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**multivariate
adaptive
stochastic
search
method
for
dimensionality
reduction
in
classification**

Tian Siva Tian,
Gareth M.
James, Rand R.
Wilcox

*(Submitted on 7
Oct 2010)*

High-
dimensional
classification
has
become
an
increasingly
important
problem.
In this
paper
we
propose
a
"Multivariate
Adaptive
Stochastic
Search" (MASS)