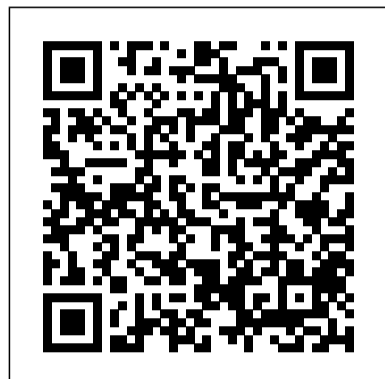


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In this Big-M encoding, we replaced the absolute values in the objective function by enforcing $e_i, k = \sum_{j=1}^n w_{j,k} X_{i,j} + b_k - y_i$ with constraints (10) and (11)

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