Graphical LASSO Trade-off Curve (scikit-learn) 0.200 y = 0.36y = 0.220.175 -0.150 - $\gamma = 0.13$  $\gamma = 0.60$ 0.125  $h(X) = \gamma \sum_{i \neq j} |X_{ij}|$  $\gamma = 0.08$ 0.100 0.075 y = 0.05 $\gamma = 0.03$ 0.050 y = 0.020.025  $\gamma = 0.01$ 0.000 y = 1.004.0 4.2 4.1 4.3 4.4 4.5  $g(X) = \operatorname{tr}(SX) - \ln \det X$