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Implementing regularization implicitly via approximate eigenvector computation

[Michael W.](#)

Mahoney,

Lorenzo

Orecchia

*(Submitted on 4
Oct 2010)*

Regularization

is a

powerful

technique

for

extracting

useful

information

from

noisy

data.

Typically,

it is

implemented

by

adding

some

sort of

norm

constraint

to an

objective

function

and then

exactly

optimizing

the