Subgradient Methods Applied to LASSO Regression

Electrical and Computer Engineering
Rutgers University
New Brunswick, NJ, USA
kasey.tian@rutgers.edu

Abstract—This document is a model and instructions for $ext{LTEX}$. This and the IEEEtran.cls file define the components of your paper [title, text, heads, etc.]. *CRITICAL: Do Not Use Symbols, Special Characters, Footnotes, or Math in Paper Title or Abstract.

Index Terms—component, formatting, style, styling, insert

I. INTRODUCTION

[1]

II. MATHEMATICAL BASIS

A. Subgradients

B. LASSO Regression

III. CODE IMPLEMENTATION

IV. NUMERICAL RESULTS

V. CONCLUSION

REFERENCES

[1] S. Boyd and J. Park, "Subgradient methods," May 2014.