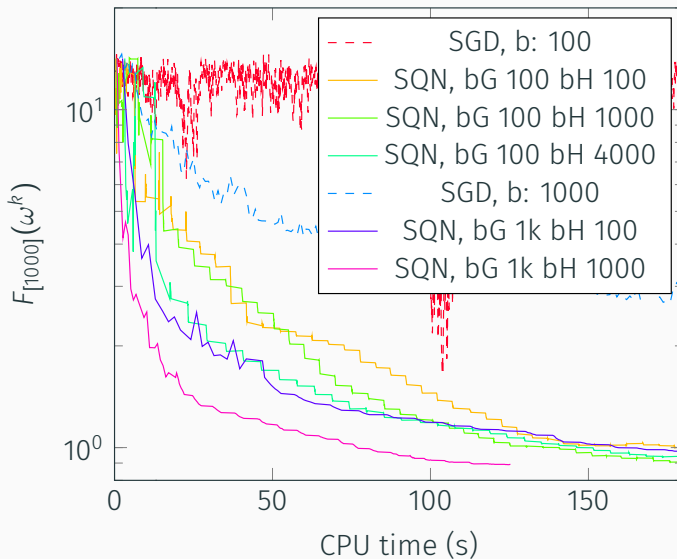
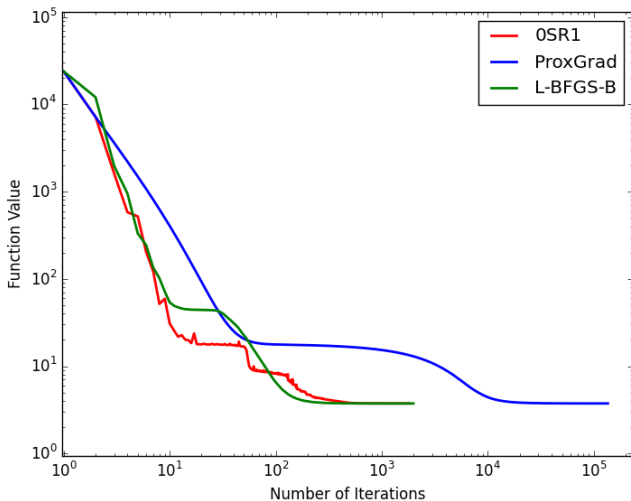


APPENDIX

EEG: Fixed Subset Objective vs. CPU time

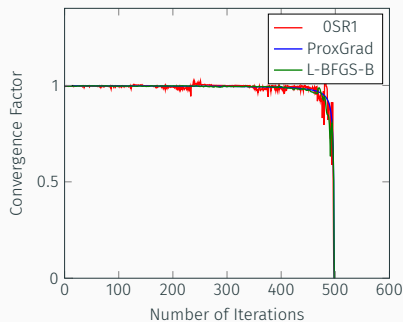


PROXIMAL METHOD



PROXIMAL METHOD

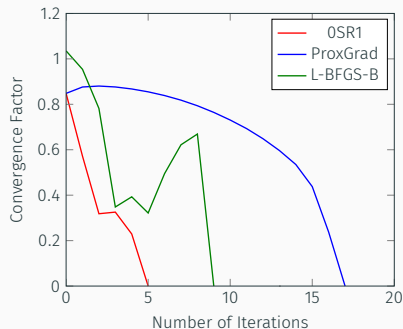
$$F(x) = \|Ax - b\| + \lambda \|x\|_1$$
$$A \in \mathbb{R}^{1500 \times 3000}, b \in \mathbb{R}^{1500}$$
$$A_{ij}, b_i \sim \mathcal{N}(0, 1), \lambda = 0.1$$



$$F(x) = \|Ax - b\| + \lambda \|x\|_1$$
$$A \in \mathbb{R}^{2197 \times 2197}, b \in \mathbb{R}^{2197}$$

A: Discretization of 3D Laplacian

$$\lambda = 1$$



PROXIMAL METHOD

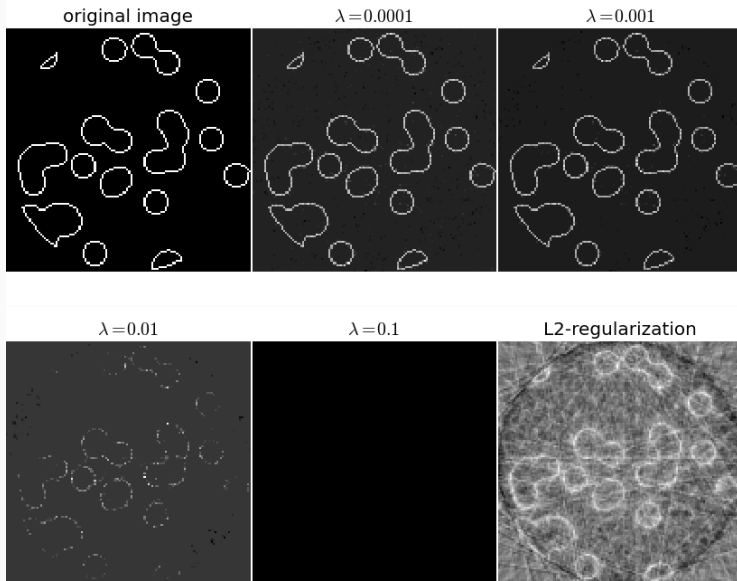




Figure 1: Dictionary learned