Graphical LASSO Trade-off Curve 0.200 $\chi = 0.36$ $\gamma = 0.22$ 0.175 y = 0.600.150 y = 0.13 $h(X) = \gamma \sum_{i \neq j} |X_{ij}|$ 0.125 y = 0.080.100 $\gamma = 0.05$ 0.075 $\gamma = 0.03$ 0.050 $\gamma = 0.02$ 0.025 y = 0.01 $\gamma = 1.00$ 4.0 4.1 4.2 4.4 4.3 $g(X) = \operatorname{tr}(SX) - \ln \det X$