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A New Accelerated Proximal Gradient Technique for Regularized Multitask Learning Framework

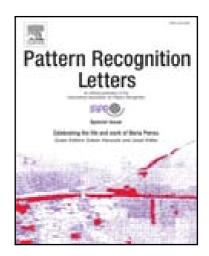
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Highlights

- A new accelerated gradient method for regularized multitask learning framework.
- It is the first time that the combination of the extra-gradient and the inertial term is analyzed for Multitask Learning problem.
- Convergence and stability of the algorithm has been proved under specified conditions.
- Experiments are conducted on three real multitask regression and two multitask classification datasets.
- Algorithm outperforms earlier methods in terms of empirical convergence rate, standard accuracy measures and computational time.

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