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7 Conclusions

We have introduced an approach to obtain sparse LGMLVQ models by interpreting the relevance matrix as a projection matrix and searching for sparse approximations. In the results, we showed that it becomes possible to remove more than 90% of the features this way without deteriorating performance. Such sparse models are particularly interesting for its efficient realization in hardware, on edge devices, or real-time classification models. Furthermore a smaller model is easier to study and interpret.

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