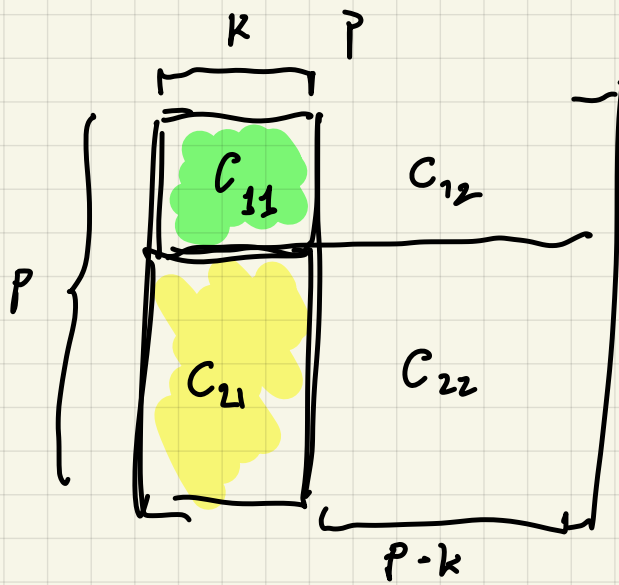


$n \times p$  design matrix

03/14



$k$  active features  
 $\beta_k \neq 0$

$$|C_{21} C_{11}^{-1} \text{sign}(\beta)| < 1$$

IRREPRESENTABILITY CONDITION  
(conditioning of Lasso selection)