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Multinomial classification with class-conditional overlapping sparse feature groups

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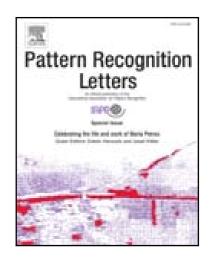
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#### ACCEPTED MANUSCRIPT

### Highlights

- Selecting class-specific features and feature groups in multi-class classification
- Efficient numerical optimization algorithm for solving model
- Demonstration of superior performances on benchmark datasets

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