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Theory

Robust linear least squares

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regression

[Jean-Yves](#)

[Audibert](#) (INRIA

Rocquencourt),

[Olivier Catoni](#)

(DMA, INRIA

Paris -

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(Submitted on 1
Oct 2010)

We

consider
the
problem
of
robustly
predicting
as well
as the
best
linear
combination
of d
given
functions