

Accepted Manuscript

Training soft margin support vector machines by simulated annealing:
a dual approach

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PII: S0957-4174(17)30434-7
DOI: [10.1016/j.eswa.2017.06.016](https://doi.org/10.1016/j.eswa.2017.06.016)
Reference: ESWA 11387



To appear in: *Expert Systems With Applications*

Received date: 29 August 2016
Revised date: 6 June 2017
Accepted date: 11 June 2017

Please cite this article as: Madson L. Dantas Dias, Ajalmar R. Rocha Neto, Training soft margin support vector machines by simulated annealing: a dual approach, *Expert Systems With Applications* (2017), doi: [10.1016/j.eswa.2017.06.016](https://doi.org/10.1016/j.eswa.2017.06.016)

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Highlights

- It was proposed a method to solve the dual quadratic optimization problem of SVMs.
- The proposal named SATE is based on simulated annealing.
- The objective function and constraints for SVM were successfully embedded in SATE.
- Our proposal is very simple to implement and achieved high sparseness.
- Our proposal was tested on real-world datasets and evaluated by statistical tests.

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