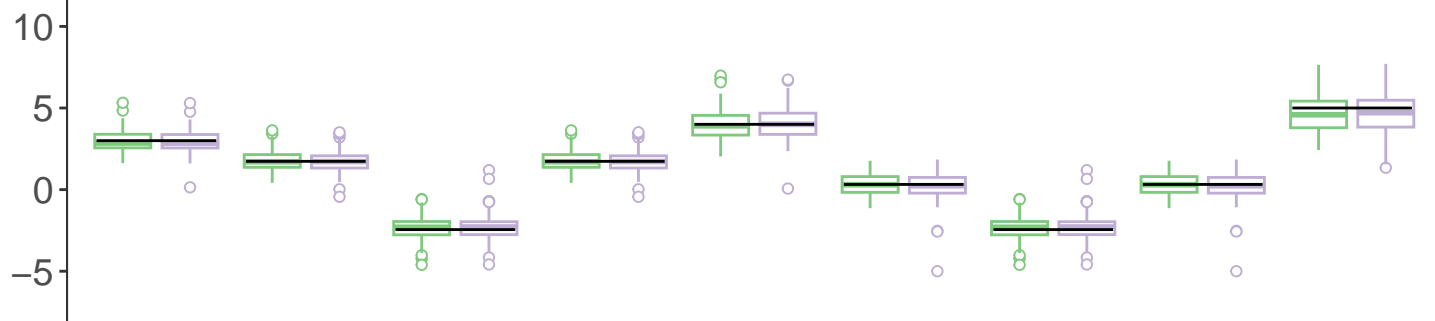


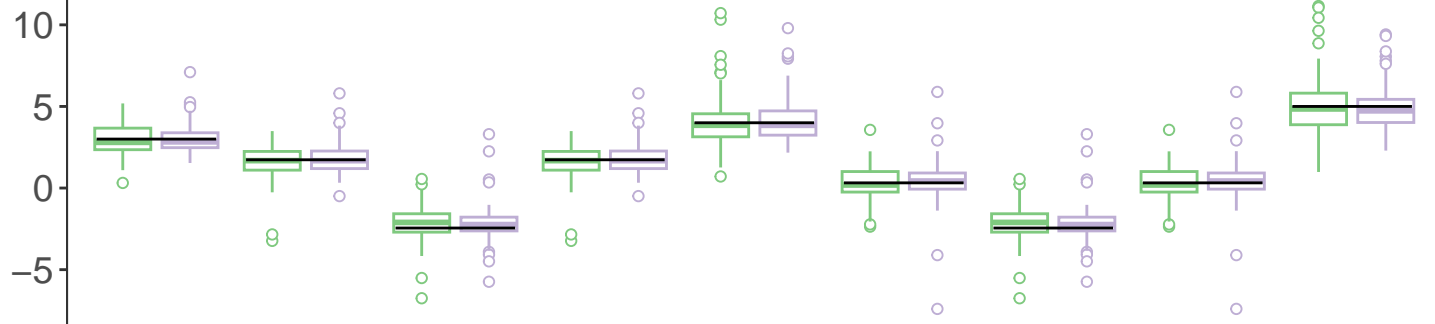
LASSO SCAD

Estimated parameter

independent features



correlated features



Entry in  $\Psi$