

LARS: add L predictors iteratively, each time choosing which one helps to explains the most X target

$$X_g = f_g \left( X_{\mathcal{T}_g} \right) = \sum_{t \in \mathcal{T}_g} \beta_{t,t} X_t$$

- Top L predictors: TF<sub>2</sub> ... TF<sub>8</sub> ... TF<sub>5</sub>
- N-L TFs not selected