## **Absolute Value Loss**

Jan de Leeuw

$$\sigma_1(X) = \sum w_k |\delta_k - d_k(X)|$$

AM/GM

$$\begin{split} |\delta_k - d_k(X)| &\leq \frac{1}{2} \frac{1}{|\delta_k - d_k(Y)|} \{ (\delta_k - d_k(X))^2 + (\delta_k - d_k(Y))^2 \} \\ \sigma_1(X) &\leq \frac{1}{2} \sum \frac{w_k}{|\delta_k - d_k(Y)|} (\delta_k - d_k(X))^2 + \frac{1}{2} \sigma_1(Y) \\ d_k(X + \epsilon Y) &= \begin{cases} d_k(X) + \epsilon \frac{1}{d_k(X)} A_{ij} X & if \\ \epsilon d_k(Y) & if \end{cases} \end{split}$$