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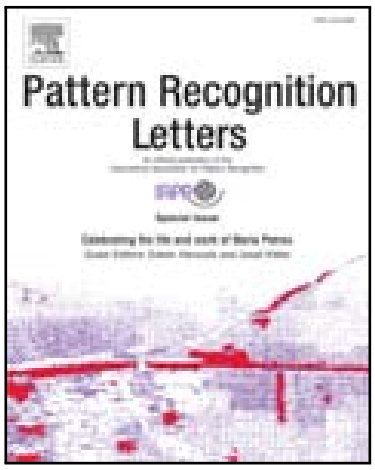

Robust Feature Selection via $l_{2,1}$-Norm in Finite Mixture of Regression

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Highlights

- Penalized finite mixture of regression model with robust feature selection
- Efficient numerical optimization algorithm for solving model
- Comprehensive evaluation of proposed method on simulations and real data

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