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In this Big-M encoding, we replaced the absolute values in the objective function by enforcing $e_i k = \sum_{j=1}^m w_{j,k} X_{i,j} + b_k - y_i$ with constraints (10) and (11) (Bertsimas and Tsitsiklis ...

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Dimitris Bertsimas is the Boeing Leaders for Global Operations Professor of Management, a Professor of Operations Research, and the Associate Dean for the Master of Business Analytics at MIT. A faculty member since 1988, his research interests include optimization, stochastic systems, machine learning, and their application.

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