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Robust L_1 -norm multi-weight vector projection support vector machine with efficient algorithm

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Highlights

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- The first robust L_1 -norm based SVM classifier (MVSVM_{L1}) for multiprojections problems is proposed.
- $MVSVM_{L1}$ is more robust than L_2 -norm based MVSVMs to the outliers.
- A simple but efficient iterative algorithm is designed to address the L_1 -norm ratio problem.
- The convergence of the algorithm is analyzed theoretically.
- Experimental results confirm the feasibility and superiority of the proposed $MVSVM_{L1}$.

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