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Feature Co-Shrinking for Co-Clustering

Qi Tan, Pei Yang, Jingrui He

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Highlights:

- We propose a novel non-negative matrix tri-factorization model based on co-sparsity regularization to enable the co-feature-selection for co-clustering. It aims to learn the inter-correlation among the multi-way features while co-shrinking the irrelevant ones by encouraging the co-sparsity of the model parameters.
- We propose an efficient algorithm to solve the non-smooth optimization problem. It works in an iteratively update fashion, and is guaranteed to converge.
- Experimental results on various data sets show the effectiveness of the proposed approach.

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