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Signal-to-Noise Ratio in reproducing kernel Hilbert spaces

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## Highlights

- Kernel signal-to-noise ratio presented for some of the most relevant tasks in machine learning.
- kSNR seeks to maximize the signal variance while minimizing the estimated noise variance explicitly in a rkHs.
- kSNR provides a regularizer that successfully deals with non-linear signal-to-noise relations.
- Noise estimation is evaluated for both implicit and explicit formulations.
- Theoretical properties are analyzed to reduce the computational cost and to ensure the stability.

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