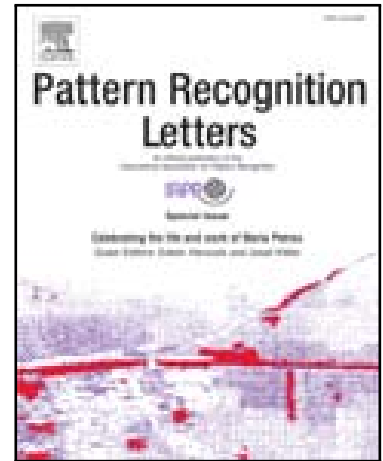


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An M-Estimator for Reduced-Rank System Identification

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Research Highlights

- The proposed model generalizes the traditional linear dynamical system model
- An efficient algorithm is designed for parameter estimation
- The model works very well on high-dimensional neuro-imaging data
- It is also a standard tool for big time-series data analysis in many domains

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