Algorithm	Objective function, optimization procedure	Sparse	Training time	Testing time	Probabilistic
SVM	convex, greedy with SMO algorihtm	0	+	0	0
RVM	nonconvex, IRLS, EM-like	+	−	+	+
SMLR	convex, see Sec. **??**	0/+	0/+	0/+	+
IVM	convex, IRLS with greedy forward stepwise selection (see Sec. **??** and **??**)	+	0/+	+	+