



Interval Neural Networks for Imprecise Training Data:

Deep Interval predictor model

- Non-convex Interval Predictor Models
- Theoretical guarantees from Scenario Optimisation (chance constrained optimisation)
- Trained with minibatch gradient descent in TensorFlow, cost $O(\text{minibatch size})$
- Works with imprecise training data
- Outperform heteroscedastic maximum likelihood perceptron