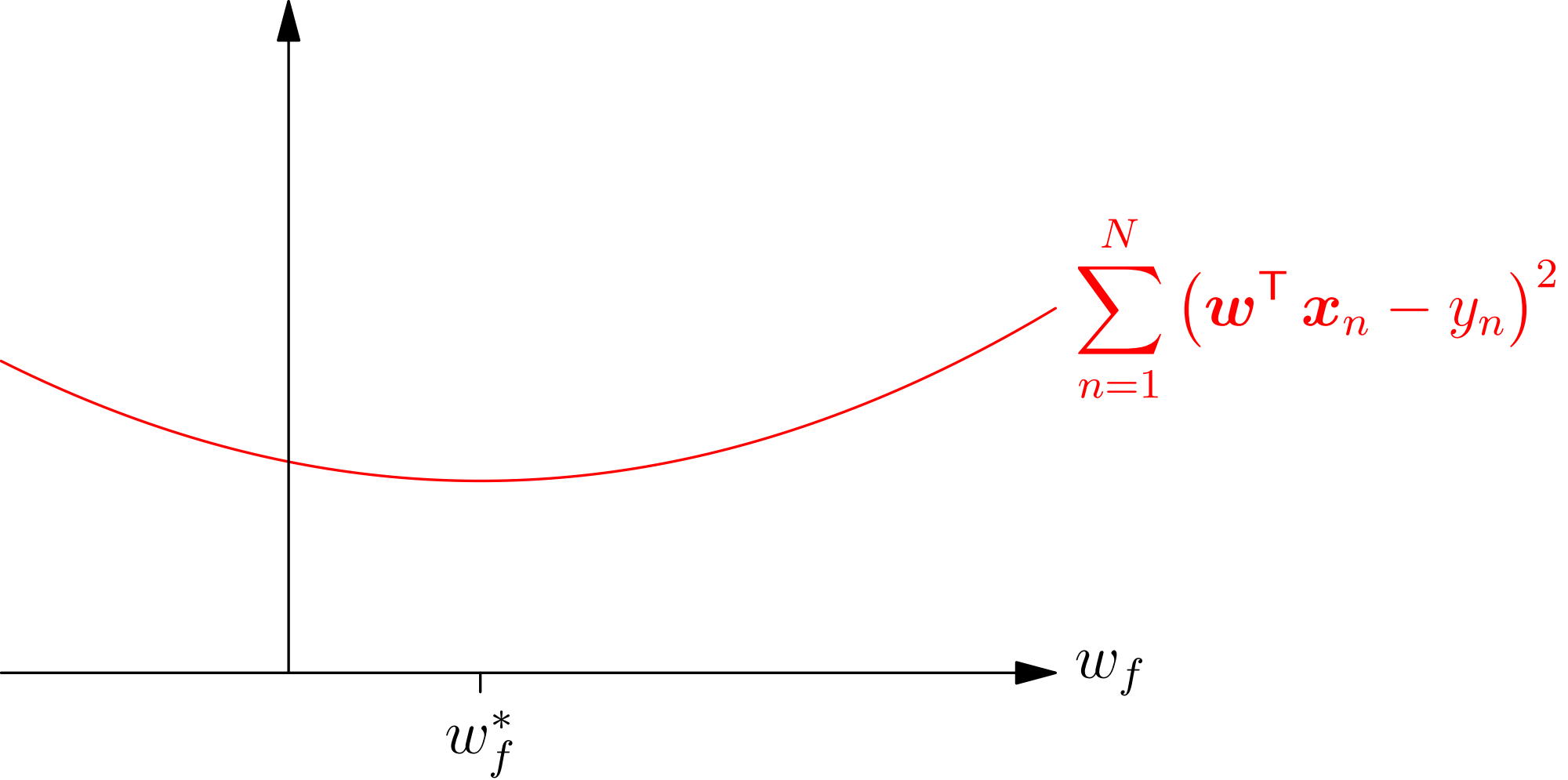
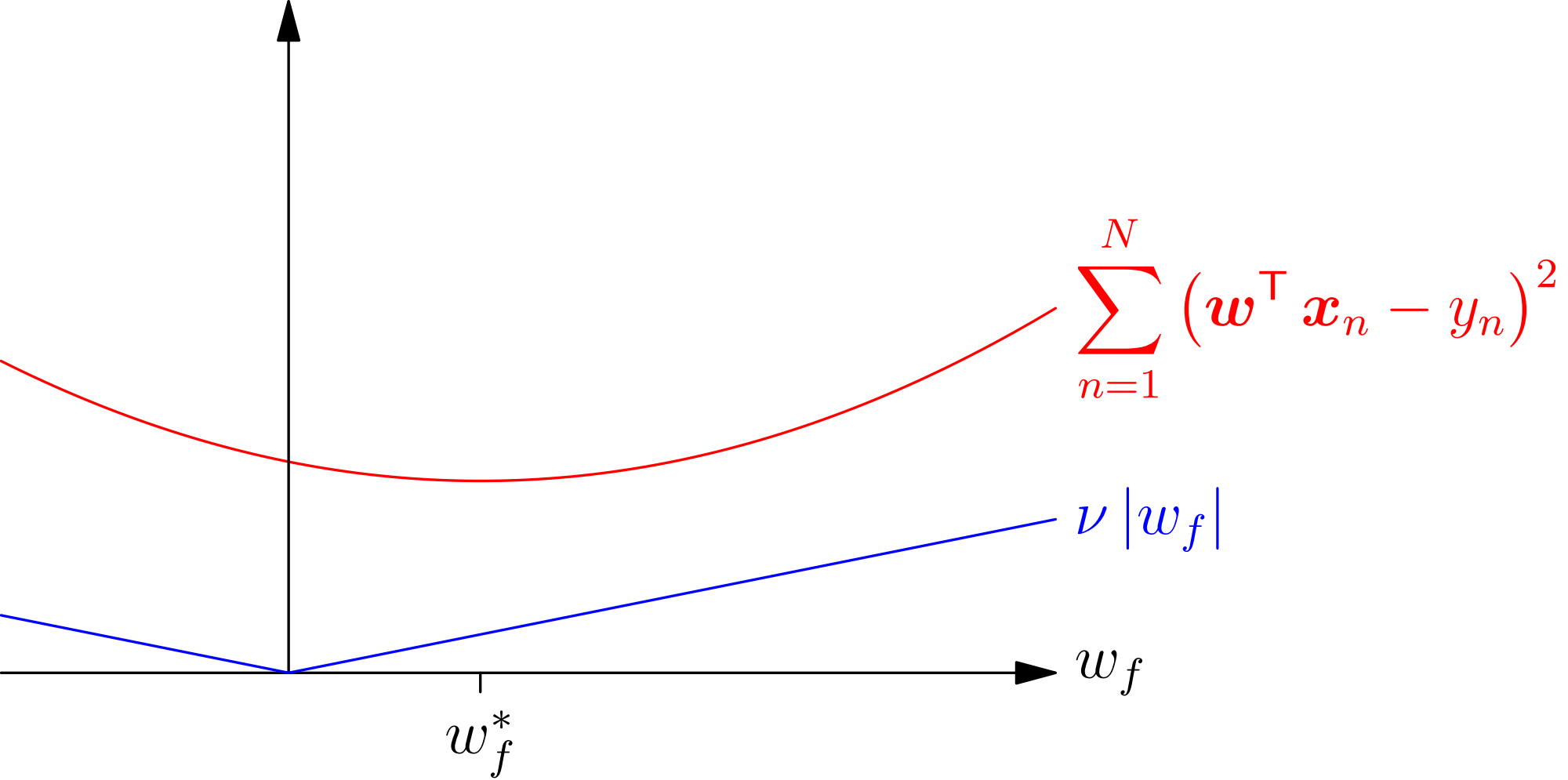
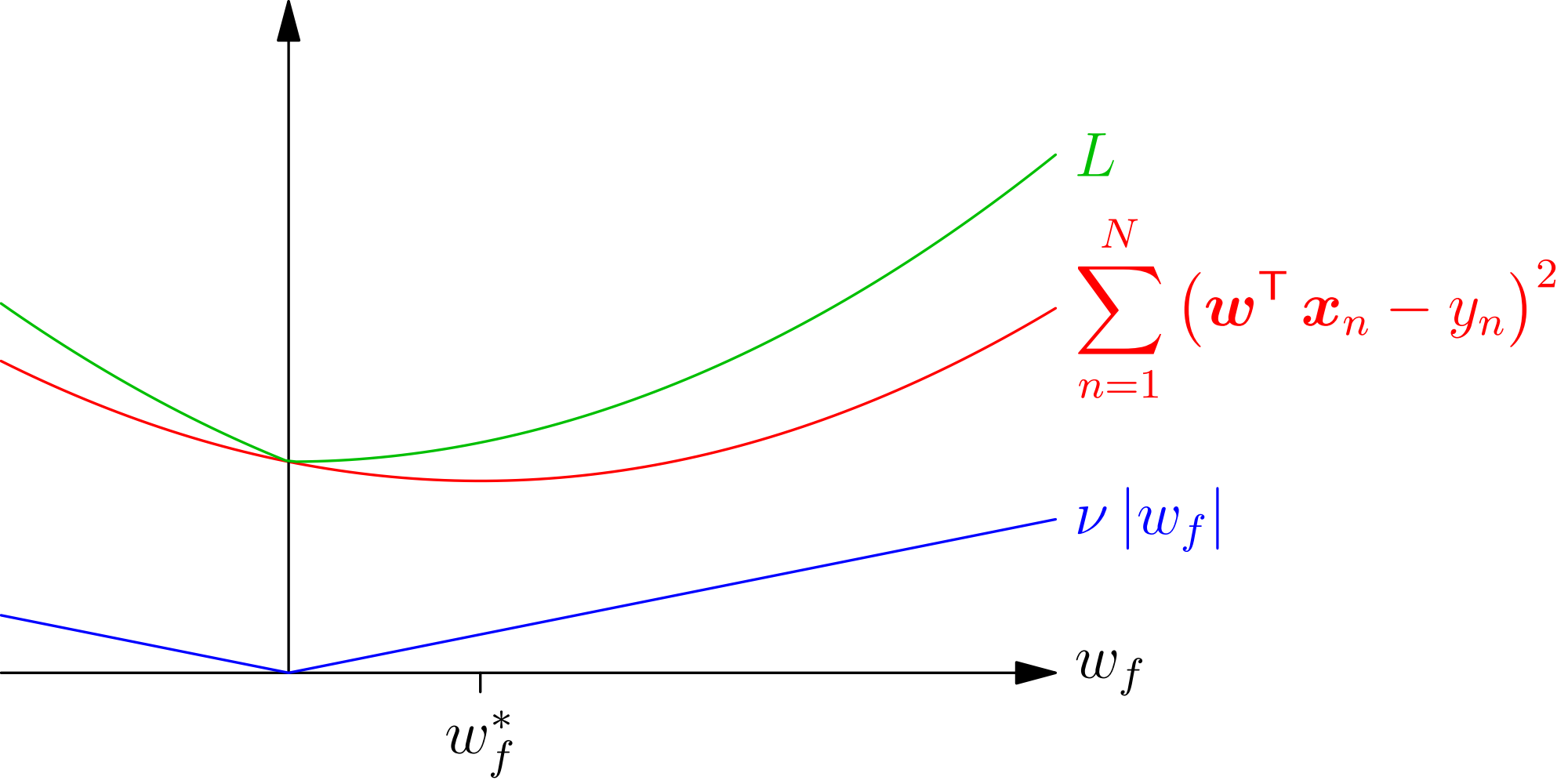

$\sum_{n=1}^{N} \left(\boldsymbol{w}^{\mathsf{T}} \boldsymbol{x}_n - y_n \right)^2$
w_f
w_f^*


$\sum_{n=1}^{N} \left(\boldsymbol{w}^{\mathsf{T}} \boldsymbol{x}_n - y_n \right)^2$
$\nu \left| w_f \right|$
w_f
w_f^*


L
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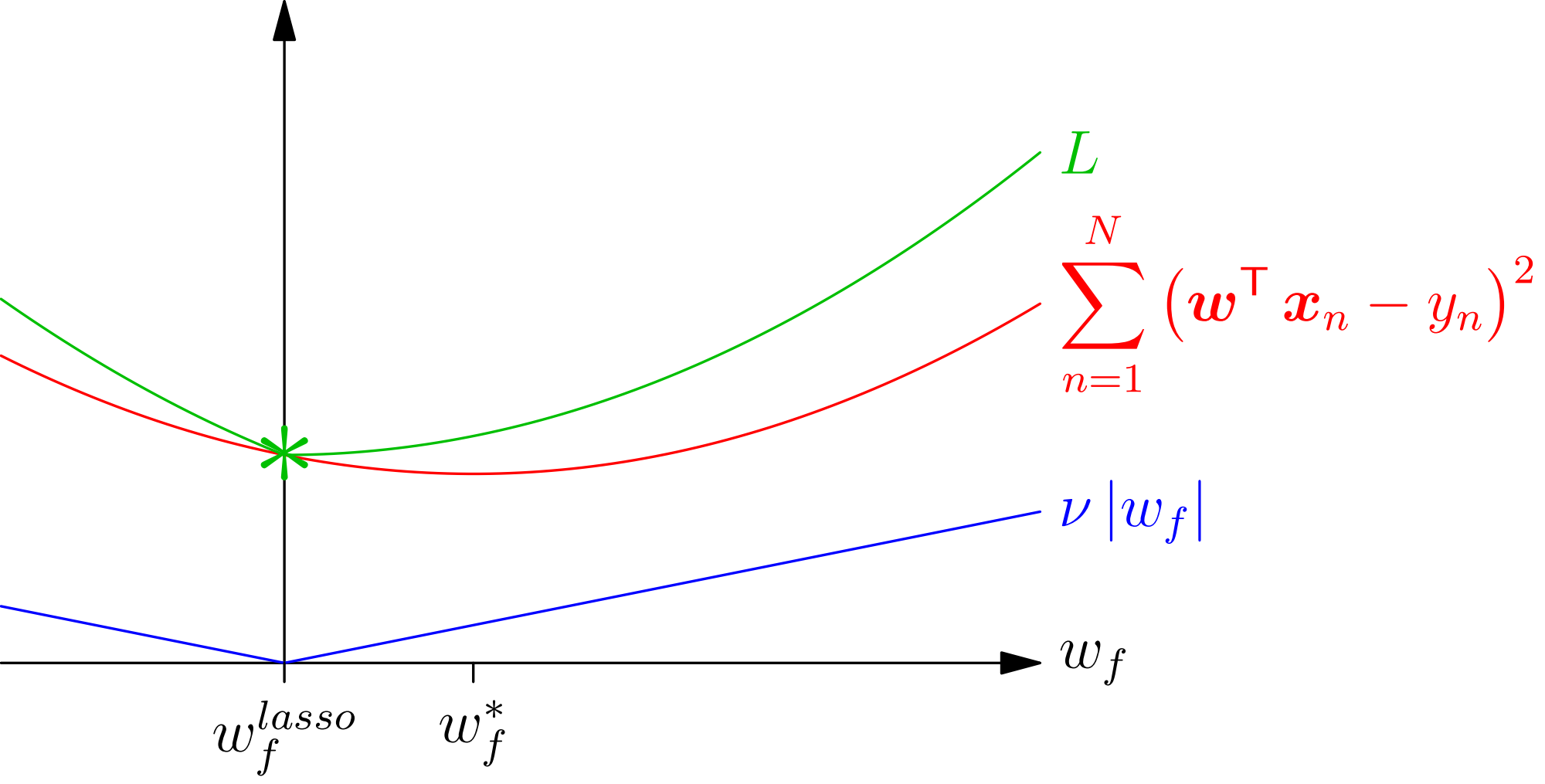
$\nu \left| w_f \right|$
w_f
w_f^*


L
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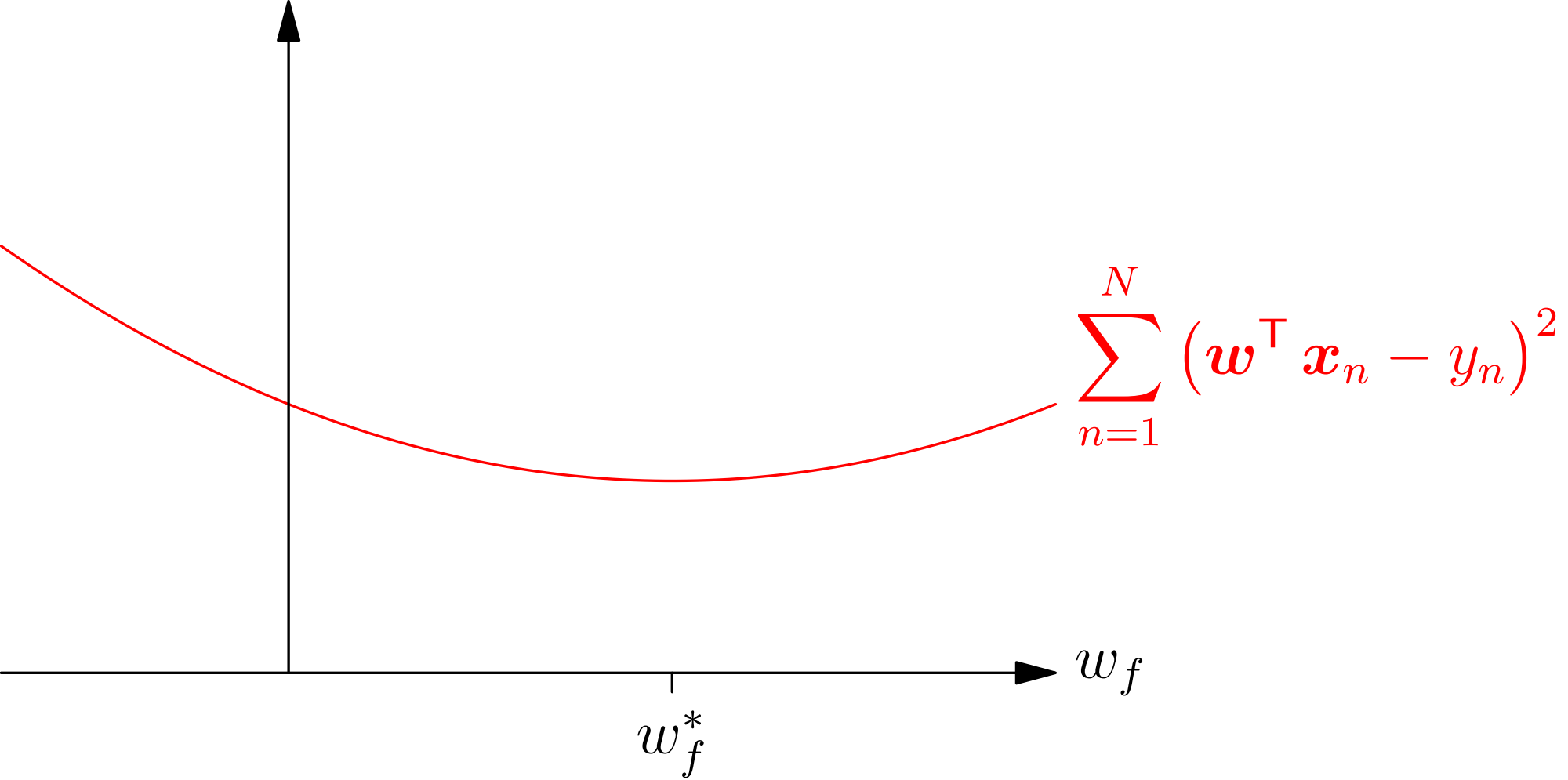
$\nu \left| w_f \right|$
w_f
w_f^{lasso}
w_f^*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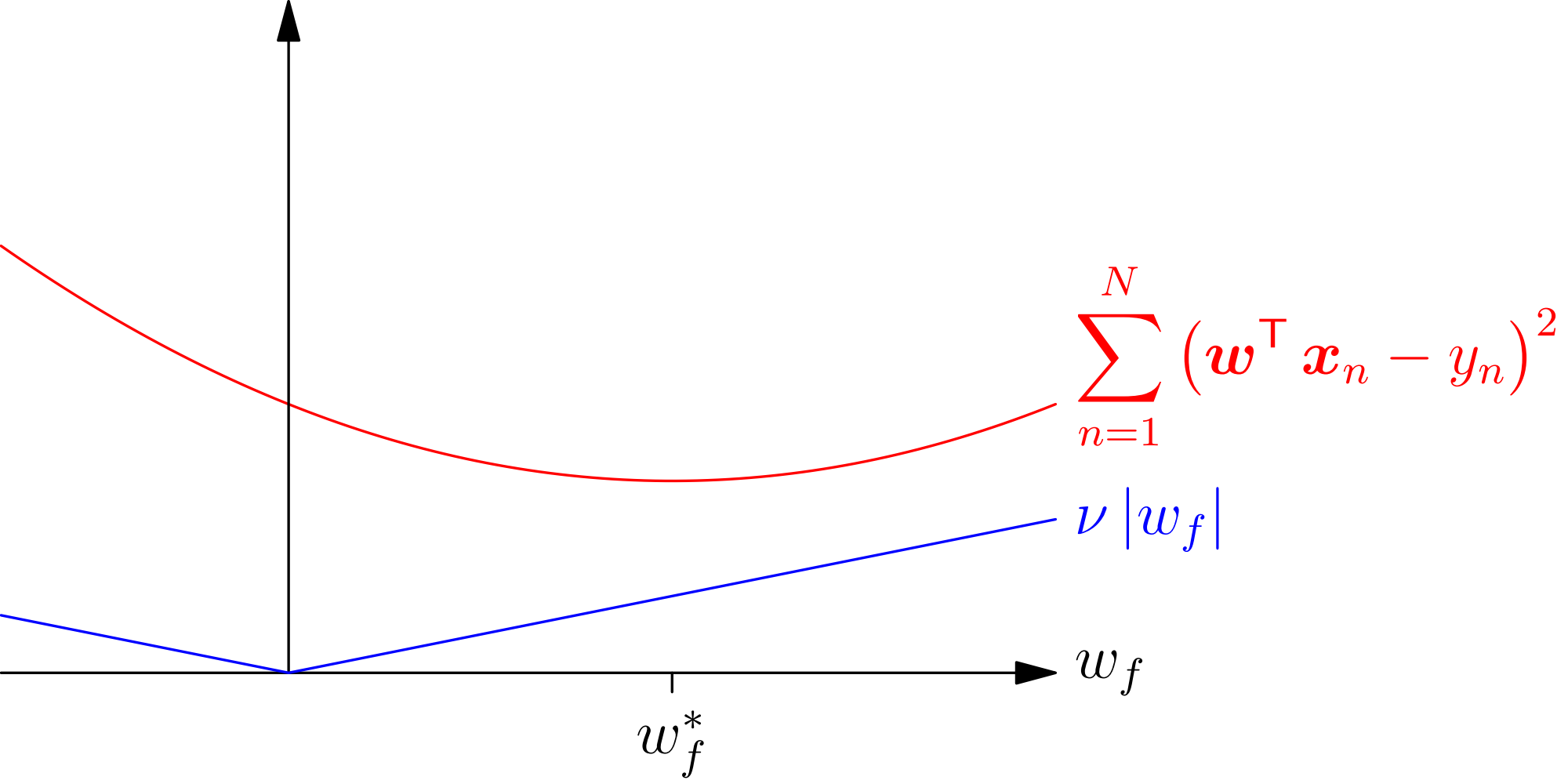
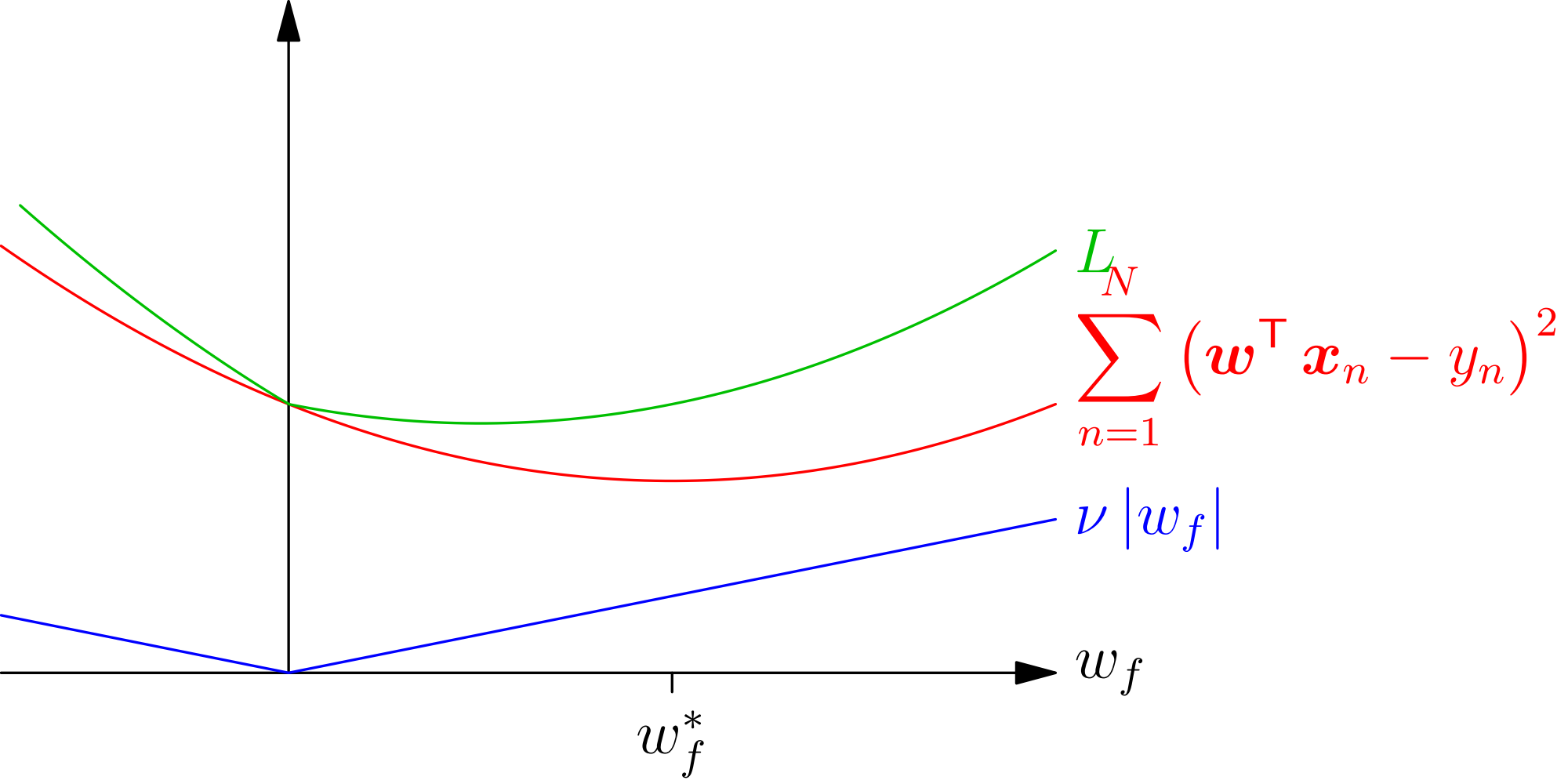
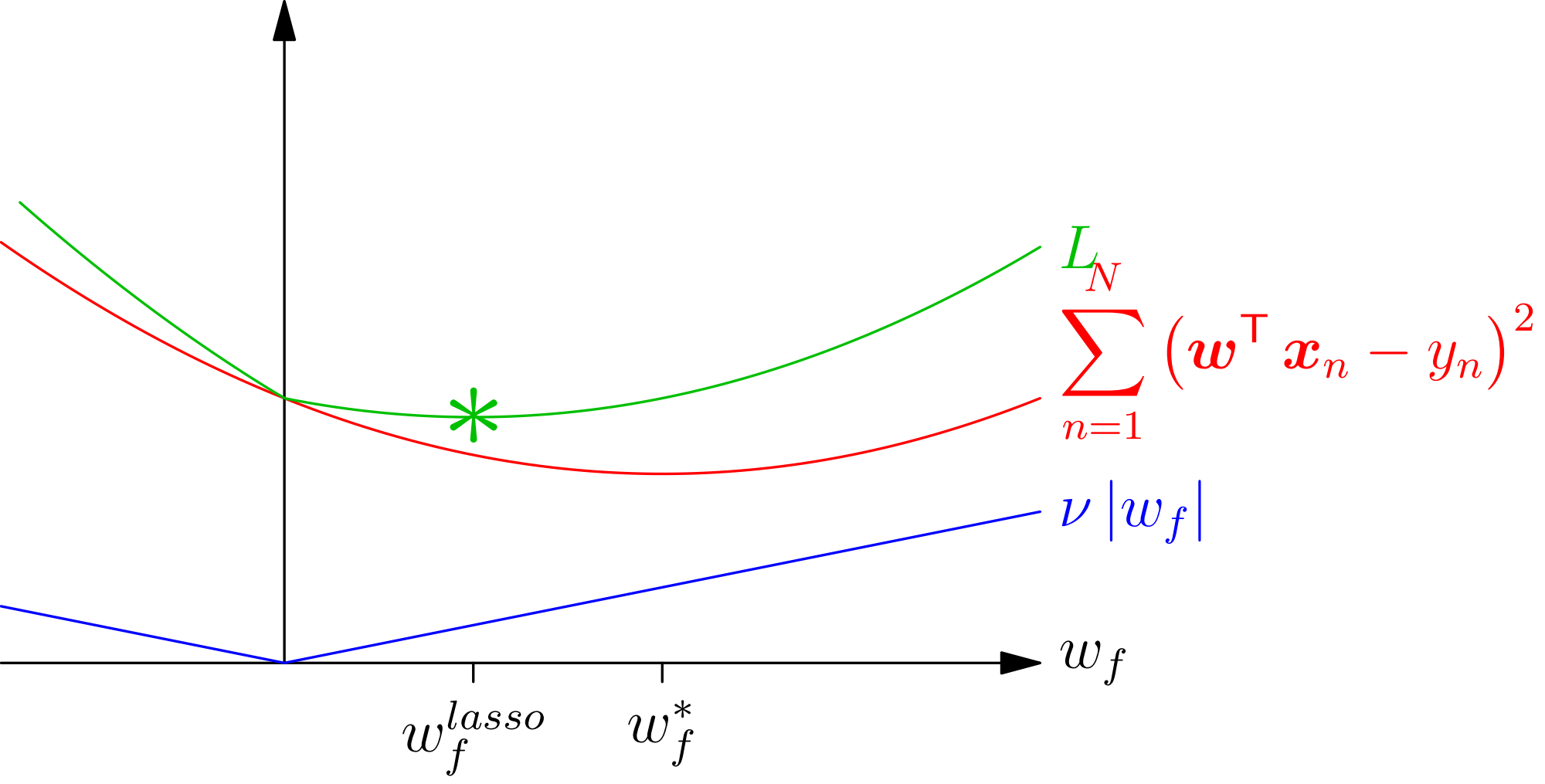
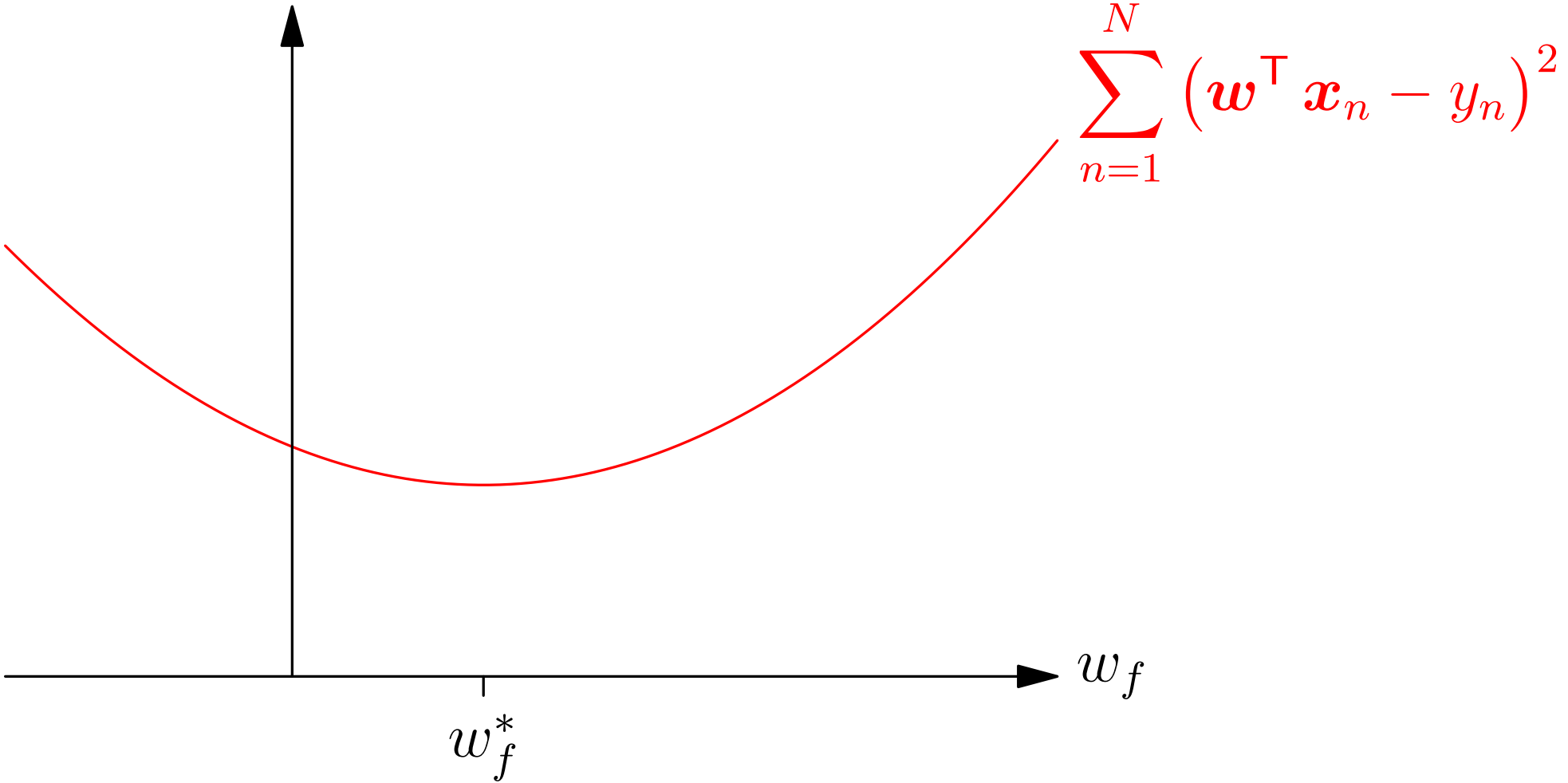
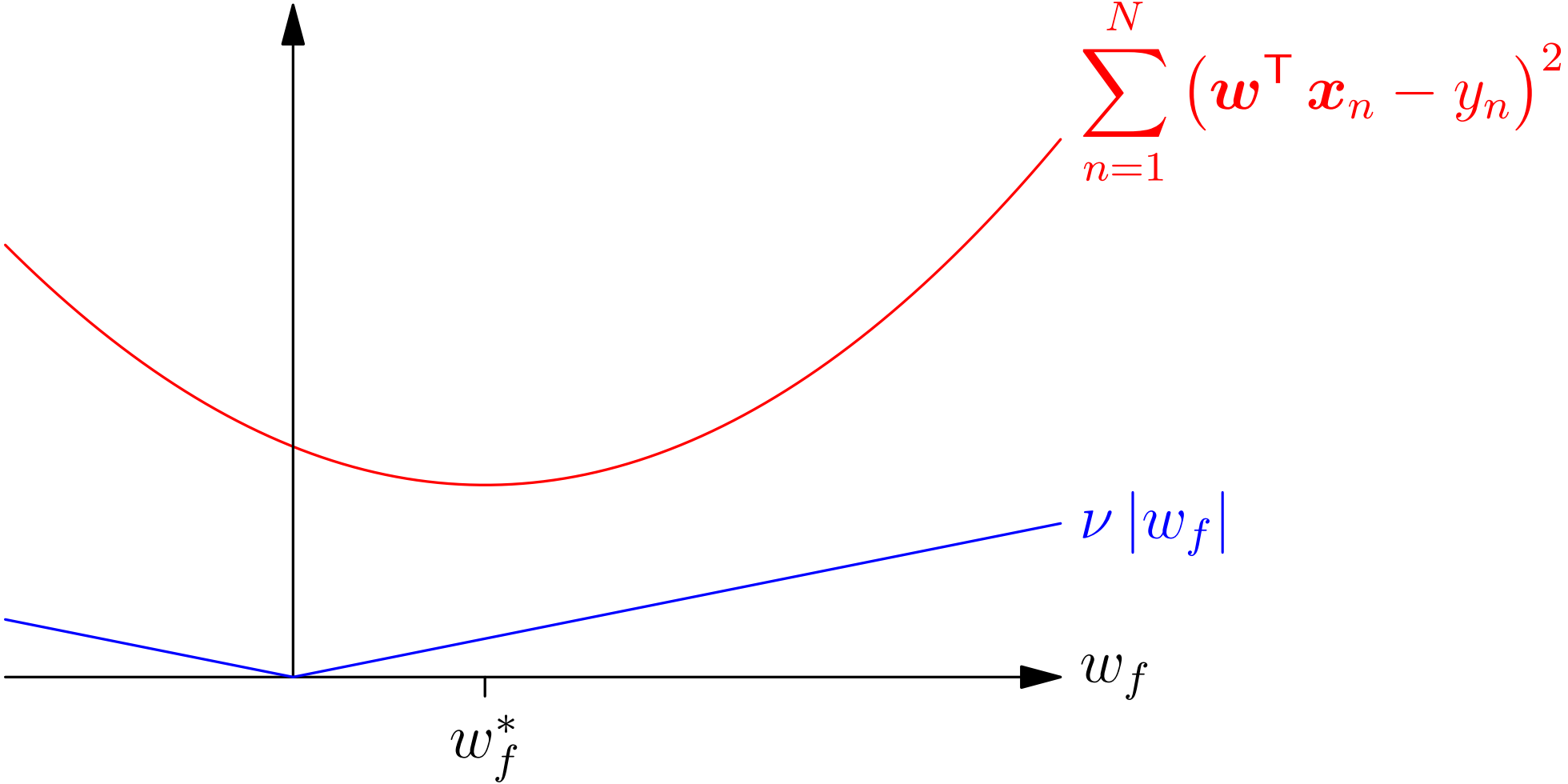
w_f
w_f^*

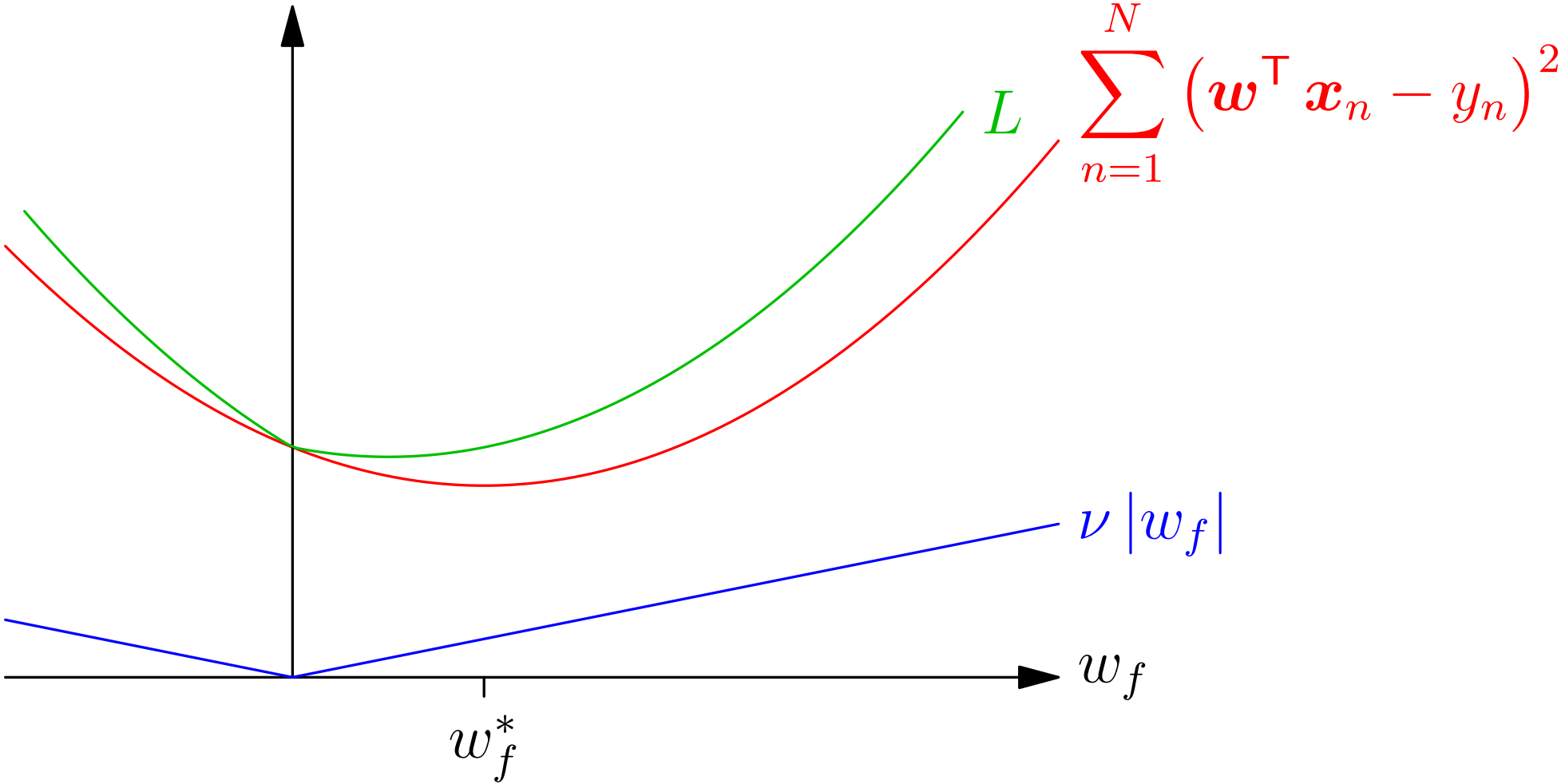

$\sum_{n=1}^{N} \left(\boldsymbol{w}^{\mathsf{T}} \boldsymbol{x}_n - y_n \right)^2$
$\nu \left| w_f \right|$
w_f
w_f^*


L_N
$\sum_{n=1} \left(\boldsymbol{w}^\mathsf{T} \boldsymbol{x}_n - y_n \right)^2$
$\nu \left| w_f \right|$
w_f
w_f^*


L_N
$\sum_{n=1} \left(\boldsymbol{w}^\mathsf{T} \boldsymbol{x}_n - y_n \right)^2$
$\nu \left| w_f \right|$
w_f
w_f^{lasso}
w_f^*


$\sum_{n=1}^{N} \left(\boldsymbol{w}^{\mathsf{T}} \boldsymbol{x}_n - y_n \right)^2$
w_f
w_f^*


$\sum_{n=1}^{N} \left(\boldsymbol{w}^{\mathsf{T}} \boldsymbol{x}_n - y_n \right)^2$
$\nu \left| w_f \right|$
w_f
w_f^*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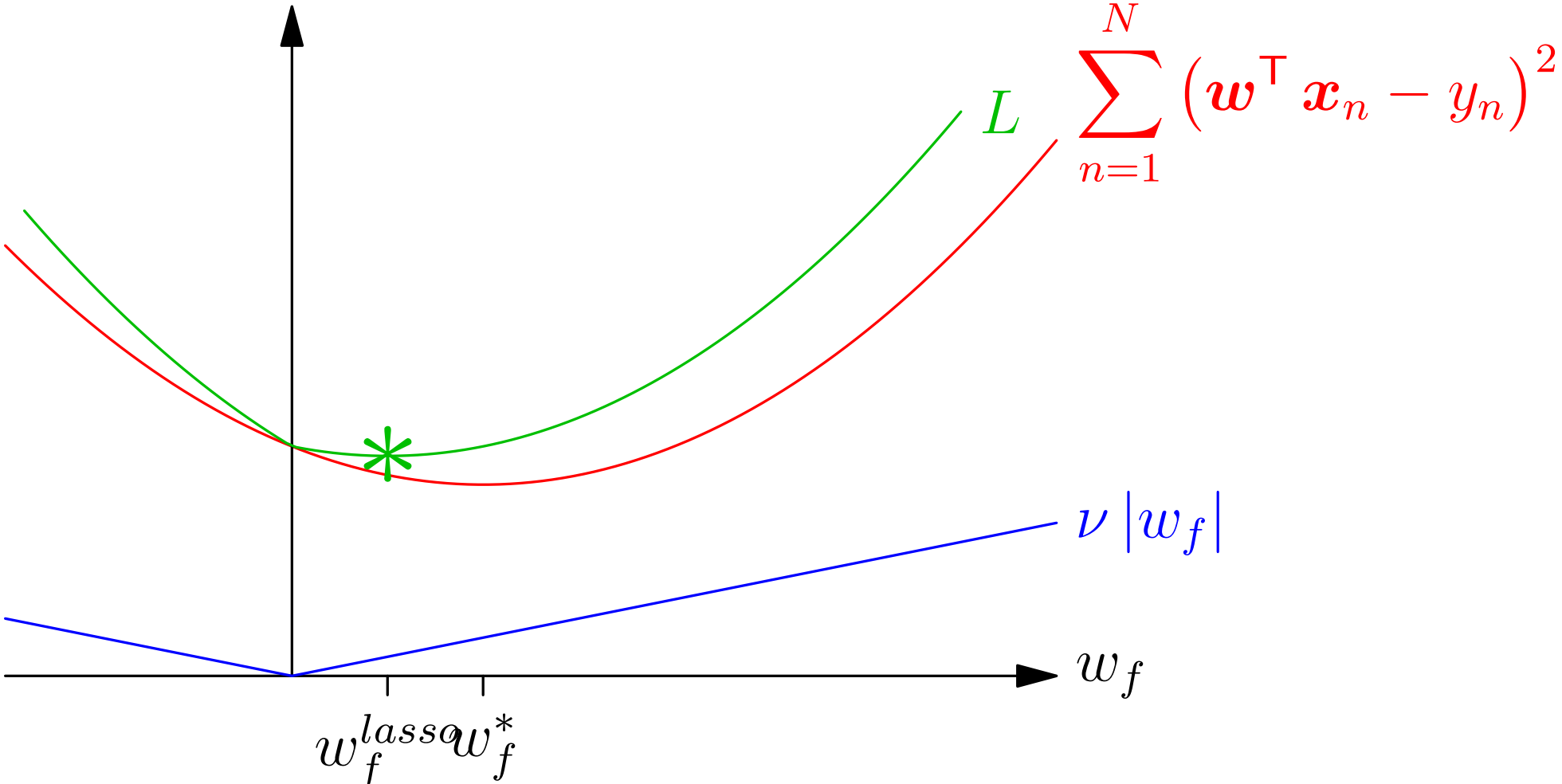
$\sum_{n=1}^{N} \left(\boldsymbol{w}^{\mathsf{T}} \boldsymbol{x}_n - y_n \right)^2$
$\nu \left| w_f \right|$
w_f
w_f^*


L
$\sum_{n=1}^{N} \left(\boldsymbol{w}^{\mathsf{T}} \boldsymbol{x}_n - y_n \right)^2$
$\nu \left| w_f \right|$
w_f
w_f^{lasso}
w_f^*