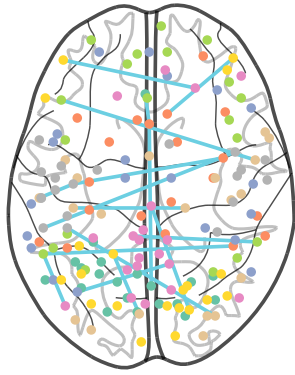


W-SIMULE: A Constrained, Weighted- ℓ_1 Minimization Approach for Joint Discovery of Heterogeneous Neural Connectivity Graphs



1. Sparsity
2. Multi-task learning with K groups
3. A prior matrix of positive weights W
4. A nonparanormal assumption

$$\widehat{\Omega}_I^{(1)}, \dots, \widehat{\Omega}_I^{(K)}, \widehat{\Omega}_S = \sum_i \operatorname{argmin} \left\| W \cdot \Omega_I^{(i)} \right\|_1 + \epsilon K \left\| W \cdot \Omega_S \right\|_1$$

$$\text{Subject to: } \left\| \Sigma_N^{(i)} \left(\Omega_I^{(i)} + \Omega_S \right) - I \right\|_\infty \leq \lambda, i = 1:K$$

