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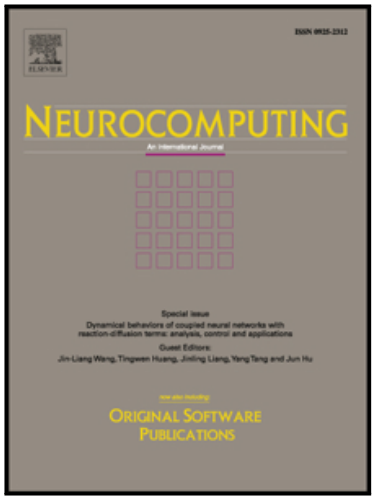

Ellipsoidal Support Vector Regression based on Second-order Cone Programming

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Highlights

- A novel Support Vector Regression method is presented.
- A robust optimization scheme is used to derive second-order cone programming models.
- The proposal maximizes the margin between two ellipsoids.
- Best performance is achieved in experiments on benchmark datasets.

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