

Common spatial patterns

→ Constant regularization [Park et al., 2017]

$$\hat{\mathbf{C}} = \{\mathbf{C} + \alpha \mathbf{I}\}$$

→ Lasso - L_1 -norm [Zhang et al., 2018a]

$$\arg \max \mathbf{W} \mathbf{C} \mathbf{W}^\top - \sum_c \|\mathbf{w}_c\|_1$$

→ Tikhonov L_2 -norm [Fauzi et al., 2019]

$$\arg \max \mathbf{W} \mathbf{C} \mathbf{W}^\top - \sum_c \|\mathbf{w}_c\|_2$$

→ Elastic-net - L_1, L_2 -norm [Gu et al., 2021]

$$\arg \max \mathbf{W} \mathbf{C} \mathbf{W}^\top - \sum_c \|\mathbf{w}_c\|_1 - \sum_c \|\mathbf{w}_c\|_2$$

→ Weighted regularization [Deng et al., 2020]

$$\hat{\mathbf{C}} = \{\mathbf{C} + \text{diag}(\mathbf{A})\}$$

→ $L_{q/p}$ regularization [Cai et al., 2021]

$$\arg \max \mathbf{W} \mathbf{C} \mathbf{W}^\top - \sum_c \|\mathbf{w}_c\|_{p,q}$$

Easy interpretability [Akuthota et al., 2023]

Easy implementation [Khademi et al., 2023]

Usually \mathbf{C} is calculated as the sample covariance matrix [Guo et al., 2020]

Ignores nonlinear interactions [Ghanbar et al., 2021]

Not design for multi-class scenarios [Alizadeh et al., 2023]