





Publisher Correction: Dimensionality reduction to maximize prediction generalization capability

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Correction to: *Nature Machine Intelligence* <https://doi.org/10.1038/s42256-021-00306-1>, published online 12 April 2021.

In the version of this Article originally published, in the caption of Fig. 2 the expression $|\theta - \theta|_{\mathbb{F}}^2 / \max(|\theta|_{\mathbb{F}}^2, |\theta|_{\mathbb{F}}^2)$ was incorrect; it should have been $|\theta - \theta|_{\mathbb{F}}^2 / \max(|\theta|_{\mathbb{F}}^2, |\theta|_{\mathbb{F}}^2)$. In addition, a number of Greek letters were missing or incorrectly formatted in the PDF version of the Article, while the HTML version was correct. This has been corrected.

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