Etape 1 : Régularisation Elastic Net

$$\hat{\beta} = \underset{\beta}{argmin}\left(\frac{\sum_{i=1}^{n}(y_i - x_i^J\beta)^2}{2n} + \lambda\left(\frac{1-\alpha}{2}\sum_{j=1}^{m}\beta_j^2 + \alpha\sum_{j=1}^{m}|\beta_j|\right)\right)$$