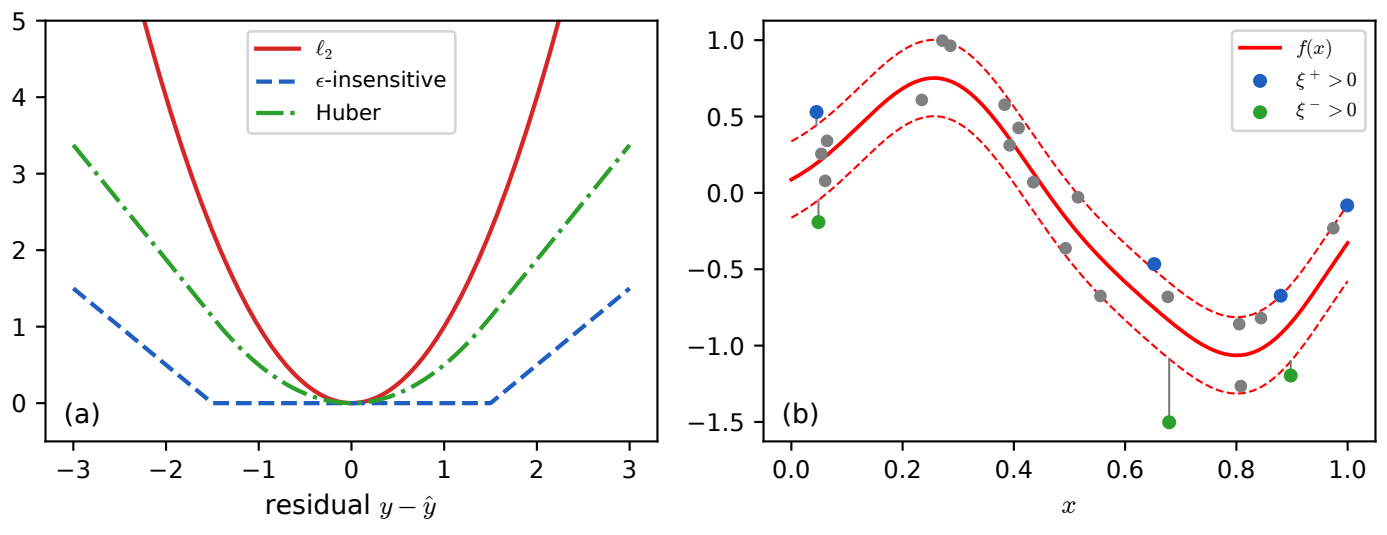

ℓ_2
ϵ-insensitive
Huber
(a)
residual $y - \hat{y}$
$f(x)$
$\xi^+ > 0$
$\xi^- > 0$
(b)
x