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Preliminaries

Used Datasets - Synthetic

- Binary Classification Problem

$$- x_i^j \sim N(0,1)$$

$$- p(y_i = 1 \mid x_i) = \frac{1}{1 + \text{logit}(x_i)}$$

Synthetic Dataset A

Synthetic Dataset

- Nr. dimensions: 11
- Nr. dimensions: 100