Meeting 12

TODO:

Investigate the penalty parameter LASSO more. Why does it seem to prefer to lose a lot of important parameters rather than the 0.02? Could it be non-stationarity? Get a toy example of this and investigate fixes:

* Use a lambda proportional to the variance. Check
* Normalize. Check

Investigate the P alpha ij approach, looks interesting, see if you can get it to work.

Investigate NOTEARS, allow for diagonal entries, adjust h for this.

Perhaps OMP but now subject to the entire matrix rather than row by row.

