensembles with deep neural networks as members. More specifically, we refer to a deep ensemble if the networks all share the same structure. These networks are typically the result of independent training processes. The diversity is a result of random initialization and the stochastic optimization. This randomness alone can yield well-performing ensembles, while additional randomization of the training data by bootstrap aggregation (bagging) bears the risk of the ensemble being worse than a single network trained on all data (Lakshminarayanan et al., 2017; Lee et al., 2015). Other ways to create deep ensemble members include the use of a cyclical learning rate schedule and taking the intermediate checkpoints as snapshot ensembles (SSEs) (Huang et al., 2017) as well as searching for other ensemble members in neighborhood of a single pre-trained network (fast geometric ensembling (Garipov et al., 2018)). While being introduced as an alternative to Bayesian approaches, Bayesian interpretations of deep ensembles can be found in recent work (D’Angelo and Fortuin, 2021; Wilson and Izmailov, 2020).

PAC-Bayesian majority voting. PAC-Bayesian analysis (McAllester, 1998; Valiant, 1984) provides bounds on the generalization error of Gibbs classifiers defined by a distribution ρ over a (subset of a)

hypothesis space $\mathcal{H}$ given empirical risks for the hypotheses. A Gibbs classifier draws a hypothesis h according to ρ at random for each input x and returns the prediction $h(x)$. PAC-Bayesian bounds hold for all distributions ρ over $\mathcal{H}$ simultaneously. This allows us to directly optimize a PAC-Bayesian bound in terms of ρ , e.g., by gradient-based methods (Dziugaite and Roy, 2017; Masegosa et al., 2020; Masegosa, 2020; Ortega et al., 2022; Pérez-Ortiz et al., 2021; Thiernann et al., 2017). In a weighted majority voting classifier MV_ρ (e.g., a deep ensemble), the randomized prediction is replaced by a ρ -weighted vote by all hypotheses (Germain et al., 2009; 2015). PAC-Bayesian bounds can be applied to MV_ρ by bounding $L(MV_\rho)$ by twice the risk of the corresponding Gibbs classifier (Germain et al., 2015; Langford and Shawe-Taylor, 2002; Masegosa et al., 2020). Gibbs classifiers ignore interactions between the models (such as cancellation of errors), and optimization of the weighting using bounds on the Gibbs classifier directly does typically not increase generalization performance of the ensemble (e.g., Lorenzen et al., 2019). This can be addressed by second order PAC-Bayesian bounds (Germain et al., 2015; Lacasse et al., 2006; Masegosa et al., 2020). In particular, Masegosa et al. derive a bound in terms of the tandem loss $L(h, h') = \mathbb{E}_{p(x,y)}[\mathbb{1}(h(x) \neq y \wedge h'(x) \neq y)]$, which takes pairwise correlations into account: *For any probability distribution π on $\mathcal{H}$ that is independent of $\mathcal{D}$ and any $\delta \in]0, 1[$, with probability at least $1 - \delta$ over a random draw of $\mathcal{D}$ with n elements, for all distributions ρ on $\mathcal{H}$ and all $\lambda \in]0, 2[$ simultaneously:*

$$L(MV_\rho) \leq 4 \left(\frac{\mathbb{E}_{\rho^2}[\hat{L}_{\mathcal{D}}(h, h')]}{1 - \lambda/2} + \frac{2\text{KL}(\rho \parallel \pi) + \ln(2\sqrt{n}/\delta)}{\lambda(1 - \lambda/2)n} \right) \quad (3)$$

Here $\text{KL}(\rho \parallel \pi)$ denotes the Kullback–Leibler divergence between prior π and posterior ρ . The bound can be efficiently optimized w.r.t. to ρ and λ (Thiernann et al., 2017).

We consider the optimization of ρ (i.e., the weights in a weighted ensemble) given M models as proposed by Masegosa et al. (2020). One could instead also turn a second order PAC-Bayesian bound into an objective function for optimizing ρ and the parameters of the M models simultaneously. This has been done by Ortega et al. (2022) to optimize deep ensembles. However, because of the simultaneous optimization of the neural networks’ parameters and their weighting, the formal guarantees by the PAC-Bayesian bounds get lost. Furthermore, Ortega et al. did not find improvements compared to uniformly weighted deep ensembles for larger networks (e.g., ResNet20, He et al., 2016) in their empirical evaluation.

3 UNIFORM, BAYESIAN, AND PAC-BAYESIAN DEEP ENSEMBLES

Bayes ensembles and cancellation of errors. As outlined above, general ensemble methods and Bayesian neural networks have different motivations. In a weighted additive ensemble, a finite set of hypotheses from $\mathcal{H}$ are combined to a new model $h_\rho \in \mathcal{H}_E$ from the hypothesis class

$$\mathcal{H}_E = \left\{ h_\rho(x|h_1, \dots, h_M) \mid M \in \mathbb{N}, \rho \in \mathbb{R}^M, h_i \in \mathcal{H} \right\}. \quad (4)$$

As discussed in Section 2, h_ρ can generalize better than the individual $h_1, \dots, h_M$ if the ensemble members are diverse in the sense that their errors are not strongly correlated. Typically, $\mathcal{H} \subset \mathcal{H}_E$, and for most ensemble methods this is key. The ensemble members selected from $\mathcal{H}$ are often referred to as weak learners and are not expected to have a very low risk (generalization performance) as long as they are better than random guessing: The desired model is expected to be in $\mathcal{H}_E \setminus \mathcal{H}$. Boosting with decision stumps is a prime example (Freund et al., 1996).

In Bayesian machine learning, the posterior distribution $p(h|\mathcal{D})$ over $\mathcal{H}$ models the uncertainty of identifying a desired model $h^* \in \mathcal{H}$ given finite training data $\mathcal{D}$ and the prior over $\mathcal{H}$.¹ In Bayesian deep learning with a fixed neural network architecture h_w parameterized by weights $w \in \mathbb{R}^d$, we have $\mathcal{H} = \{h_w | w \in \mathbb{R}^d\}$ and the posterior over the hypotheses is modelled by a distribution $p(w|\mathcal{D})$ over the weights w . To simplify the discussion, let us assume that the models are parameterized in a way that ensures identifiability, that is, different parameters generate different hypotheses. With increasing training data set size $n = |\mathcal{D}|$ the uncertainty about the desired model decreases, and $p(w|\mathcal{D})$ should concentrate on w^* (i.e., the weights of the desired model $h^* = h_{w^*}$). This is formally shown by the

¹The desired model in $\mathcal{H}$ is the model in $\mathcal{H}$ closest to the true model h_p underlying the data generating distribution p . We do neither assume $h_p \in \mathcal{H}$ nor $h_p \in \mathcal{H}_E$.

Bernstein-von Mises theorem (Kleijn and Van der Vaart, 2012; Van der Vaart, 2000), which was first discovered by Laplace (1820), taken up by Bernstein (1917) and von Mises (1931) independently, and proven in a more general form by Le Cam (1953), who coined the name. Let the parametric model h_w be twice differentiable with non-singular Fisher information matrix $\mathcal{I}(w^*)$ at w^* , identifiable and continuous on a compact parameter space. Further, let the prior measure be absolutely continuous in a neighbourhood of w^* with a continuous density non-zero at w^* . Let us consider the sequence of posterior distributions $p_n(w | \mathcal{D}_n)$ and maximum likelihood estimates $\hat{w}_n$ given $\mathcal{D}_n$ for data sets $\mathcal{D}_n \subset \mathcal{D}_{n+1}$. The Bernstein-von Mises theorem implies

$$\|p_n(w | \mathcal{D}_n) - \mathcal{N}(\hat{w}_n, n^{-1}\mathcal{I}^{-1}(w^*))\|_{\text{TV}} \xrightarrow{P_{w^*}} 0. \quad (5)$$

That is, for increasing data set size the posterior converges in probability to a normal distribution $\mathcal{N}(\hat{w}_n, n^{-1}\mathcal{I}^{-1}(w^*))$, where $\|\cdot\|_{\text{TV}}$ denotes the total variation norm (see Van der Vaart, 2000). The normal distribution is centered on the maximum likelihood estimate with covariance $n^{-1}\mathcal{I}^{-1}(w^*)$, that is, the distribution gets more and more concentrated with increasing data set size. Under the same assumptions, this implies that the expectation of the Bayes ensemble (2) converges to the maximum likelihood estimate $h_{w^*} \in \mathcal{H}$ for $n \rightarrow \infty$ (while the Bayes ensemble is not necessarily in $\mathcal{H}$ for finite n).

Thus, as already argued by Masegosa (2020, sec. 4), from the perspective of general ensemble learning and the goal of finding a model with minimum risk, a sample from the posterior $p(w | \mathcal{D})$ does not appear to be a particularly good choice for ensemble members. As the sample will be distributed around the maximum likelihood estimate $h_{w^*} \in \mathcal{H}$, the ensemble members cannot be expected to be very diverse, and the lack of diversity reduces the cancellation of errors effect. The Bayes ensemble will tend to the model with the highest likelihood in $\mathcal{H}$ – and not to the model with the highest likelihood in $\mathcal{H}_E$. One may well argue that the presented asymptotic argument is of little practical relevance if $\mathcal{H}$ already has a high capacity (e.g., consists of overparameterized deep neural networks), because then $h_{w^*} \in \mathcal{H}$ may be close to the optimal solution. However, the important point is that even for finite n , the M ensemble members can be expected to be quite similar in their predictive behavior. Thus, we formulate the following hypothesis:

Hypothesis 1 *The Bayes ensemble is not a particularly good way of selecting and weighting networks in a deep ensemble.*

While this hypothesis appears to be evident given the theoretical considerations above, many studies evaluate the performance of the Bayes ensemble by measuring generalization performance on a test set and provide favorable comparisons to baselines suggesting the posterior predictive as a way to maximize generalization performance. This study presents unbiased comparisons of Bayes ensembles with simple deep ensemble approaches to test Hypothesis 1.

A Bayesian way to finding the best generalizing ensemble is to lift the Bayesian reasoning from $\mathcal{H}$ to $\mathcal{H}_E$. This has been demonstrated by Monteith et al. (2011), who apply BMA not to $h_w \in \mathcal{H}$, but to $h_\rho \in \mathcal{H}_E$, where $\mathcal{H}_E$ are all ensembles of a constant size M . In such an approach, the posterior distribution contracts around the maximum likelihood estimate of the best weighting of ensemble members. Thus, we go from a distribution over the weights of a single neural network to a distribution over all parameters of the M networks and the ensemble weights. This growth in the number of dimensions renders the approach computationally infeasible in larger settings, however.

PAC-Bayesian deep ensembles. If Hypothesis 1 holds true, this does neither mean that we cannot do better than uniform averaging given M models from $\mathcal{H}$ (as already pointed out in early works on ensembles, e.g., Krogh and Sollich, 1997) nor that we cannot make use of priors and Bayesian reasoning to improve ensembles. For example, there is no need to put weight on an ensemble member that is worse than random guessing or always errs when another ensemble member errs (i.e., it can never correct an error). Lorenzen et al. (2019); Masegosa et al. (2020); Wu et al. (2021) Given the results by Masegosa et al. (2020); Wu et al. (2021), it appears to be promising to weight ensemble members based on PAC-Bayesian generalization bounds optimized using the tandem loss. It is crucial to consider a second order bound that takes interactions between ensemble members – error cancellation – into account, otherwise the approach suffers from the same problem as BMA and concentrates all weight on a single ensemble member in the limit. However, the bounds require for each ensemble member h_i that there are data points $\mathcal{D}_i$ not used for training h_i and that for each pair of models h_i and h_j the overlap $\mathcal{D}_i \cap \mathcal{D}_j$ is large enough for a good enough estimate of the

tandem loss: In (3), we compute $\hat{L}_{\mathcal{D}_i \cap \mathcal{D}_j}(h_i, h_j)$ for each hypotheses pair h_i and h_j and n becomes $n = \min_i |\mathcal{D}_i|$. For random forests as considered by Lorenzen et al. (2019) and Masegosa et al. (2020), data sets $\mathcal{D}_i \subset \mathcal{D}$ naturally arise from the bagging procedure and the proposed bounds can be computed and optimized for free. When applied to deep ensembles, we have to pay by leaving data out when training the ensemble members, which can be expected to reduce the performance of the individual networks. Taking this into account, we hypothesize:

Hypothesis 2 *PAC-Bayesian weighting optimized using the tandem loss can improve the generalization performance of a deep ensemble, in particular if extra data for computing the bound are available, and provide non-vacuous performance guarantees.*

In most deep ensemble approaches, each ensemble member is the result of an independent training process, where the weight configuration is chosen by early-stopping (requiring some hold-out data) or simply after a predefined number of learning iterations (which is then also a crucial hyperparameter). In contrast, Wenzel et al. (2020a) sample from the posterior using a single stochastic gradient Markov chain Monte Carlo (SG-MCMC) sequence and SSEs combine networks from a single learning process (Huang et al., 2017). That is, one process creates all ensemble members. If the latter part of Hypothesis 2 is true, one need not worry about adding models to the ensemble that do not perform particularly well and/or are correlated. The PAC-Bayesian weighting performs a model selection taking both individual performance and diversity into account, which should provide protection from networks not contributing positively to a ensemble. This makes it safe to add several weight configurations (checkpoints) from a single learning process to an ensemble. It also renders using a hold-out validation dataset for early-stopping the neural network training unnecessary: It should neither be harmful to add underfitted nor overfitted models. The early-stopping data can instead be used to optimize the PAC-Bayesian weighting:

Hypothesis 3 *Optimizing the weighting using the tandem loss allows inclusion of several models from a training run in a way that efficiently improves performance and makes early-stopping unnecessary.*

4 EXPERIMENTS AND RESULTS

4.1 EXPERIMENTAL SETUP

Four different datasets and four neural network architectures were considered.² We evaluated a CNN LSTM (Yenter and Verma, 2017) on the IMDB binary classification benchmark (Maas et al., 2011) and compared it to a state-of-the-art Bayesian approximate inference method from Wenzel et al. (2020a) (referred to as cSGHMC-ap), who combine stochastic gradient Langevin dynamics (SGLD) (Chen et al., 2014; Welling and Teh, 2011) with a cyclical learning rate schedule (Zhang et al., 2020), and adaptive preconditioning (Li et al., 2016; Ma et al., 2015). Furthermore, we considered the multi-class data sets CIFAR-10 and CIFAR-100 (Krizhevsky, 2009) with ResNet110 (He et al., 2016) and WideResNet28-10 (WRN28-10) (Zagoruyko and Komodakis, 2016) architectures, for which Ashukha et al. (2020) and Vadera et al. (2022) provide reference results for a variety of Bayesian methods. Lastly, the ResNet50 was evaluated on the EyePACS dataset containing diabetic retinopathy diagnoses distinguishing five degrees of severity. It was introduced by Band et al. (2021) as a benchmark for Bayesian approximate inference methods. The authors provide results for a variety of Bayesian neural networks and ensembles of those, creating “deep ensembles of Bayes ensembles”. As we are concerned with a comparison to Bayes ensembles, we focus on the results of the individual Bayesian methods as reference. The hyperparameters for each experiment are given in Appendix A.3.

To optimize the weighting while retaining the original training data set size, *test-time cross validation* as introduced by Ashukha et al. (2020) was employed. We used 50% of the hold-out data for bound optimization and the other half for testing. This was then repeated with the two subsets switching roles, and the results were averaged to decrease the variance for the unbiased performance estimate, see Appendix A.2 for details.

For each dataset and model architecture, a simple deep ensemble was constructed based on the reference paper’s single-run hyperparameters. Intermediate checkpoints were stored and either included (referred to as *all* from now) or ignored in the final ensemble (*last*). Further, ensembles with

²We consumed approximately 320 GPU days for all experiments on a local cluster.

sub-sampled training sets (bagging) as well as snapshot ensembles (SSE) using a cyclical learning rate were formed. Finally, the trade-off between ensemble size and number of training epochs was studied in a sequential setting in Appendix A.4.2.

We trained M_{total} networks for each setting, where M_{total} was 30, 50, and 10 for CIFAR, IMDB, and EyePACS, respectively. Ensembles of size M were created by sampling without replacement from these models. This was repeated five times for every setting, and we report mean and standard deviation σ over these five trials. Generalization bounds are reported for $\delta = 0.05$.

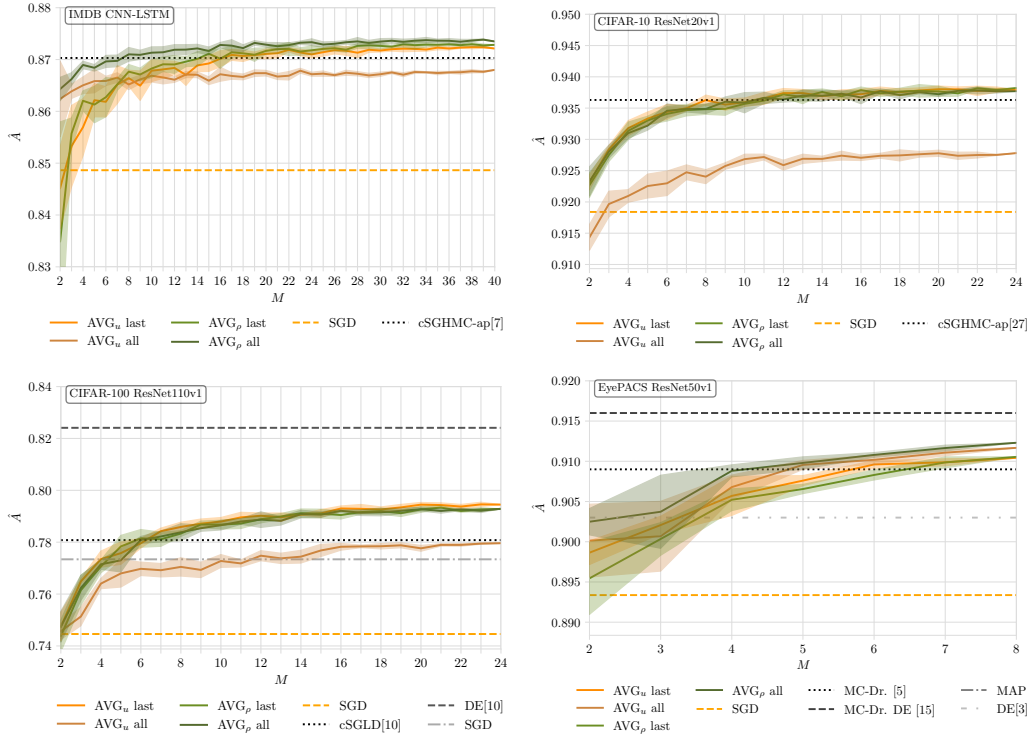


Figure 1: Mean test accuracy $\hat{A} \pm \sigma$ vs. ensemble size M over five ensembles for uniformly and PAC-Bayesian weighted deep ensembles (AVG_u and AVG_p), using either only the last or all training checkpoints, and the best single model (SGD). References are Bayesian ensembles cSGHMC-ap (Wenzel et al., 2020a), cSGLD (Ashukha et al., 2020), *MC-Dropout* and *MC-Dropout Deep Ensemble* (i.e., ensemble of Bayesian ensembles), as well as simple *Deep Ensembles* for EyePACS from Band et al. (2021). Numbers in brackets indicate the ensemble sizes of the baselines. Additional results for other settings are shown in Figure A.4 in the appendix.

4.2 RESULTS

Bayesian vs. uniform deep ensembles (Hypothesis 1). We compared the uniformly weighted deep ensembles across all datasets and model architectures with Bayesian ensembles from the literature. Our results shown in Table 1 and figures 1 and A.4 demonstrate that uniformly weighted deep ensembles can match the performance of models based on BMA. On IMDB, a uniform deep ensemble of size $M \geq 20$ matched the reported performance from Wenzel et al. (2020a), and equivalent results were observed for all other datasets and architectures. On CIFAR-100 with a ResNet110, the uniform deep ensemble outperformed the Bayesian reference from Ashukha et al. (2020) by 1.3ppt. Interestingly, the SGD and deep ensemble results from Ashukha et al. are notably better than ours. As the authors base their Bayesian methods on pre-trained SGD solutions, we can assume that their Bayesian reference performances could also profit from the better accuracies achieved in their training environment. Thus, it is remarkable that our uniform deep ensembles nevertheless matched the Bayesian references, and we would expect an even better performance if compared in the same environment.

In accordance with the literature, bagging reduced the performance, see Appendix A.4.1 for details. The experiments on the trade-off between M and the number of training epochs showed that, even in a sequential setting with a strict limit on the number of overall training epochs, deep ensembles could match the BMA approach, see Appendix A.4.2 for details.

Table 1: Mean test accuracies $\hat{A}$ over five ensembles, ensemble size is given in brackets (for other ensemble sizes see figures A.4, A.5, A.6, and A.7 in the appendix). The *Simple* results refer to simple deep ensembles with SGD hyperparameters from the reference papers. The subscript ρ indicates that the weighting of the ensemble members was based on minimizing a PAC-Bayesian tandem bound. The *Bayesian reference* results are taken from Ashukha et al. (2020) (CIFAR ResNet110 & WRN28-10), Band et al. (2021) (EyePACS) and Wenzel et al. (2020a) (IMDB, CIFAR-10 ResNet20).

Model (Dataset)	Experiment	$\hat{A}(\text{AVG}_u)$ last	$\hat{A}(\text{AVG}_\rho)$ last	$\hat{A}(\text{AVG}_u)$ all	$\hat{A}(\text{AVG}_\rho)$ all	SGD	Bayesian reference
CNN LSTM (IMDB)	Simple	0.871[40]	0.872[40]	–	–	0.853	
	Checkp.	0.872[40]	0.873[40]	0.868[40-5]	0.873[40-5]	0.849	0.870[7]
	SSE	0.729[8]	0.741[8]	0.858[8-10]	0.874[8-10]	0.861	
ResNet20 (CIFAR-10)	Simple	0.938[24]	0.938[24]	0.928[24-5]	0.938[24-5]	0.918	0.936[27]
	SSE	0.894[24]	0.894[24]	0.903[24-5]	0.908[24-5]	0.896	
ResNet110 (CIFAR-10)	Simple	0.956[20]	0.956[20]	0.944[20-5]	0.956[20-5]	0.943	0.955[10]
	SSE	0.954[20]	0.955[20]	0.951[20-5]	0.954[20-5]	0.941	
WRN28-10 (CIFAR-10)	Simple	0.967[24]	0.967[24]	0.96[24-5]	0.967[24-5]	0.961	0.967[10]
	SSE	0.964[24]	0.963[24]	0.964[24-5]	0.964[24-5]	0.956	
ResNet110 (CIFAR-100)	Simple	0.794[24]	0.793[24]	0.78[24-5]	0.793[24-5]	0.745	0.781[10]
	SSE	0.79[24]	0.79[24]	0.788[24-5]	0.794[24-5]	0.733	
WRN28-10 (CIFAR-100)	Simple	0.83[24]	0.83[24]	0.827[24-5]	0.829[24-5]	0.798	0.828[10]
	SSE	0.818[24]	0.818[24]	0.822[24-5]	0.826[24-5]	0.791	
ResNet50 (EyePACS)	Simple	0.91[8]	0.91[8]	0.912[8-6]	0.913[8-6]	0.895	0.909[5]

Bayesian vs. PAC-Bayesian deep ensembles (Hypothesis 2). Optimizing the weighting by minimizing the second order PAC-Bayesian bound matched the uniform performance in all cases $\pm 0.1\text{ppt}$, while even improving the ensemble performance slightly on IMDB (Table 1: $\hat{A}(\text{AVG}_u)$ last vs. $\hat{A}(\text{AVG}_\rho)$ last). At the same time, the PAC generalization guarantees in Table 2 – which still hold after optimization – tightened dramatically, most significantly on CIFAR-10 ResNet20 by 31.8ppt, from 0.425 to 0.743. For ResNet110 on CIFAR-100, the optimization was necessary to get a non-trivial bound, increasing from 0.0 to 0.127. The PAC-Bayesian guarantees hold for MV_ρ as aggregation method, and AVG_ρ usually performs slightly better in practice. However, Table A.4 in the appendix shows how similar the two aggregation methods behave. That is, a slight decrease in performance can give rigorous generalization bounds. Figures 2 and 3 exemplify the weighting from minimizing the tandem loss (and a first order) PAC-generalization bound. They show that the second order objective function avoids putting all weight on a single hypothesis.

Computing and optimizing the PAC-Bayesian bound requires additional hold-out data, which biases the comparison with uniform weighting. Instead of using extra data, one could use bagging (Lorenzen et al., 2019; Masegosa et al., 2020). The results of our bagging experiments are presented in Appendix A.4.1. For our neural networks ensembles and rather small data sets, bagging decreased the performance, which is in line with the literature (Lakshminarayanan et al., 2017; Lee et al., 2015).

Bayesian vs. PAC-Bayesian deep snapshot ensembles (Hypothesis 3). We evaluated snapshot ensembling (Huang et al., 2017) as well as simply taking checkpoints from the original learning rate schedule. In SSEs, going from one to all intermediate checkpoints with optimized weighting improved predictive performance in all but one cases. On IMDB, this improvement was most pronounced with 13.3ppt (Table 1: $\hat{A}(\text{AVG}_\rho)$ last vs. $\hat{A}(\text{AVG}_\rho)$ all). An SSE with 8 members (and 10 snapshots per

member) gave the best accuracy with a training budget ($8 \cdot 50 = 400$ epochs) below the budget of the Bayesian reference method (500 epochs). SSEs include networks when the learning rate is lowest, just before re-starting the learning rate cycle. However, including checkpoints following the original schedule also matched the baseline of taking only the last checkpoint across all experiments. This straightforward approach improved performance on IMDB and EyePACS (Table 1: $\hat{A}(\text{AVG}_\rho)$ last vs. $\hat{A}(\text{AVG}_\rho)$ all). This is in contrast to the uniform weighting results, where adding the snapshots decreased the performance compared to only taking the last network. As hypothesized, the tandem loss bound optimization allows to include worse performing models in the ensemble (at no additional training cost) while maintaining or improving performance. Figures 2 and 3 show that the second order PAC-Bayesian approach picks snapshots from the different training runs. This can be seen most clearly from the regular pattern in Figure 3, bottom left. Figure 3 shows the differences between the *Simple* and *SSE* training setup. In the former, there was a tendency to pick the last snapshots of each network training run, in the latter, which used a cyclic learning rate schedule, also intermediate snapshots were selected.

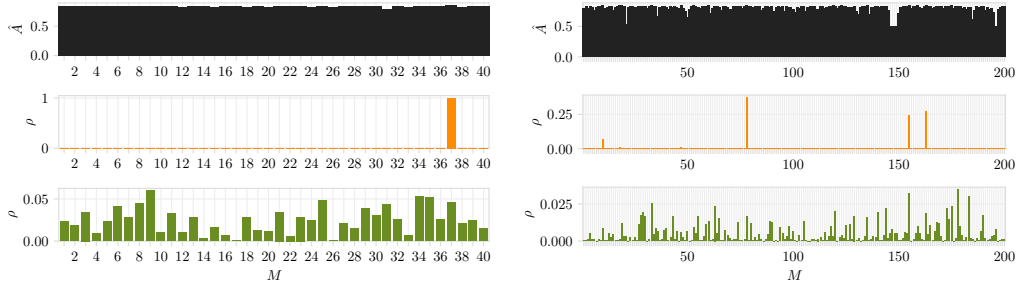


Figure 2: IMDB accuracies ($\hat{A}$, top) and weight distribution per member for first order (middle, Lorenzen et al., 2019) and tandem bound weighting (bottom) for the *Simple* setting considering only a single network per training process (left) and when adding checkpoints (right). The number of training runs was 40. Four intermediate checkpoints were added, giving a total of five weight configurations per training process.

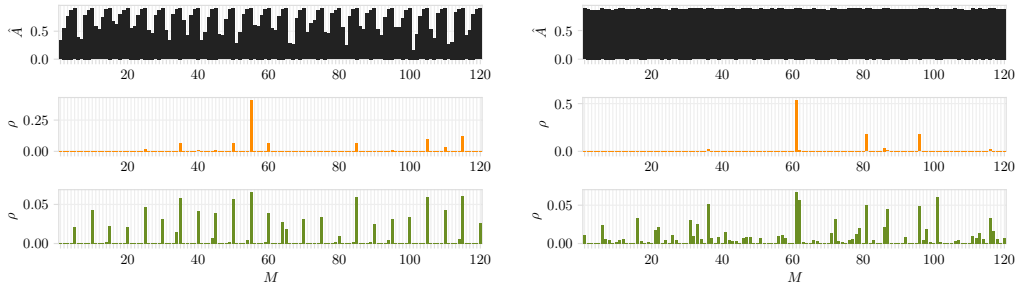


Figure 3: ResNet20 on CIFAR-10 accuracies (top) and weight distribution per member for first order (middle) and tandem bound weighting (bottom) for the *Simple* setting (left) and *SSE* (right), both including all checkpoints (24 training processes, five checkpoints per process).

5 DISCUSSION AND CONCLUSIONS

Bayesian model averaging (BMA) is not meant to maximize predictive performance but to get a better idea about the maximum likelihood estimate of the parameters of a single model. Still, the Bayes ensemble is often – implicitly and explicitly – brought forward as an approach to improve generalization performance. Several lines of research study the generalization performance of the Bayes ensemble and try to improve it, where performance is measured in terms of accuracy on a test set. Here we argued conceptually in the line of Ortega et al. (2022) and showed empirically that the predictive posterior is not a particularly good basis for selecting and weighting the networks

Table 2: Test accuracies for AVG_ρ and MV_ρ and PAC-Bayesian bounds ($\delta = 0.05$) for all *Simple* experiments (see Table 1). An overview over all experiments is shown in Figure A.4 in the appendix. The bounds were computed for the *all* setting, except for IMDB, where checkpoints were taken in a separate experiment due to early-stopping in *Simple*; MV_u and MV_ρ refer to majority voting with uniform and optimized ρ , respectively.

Model	Dataset	Bound MV_u	Bound MV_ρ	$\hat{A}(\text{AVG}_\rho)$ last	$\hat{A}(\text{MV}_\rho)$ last	$\hat{A}(\text{AVG}_\rho)$ all	$\hat{A}(\text{MV}_\rho)$ all
CNN LSTM	IMDB	0.576	0.594	0.873	0.872	0.873	0.874
ResNet20	CIFAR-10	0.425	0.743	0.938	0.938	0.938	0.938
ResNet110	CIFAR-10	0.559	0.792	0.956	0.956	0.956	0.955
WRN28-10	CIFAR-10	0.794	0.833	0.967	0.966	0.967	0.966
ResNet110	CIFAR-100	0.0	0.127	0.793	0.791	0.793	0.791
WRN28-10	CIFAR-100	0.172	0.277	0.83	0.829	0.829	0.829
ResNet50	EyePACS	0.686	0.695	0.911	0.909	0.912	0.912

in a deep ensemble. A proper Bayesian way to build a deep ensemble would be to apply Bayesian inference to the space of ensembles (Monteith et al., 2011), but this is computationally expensive and – also for that reason – is not what is typically proposed in the research directions our study addresses. A simple uniformly weighted deep ensemble can be expected to perform on par with BMA based approaches and it can be created more efficiently. It does not require sampling from the posterior and training is embarrassingly parallel.

Our proposed optimization of the weighting of DNN ensemble members using the tandem loss and additional data can improve uniform deep ensembles. Using a second order bound to derive the optimization objective is crucial, because minimizing a first order bound will lead to a lack of diversity similar to BMA (see also Lorenzen et al., 2019). To our knowledge, the only study applying PAC-Bayesian methods to DNN ensembles is the work by Ortega et al. (2022), who present a PAC-Bayesian generalization bound including a diversity term for different losses. They empirically compared uniform DNN ensembles with ensembles of DNNs that are jointly trained with the newly proposed loss function, directly optimizing the PAC-Bayesian bound during training. This procedure implies that the generalization bounds are not valid anymore after training, as they are not based on independent data. For larger DNNs like ResNet20, the authors find that the direct optimization of their bound leads to ensembles without higher diversity and with similar or even worse performance than uniform deep ensembles with individually trained members – both is in contrast to our results.

The PAC-Bayesian weighting allows us to include several models from a training run, which can improve performance efficiently and make early-stopping unnecessary. It has already been argued by Sollich and Krogh (1995) that having models overfitted to a subset of the training data in a properly weighted ensemble need not be harmful. While no hold-out data for early-stopping is needed, it is a limitation of the weighting approach that additional hold-out data is required. For the rather small data sets and the models considered in this study, experiments with canonical bagging showed that leaving out training data impaired the performance of the ensemble (as also observed by Lakshminarayanan et al., 2017, and Lee et al., 2015), even though bagging increases diversity. However, the data used for optimization of the weighting provide at the same time a rigorous, non-trivial upper bound on the generalization performance – and getting such formal guarantees generally requires independent data. The PAC-Bayesian bounds still hold after optimization. In our case, this optimization was necessary to elevate some of the bounds from being trivial to non-vacuous guarantees on the ensemble performance. The bound presumes model combination by majority voting as prediction method, however, in our experiments we did not observe a big difference in generalization performance between majority voting and averaging predictive distributions. Thus, PAC-Bayesian optimization of the ensemble weights is highly recommended if not all data available for model construction is needed for training so that a subset can be employed for optimization and getting performance guarantees.

REPRODUCIBILITY STATEMENT

We provide a description of the experimental setup in the main text, as well as details about hyperparameters, augmentation, preprocessing etc. in Appendix A.3. All utilized code is either provided in the supplementary material or referenced by pointing to public repositories.

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A APPENDIX / SUPPLEMENTAL MATERIAL

A.1 EXPERIMENTAL DETAILS

The experimental setups including hyperparameters were taken from the respective cited references and corresponding source code. Thus, no hyperparameter tuning was performed, except for the EyePACS dataset, where the hyperparameters from the literature did not lead to convergence of the models and the learning rate was decreased by a factor of 100.

IMDB. For IMDB, the described setup from Wenzel et al. (2020a) was copied as closely as possible. The dataset from the `tensorflow.keras.datasets` API was used with 20,000 word features and a maximum sequence length of 100. 20,000 training samples with 5,000 random validation samples being used for training with early-stopping due to overfitting. The test set included all 25,000 samples from the original test set. The CNN LSTM model and code were taken from the Keras example³ and extended with a Gaussian prior $\mathcal{N}(0, I)$ for regularization, as done by the authors in their code repository⁴. As optimizer, SGD with Nesterov momentum of 0.98 and a batch size of 32 with a constant learning rate was utilized. For the cyclic learning rate in all snapshot ensemble (SSE) experiments, the original schedule from Huang et al. (2017) was used.

CIFAR. The CIFAR datasets were taken from the `tensorflow.keras.datasets` API with the original train and test split. Similar to Wenzel et al. (2020a), no early-stopping with a validation set was employed. The ResNet20 model was taken from the Keras example⁵. As in the example, all experiments used data augmentation during training with random left/right flipping and random cropping with $4px$ of shift horizontally and vertically. The hyperparameters for the ResNet20 were adopted from Wenzel et al. (2020a), while they were taken from Ashukha et al. (2020) for the ResNet110 and Wide ResNet28-10. As optimizer, SGD with Nesterov momentum of 0.9 and a batch size of 128 with a step-wise decreasing learning rate (η) was employed (epoch, η -multiplier): (80, 0.1), (120, 0.01), (160, 0.001), (180, 0.0005). For the ResNet110 and WRN28-10, a linearly decreasing learning rate schedule starting at half of the total number of epochs was utilized, as reported by Ashukha et al. (2020) and introduced by Garipov et al. (2018):

$$\eta(i) = \begin{cases} \eta_{\text{init}}, & i \in [0, 0.5 \cdot \text{epochs}] \\ \eta_{\text{init}} \cdot (1.0 - 0.99 \cdot (i/\text{epochs} - 0.5)/0.4), & i \in [0.5 \cdot \text{epochs}, 0.9 \cdot \text{epochs}] \\ \eta_{\text{init}} \cdot 0.01, & \text{otherwise} \end{cases} \quad (\text{A.6})$$

EyePACS. The EyePACS dataset was included in the 2015 Kaggle diabetic retinopathy detection competition (Dugas et al., 2015). Diabetic retinopathy is the leading cause of blindness in the working-age population of the developed world and estimated to affect over 92 million people. The dataset contains high-resolution labeled RGB images of human retinas with varying degrees of diabetic retinopathy on a five-grade scale, from none (0), to mild (1), moderate (2), severe (3) and proliferating (4) development of the disease. It consists of 35126 training, 10906 validation and 42670 test images, each labeled by a medical expert. In order to binarize the labels, Band et al. (2021) follow previous work and classify moderate or worse manifestation as sight-threatening (grades 2-4), and remaining grades 0-1 as non sight-threatening. The dataset with binary labels is unbalanced, such that 19.6% of the training and 19.2% of the test set have a positive label, which is why the cross-entropy objective is weighted by the inverse of the global class distribution. Furthermore, the images exhibit different kinds of noise (artifacts, focus, exposure) and are expected to show label noise due to misjudgement of the medical personnel (Dugas et al., 2015). The preprocessing of images by Band et al. (2021) follows the winning entry of the original Kaggle challenge (Dugas et al., 2015). The images are first rescaled such that the retinas have a radius of 300 pixels, smoothed using local Gaussian blur with a kernel standard deviation of 100 pixels and clipped to 90% to remove boundary effects. Finally, they are resized to 512x512 pixels and stored. For our preprocessing, the implementation from Nado et al. (2021) was used⁶. Except the preprocessing, no data augmentation

³https://github.com/keras-team/keras/blob/1a3ee8441933fc007be6b2beb47af67998d50737/examples/imdb_cnn_lstm.py

⁴https://github.com/google-research/google-research/tree/master/cold_posterior_bnn

⁵https://github.com/keras-team/keras/blob/1a3ee8441933fc007be6b2beb47af67998d50737/examples/cifar10_resnet.py

⁶https://github.com/google/uncertainty-baselines/blob/main/uncertainty_baselines/datasets/diabetic_retinopathy_dataset_utils.py

Table A.3: Hyperparameters for all experiments. *Ep.b.* (Epoch budget) refers to the experiments in section A.4.2.

Model (Dataset)	Experiment	Val. set	lr_{init}	CP	epochs	L2-reg.	LR Sched.
IMDB (CNN LSTM)	Simple	20%	0.1	1	50	$\mathcal{N}(0, I)$	constant
	Checkp.	20%		5	5		constant
	Bagging	Bagging		1	50		constant
	SSE	20%		5	50		cyclic
	Ep.b.	20%		1	variable		constant
ResNet20 (CIFAR-10)	Simple	0%	0.1	5	200	0.002	step
	Bagging	Bagging	0.1	5	200		step
	SSE	0%	0.2	5	200		cyclic
	Ep.b.	0%	0.1	1	variable		step
ResNet110, WRN28-10 (CIFAR-10, CIFAR-100)	Simple	0%	0.1	5	300	0.0003	linear
	Bagging	Bagging		5	300		linear
	SSE	0%		5	300		cyclic
	Ep.b.	0%		1	variable		linear
ResNet50 (EyePACS)	Simple	0%	$2.3 \cdot 10^{-4}$	6	90	$1.07 \cdot 10^{-4}$	step
	Bagging	Bagging					

was used. With the optimal SGD hyperparameters from Band et al. (2021), the resulting models failed to converge in our case, which is why we reduced the learning rate and switched the optimizer to Adam. The batch size was kept at 32. For the learning rate schedule, a step-wise decrease was employed with a reduction by factor 0.2 at 30 and 60 epochs.

A.2 TEST-TIME CROSS-VALIDATION

Ashukha et al. (2020) describe the problem of requiring a validation set (in their case for scaling the logit outputs of neural networks with a temperature parameter), while the benchmark datasets only feature a training and test dataset (e.g. CIFAR). In that case, when splitting the training set into a training and validation subset, the performance may drop compared to methods that make use of the full training data because the reduced training data set is a worse description of the task. In contrast, when splitting off a validation set from the test data, one still obtains an unbiased estimate of the generalization error, but with higher variance due to smaller test dataset size. In order to reduce the variance, Ashukha et al. (2020) propose test-time cross-validation: splitting the test dataset randomly and averaging the results of the generalization estimates to reduce variance. We follow this approach and divide the test dataset randomly in half. One half is used for the tandem loss bound optimization, while the other serves as a generalization estimate. Afterwards, the datasets' roles are switched, and the risk estimates are averaged. In our case, this setting does not result in a fair comparison. All methods should make use of the same amount of data, and algorithms that do not need a validation set could use the additional data for training, which can improve performance, in particular if data are scarce. However, one can envision a scenario where the additional data are not available during training but only later when deploying the model (e.g., local fine-tuning of centrally trained models).

A.3 CANCELLATION OF INDEPENDENT ERRORS

Because this known result is often stated without proof, we provide an upper bound for the error probability of the majority vote for an ensemble of binary classifiers with independent errors. We consider M binary classifiers $h_1, \dots, h_M$ mapping to $\{0, 1\}$ and the majority vote classifier given by:

$$h_{\text{MV}}(x) = \begin{cases} 1 & \text{if } \sum_{i=1}^M h_i(x) \geq n/2 \\ 0 & \text{otherwise} \end{cases} \quad (\text{A.7})$$

We define the random variables $A_i = \mathbb{1}[h_i(x) \neq y]$ indicating a mistake by h_i and $S_M = \sum_{i=1}^M A_i$. The probability $P(h_{\text{MV}}(x) \neq y)$ that the majority vote classifier makes a mistake is the probability that $P(S_M > M/2)$ or alternatively $P(S_M \geq (M+1)/2)$.

We assume for all $i = 1, \dots, M$ that the risk is bounded by a constant

$$P_{(x,y) \sim p}(h_i(x) \neq y) = \mathbb{E}\{A_i\} \leq p_{\max} < \frac{1}{2} \quad (\text{A.8})$$

and that the A_i are independent. Then

$$\mathbb{E}\left\{\sum_{i=1}^M A_i\right\} = \mathbb{E}\{S_M\} \leq Mp_{\max} \quad (\text{A.9})$$

and we have

$$P(S_M \geq (M+1)/2) = P(S_M - \mathbb{E}\{S_M\} \geq (M+1)/2 - \mathbb{E}\{S_M\}) \quad (\text{A.10})$$

$$\leq P(S_M - \mathbb{E}\{S_M\} \geq (M+1)/2 - Mp_{\max}). \quad (\text{A.11})$$

With Hoeffding's inequality and $\varepsilon = (M+1)/2 - Mp_{\max}$ we get the desired bound

$$\begin{aligned} P(S_M \geq (M+1)/2) &\leq P\{S_M - \mathbb{E}\{S_M\} \geq \varepsilon\} \leq \exp\left(-\frac{2\varepsilon^2}{M}\right) \\ &= \exp\left(-\frac{2\left(\frac{M+1}{2} - Mp_{\max}\right)^2}{M}\right). \end{aligned} \quad (\text{A.12})$$

A.4 FURTHER EXPERIMENTAL RESULTS

A.4.1 BAGGING

In the bagging experiments, we used different training data for each ensemble member to increase diversity. We drew bootstrap samples from the training data uniformly at random with replacement. The sample size was equal to the size of the training data. The experiments illustrate the effect of decreasing the training data volume (e.g., to use the data for bound optimization).

The individual network performance suffered from omitting unique training data points, and although the networks are assumed to be more diverse, the resulting ensembles performed worse performance across all experiments. The results are visualized in Figure A.6, which shows that none of the ensembles, neither uniform nor optimized in their weighting, could match the Bayesian reference. This is in line with the literature (Lakshminarayanan et al., 2017; Lee et al., 2015), which finds the same decrease in performance for neural network ensembles. PAC-Bayesian optimization is therefore best suited for large datasets with additional data that is not essential for training. On a positive note, random initialization and stochastic training appears to be enough randomization for creating diverse ensembles.

A.4.2 TRAINING TIME COMPARISON

It is not straight-forward to compare the computational resources required by the different approaches due to their different training and inference procedures. The BMA based approaches require training of the neural network and sampling the posterior, where the latter can be time consuming. In contrast, minimization of the PAC-Bayesian bound is highly efficient and its computational costs can be neglected. Simple deep ensembles are embarrassingly parallel, while methods that consider ensemble members from one process cannot be fully parallelized.

But even for simple ensembles, there can be a trade-off between number of networks and the number of training iterations spent on each network. To explore this trade-off, we considered the worst case scenario for deep ensemble training and assume that there is no parallelization. Furthermore, we assumed that the sampling from the posterior does not take any time. That is, for methods based on BMA only the training epochs for optimizing the network are counted, not the sampling. In this sequential setting, we asked, given an overall budget of B training epochs, how does the performance of our deep ensembles depend on the number M of networks when each network is trained for $\lfloor B/M \rfloor$ epochs. For the experiments taken from Wenzel et al. (2020a), we set $B = 1500$ for CIFAR-10 and $B = 500$ for IMDB, corresponding to the number of training epochs used for the Bayes ensemble. The results are shown in Figure A.7. Even in this biased comparison, there were choices of M for which the simple deep ensemble outperformed the Bayesian approach.

Table A.4: Test accuracies for AVG_ρ and MV_ρ and PAC-Bayesian bounds for all experiments. The bounds were computed for the *all* setting, except for IMDB, where checkpoints were taken in a separate experiment due to early-stopping in *Simple*; MV_u and MV_ρ refer majority voting with uniform and optimized ρ , respectively.

Model (Dataset)	Experiment	Uniform Bound	TND Bound	$\hat{A}(AVG_\rho)$ last	$\hat{A}(MV_\rho)$ last	$\hat{A}(AVG_\rho)$ all	$\hat{A}(MV_\rho)$ all
CNN LSTM (IMDB)	Simple	0.585	0.59	0.872	0.873	-	-
	Checkpointing	0.576	0.594	0.873	0.872	0.873	0.874
	Bagging	0.579	0.585	0.869	0.867	-	-
	SSE	0.459	0.575	0.741	0.74	0.874	0.872
	Ep.b. (500)	0.571	0.574	0.873	0.872	-	-
ResNet20 (CIFAR-10)	Simple	0.425	0.743	0.938	0.938	0.938	0.938
	Bagging	0.387	0.691	0.929	0.928	0.929	0.928
	SSE	0.593	0.612	0.894	0.893	0.908	0.909
	Ep.b. (1500)	0.718	0.718	0.937	0.934	-	-
ResNet110 (CIFAR-10)	Simple	0.559	0.792	0.956	0.956	0.956	0.955
	Bagging	0.555	0.763	0.949	0.948	0.949	0.948
	SSE	0.785	0.802	0.955	0.954	0.954	0.953
	Ep.b. (1500)	0.799	0.8	0.954	0.953	-	-
	Ep.b. (300)	0.735	0.735	0.942	0.939	-	-
Wide ResNet28-10 (CIFAR-10)	Simple	0.794	0.833	0.967	0.966	0.967	0.966
	Bagging	0.764	0.808	0.959	0.958	0.959	0.958
	SSE	0.843	0.848	0.963	0.964	0.964	0.964
	Ep.b. (1500)	0.832	0.834	0.966	0.965	-	-
	Ep.b. (300)	0.805	0.806	0.961	0.957	-	-
ResNet110 (CIFAR-100)	Simple	0.0	0.127	0.793	0.791	0.793	0.791
	Bagging	0.0	0.0	0.771	0.769	0.771	0.768
	SSE	0.083	0.125	0.79	0.787	0.794	0.793
	Ep.b. (1500)	0.091	0.099	0.783	0.777	-	-
	Ep.b. (300)	0.0	0.0	0.749	0.728	-	-
Wide ResNet28-10 (CIFAR-100)	Simple	0.172	0.277	0.83	0.829	0.829	0.829
	Bagging	0.041	0.173	0.812	0.811	0.812	0.811
	SSE	0.276	0.289	0.818	0.818	0.826	0.827
	Ep.b. (1500)	0.271	0.276	0.829	0.822	-	-
	Ep.b. (300)	0.233	0.233	0.815	0.811	-	-
ResNet50 (EyePACS)	Simple	0.686	0.695	0.911	0.909	0.912	0.912
	Bagging	0.613	0.638	0.894	0.893	0.896	0.895

A.5 LICENSES

Our work built on several, publicly available code repositories and datasets. The IMDB training code including the CNN LSTM model was based on the Keras example, similarly to the CIFAR training code from the CIFAR-10 Keras example, including all ResNets. Both examples are distributed under the Apache 2.0 license. The Gaussian prior for the CNN LSTM on IMDB was based on the code from Wenzel et al. (2020a), also under Apache 2.0 license. The preprocessing routine of the EyePACS dataset was taken and adapted from Google’s uncertainty-baselines repository, again under Apache 2.0 license. The Wide ResNet (Zagoruyko and Komodakis, 2016) implementation was taken from a publicly available GitHub repository. Finally, the implementation of the tandem loss PAC-Bayesian bound optimization (Masegosa et al., 2020) was taken and extended from the official implementation by the authors.

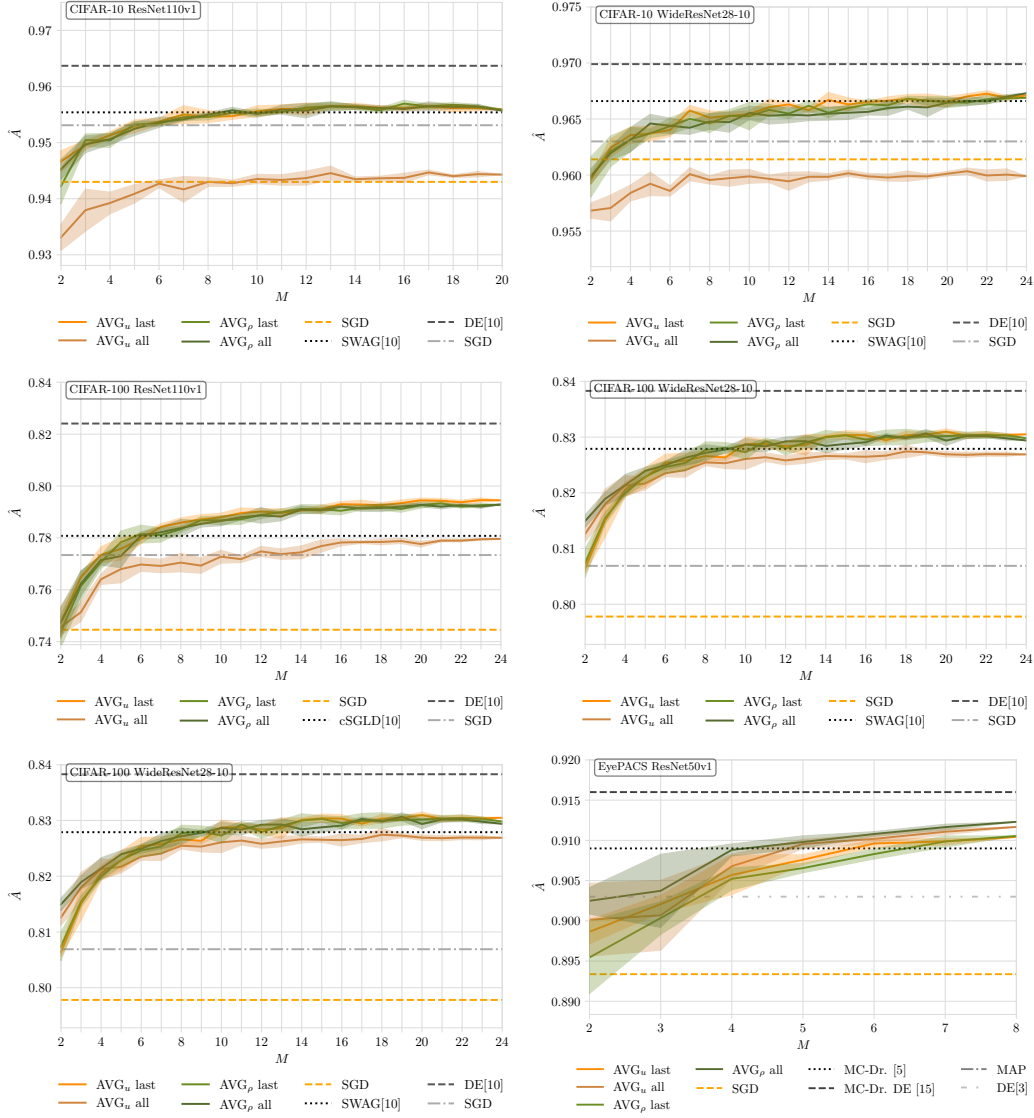
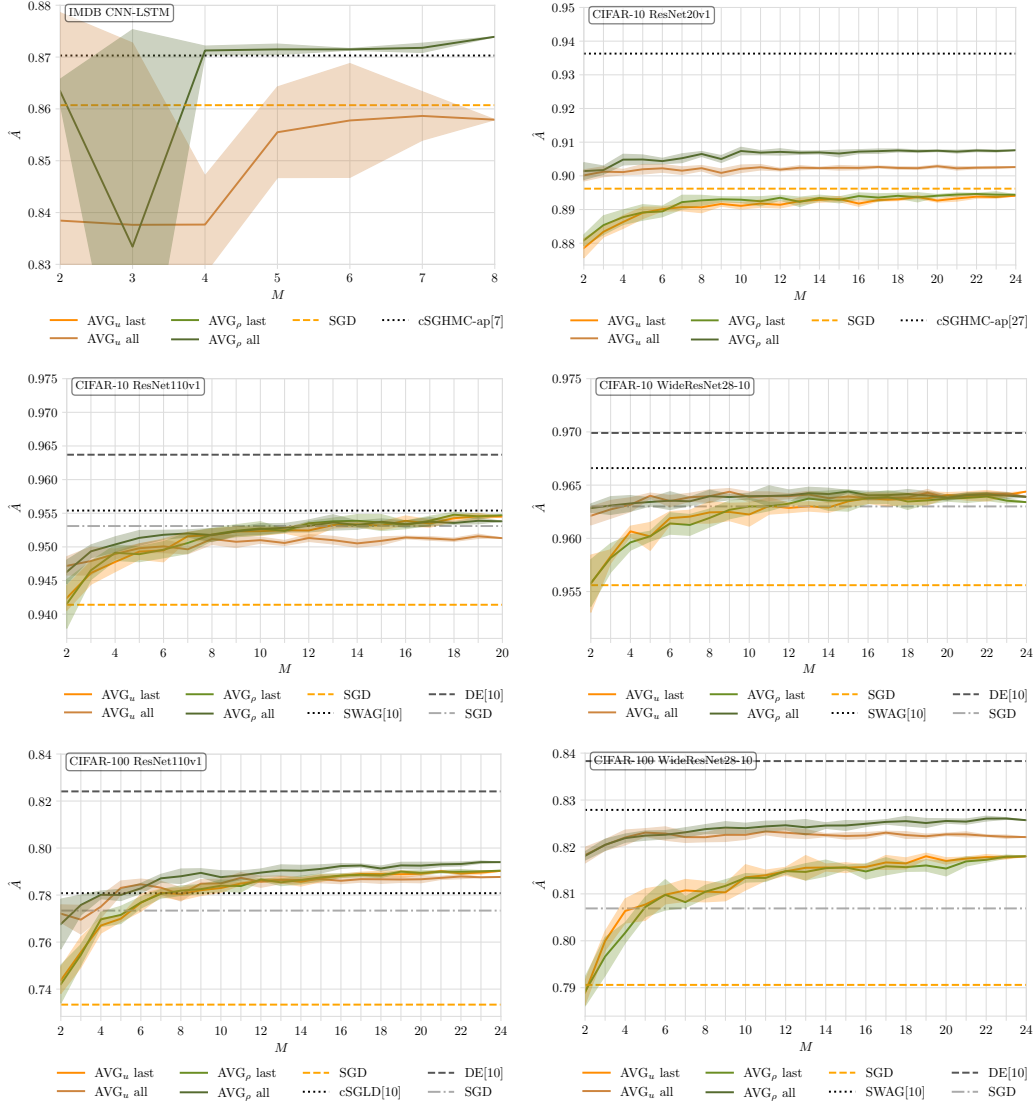
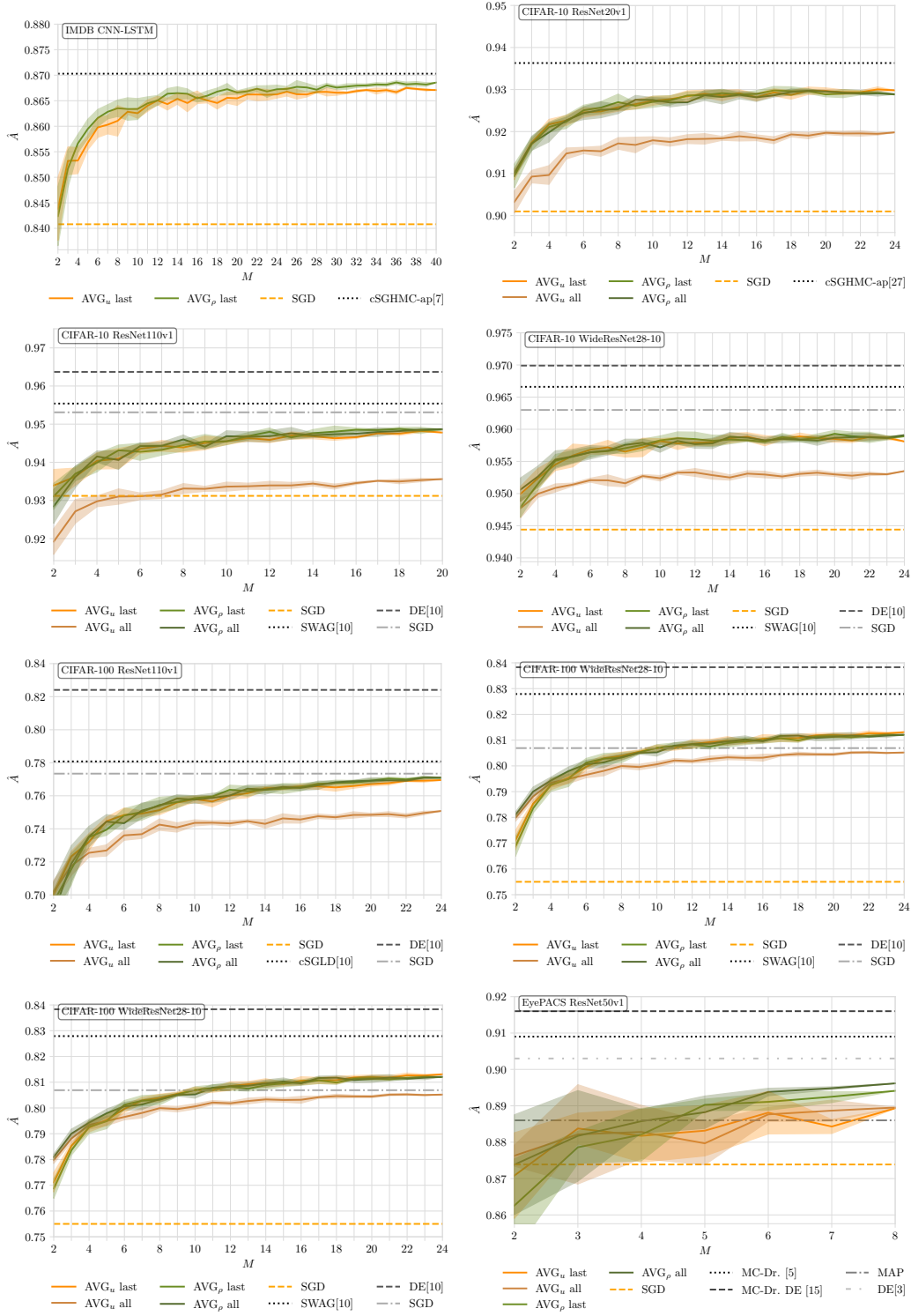


Figure A.4: Mean test accuracy $\hat{A} \pm \sigma$ over five ensembles for uniformly and PAC-Bayesian weighted deep ensembles (AVG_u and AVG_ρ), using only the last or all training checkpoints, and best single model (SGD). References are Bayesian ensembles cSGHMC-ap (Wenzel et al., 2020a), cSGLD (Ashukha et al., 2020), *MC-Dropout* and *MC-Dropout Deep Ensemble* (i.e., ensemble of Bayesian ensembles), as well as simple *Deep Ensembles* for EyePACS from Band et al. (2021). Numbers in brackets indicate the ensemble sizes.

Figure A.5: Snapshot ensemble (SSE) experiments: Mean ensemble accuracy (5 ensembles, $\pm\sigma$)

Figure A.6: Bagging: Mean ensemble accuracy (5 runs, $\pm\sigma$ highlighted)

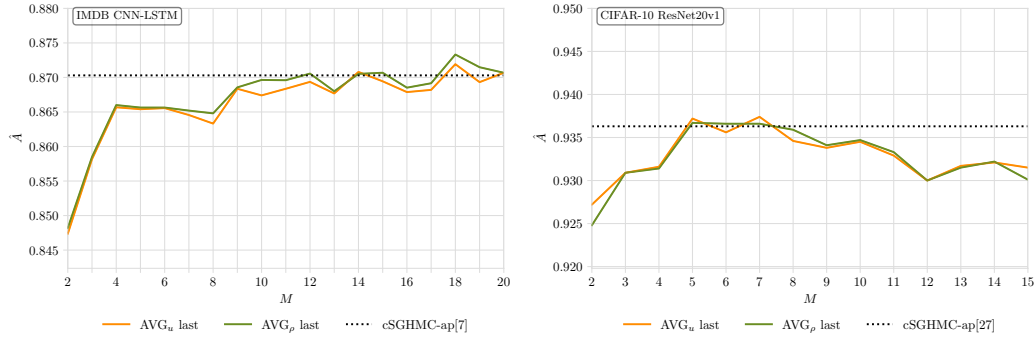


Figure A.7: Epoch budget in a sequential training setting: Mean ensemble accuracy (5 ensembles, $\pm\sigma$). The number of epochs is given by $\lfloor B/M \rfloor$, where $b = 1500$.