

$$① \quad \hat{L}_R(\theta) = \sum_{i=1}^d \left[\frac{1}{2} H_{ii} (\theta_i - \theta_i^*)^2 + \alpha |\theta_i| \right]$$

→

$$\theta_i = \max \left\{ |\theta_i^*| - \frac{\alpha}{H_{ii}}, 0 \right\} * \text{sig} \{ \theta_i^* \}$$

The optimal solution is $\theta_i = 0$, which happens when $|\theta_i^*| < 0$.

This means that L_1 reg doesn't punish

weights that are close to the optimal solution.