

Topic 13: Non-convex Learning + Lasso

by Sai Zhang

Key points: Combining the best of the two, we can use **Lasso plus Concave** method, with Lasso screening and concave component selecting variables, achieving a coordinated intrinsic two-scale learning.

Disclaimer: *The note is built on Prof. [Jinchi Lv](#)'s lectures of the course at USC, DSO 607, High-Dimensional Statistics and Big Data Problems.*

13.1 L0 Penalized Likelihood