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A new algorithm for optimising the parameters of a high-performance neural network.

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A proprietary method for finding the global minimum to optimise the loss function of a neural network has been developed. The method involves the use of an arbitrary loss function. In this study, a function based on the calculation of the area under the ROC curve (AUC) was implemented. The application of this method in combination with the optimisation of the hyperparameters of the neural network significantly increases its efficiency.

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