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Multi-label Feature Selection with Missing Labels

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Highlights

- This is the first attempt to conduct feature selection for multi-label classification with missing labels.
- An embedded feature selection method is proposed with which feature selection can be conducted during the process of label recovery.
- The effective $l_{2,p}$ -norm regularization is imposed on the feature selection matrix to select the most discriminative features and remove noisy ones at the same time
- Label dependency is incorporated into the model to exploit label correlations

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