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Robust one-class support vector machine with rescaled hinge loss function

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Highlights

- A novel robust one-class support vector machine (OCSVM) based on the rescaled hinge loss function is proposed.
- The optimization problem of the proposed robust OCSVM is iteratively solved by the half-quadratic optimization technique.
- The generalization performance of robust OCSVM is analyzed from the theoretical analysis.
- The robustness of robust OCSVM is explained from the weighted view-point.

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