

Topic 13: Non-convex Learning + Lasso

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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.*

We are facing a tradeoff:

- **Convex** methods: good prediction power and oracle inequalities, but challenging to provide tight false sign rate control

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