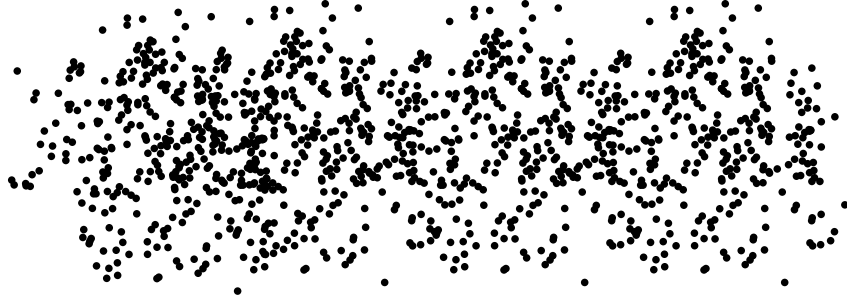
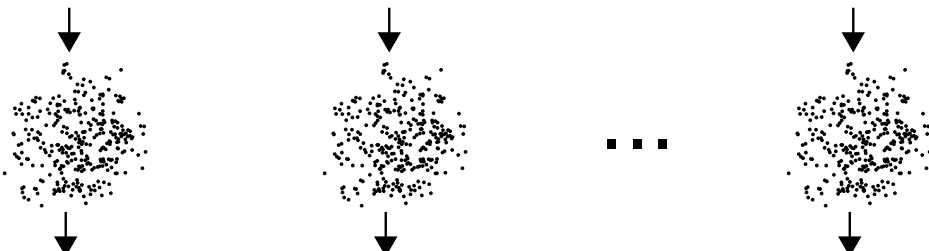


1



2



3

$$\|D(y, X\beta)\|_2^2 + \lambda\|\beta\|_1$$

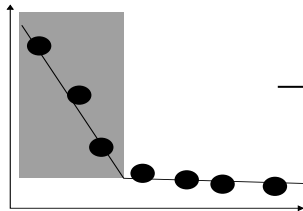
$$\|D(y, X\beta)\|_2^2 + \lambda\|\beta\|_1$$

$$\|D(y, X\beta)\|_2^2 + \lambda\|\beta\|_1$$

4

$$\hat{\beta}_j = \frac{1}{N} \sum_{l=1}^{100} |\hat{\beta}_l|$$

5



6

$$\rightarrow \{\hat{\beta}_{j_1}, \dots, \hat{\beta}_{j_l}\}$$