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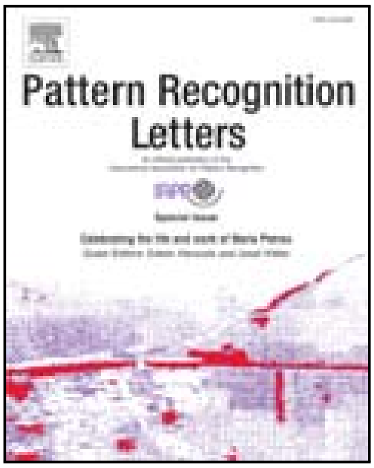

An efficient gradient-based model selection algorithm for multi-output least-squares support vector regression machines

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Highlights

- A new concise and efficient training algorithm for MLS-SVR is developed.
- A new leave-one-out error estimate is derived through virtual leave-one-out cross-validation.
- Gradient of the new error estimate to the hyper-parameters are derived.
- An efficient model selection algorithm is implemented based on gradient decent method.