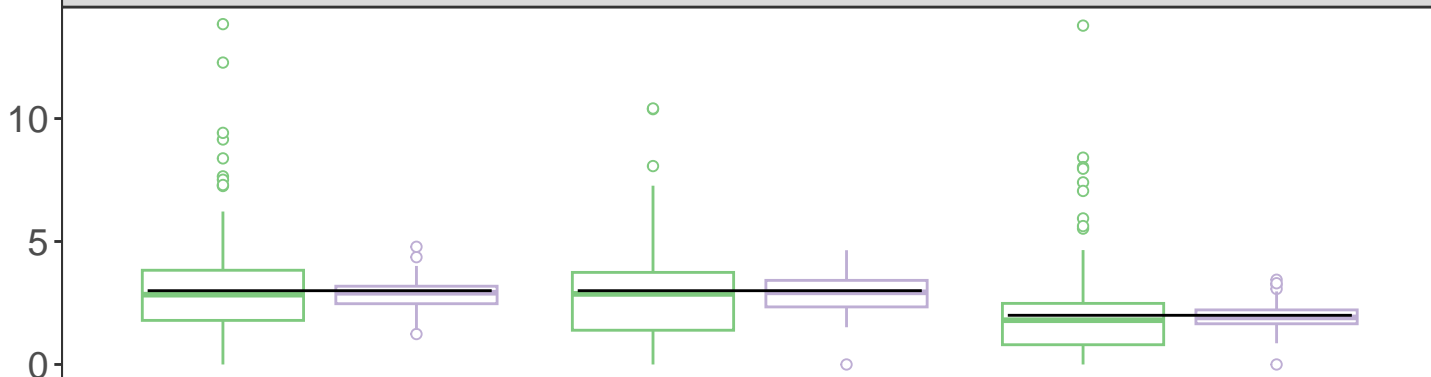


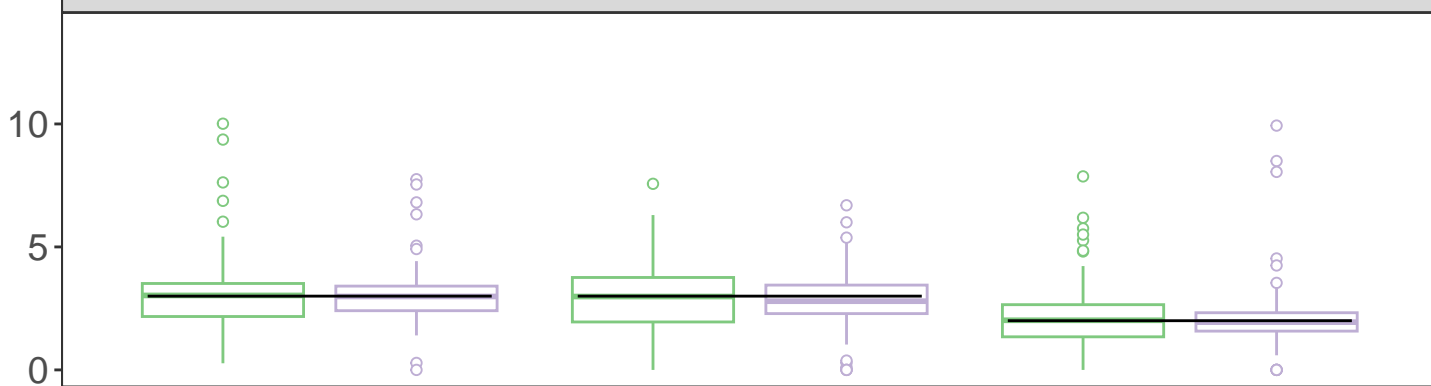
LASSO SCAD

Estimated parameter

independent features



correlated features



$\Psi_{1,1}$

$\Psi_{2,2}$

$\Psi_{3,3}$

Entry in  $\Psi$