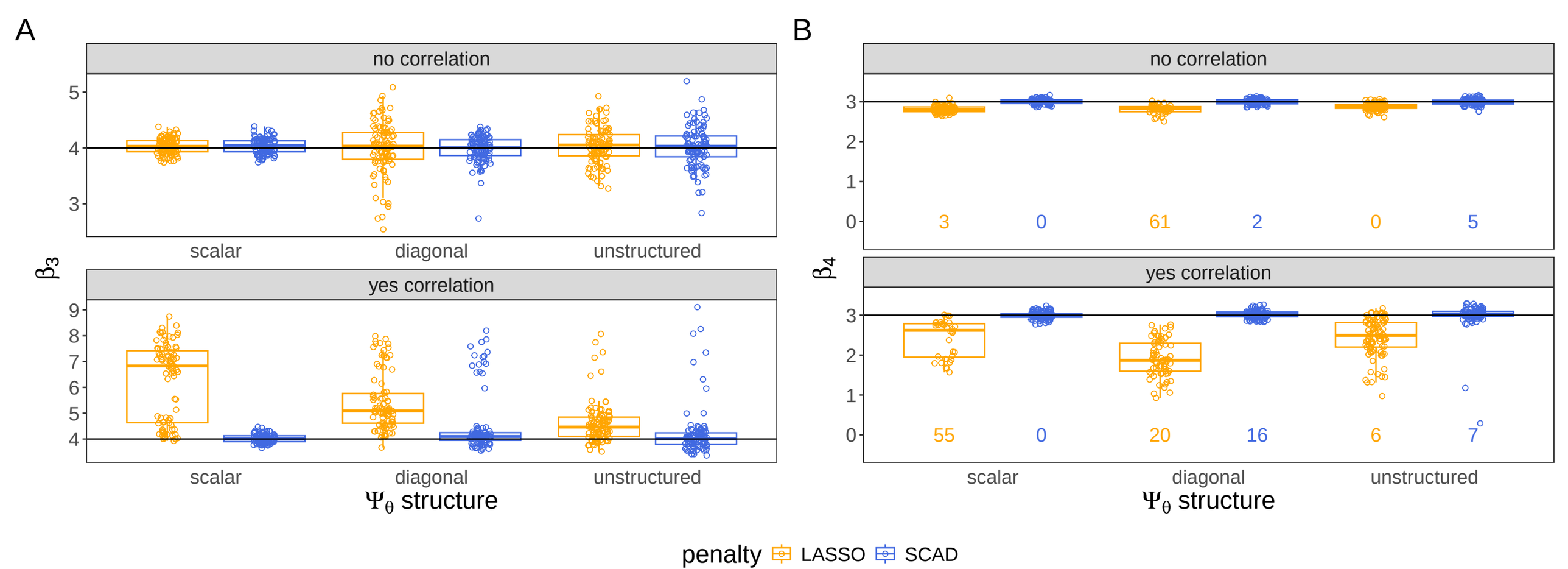
A
no correlation
yes correlation
β_3
scalar
diagonal
unstructured
Ψ_θ structure
B
no correlation
yes correlation
β_4
3
0
61
2
0
5
55
0
20
16
6
7
scalar
diagonal
unstructured
Ψ_θ structure
penalty
LASSO
SCAD