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Ramp Loss K-Support Vector Classification-Regression; a robust and sparse multi-class approach to the intrusion detection problem

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Highlights

- A robust and sparse multi-class approach for Multi-Class classification is proposed.
- The proposed method is based on Ramp loss K-Support Vector Classification-Regression.
- The CCCP procedure is used to solve a non-differentiable non-convex optimization problem.
- ADMM is adopted to make our model well-adapted for the large-scale setting.
- The results of Ramp-KSVCR show superior generalization power and low computational cost

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