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Feature Weighting and Selection with a Pareto-optimal Trade-off
between Relevancy and Redundancy

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Highlights

- Presents a simultaneous feature weighting and selection method.
- Uses non-linear information measure with L1 penalty to form the objective function.
- Experimentally determines the best constraint on weight vectors.
- Uses MOEA/D to solve the bi-objective optimization problem.
- Compares results with eminent state-of-the-art techniques.

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