README.md 5/30/2022

Solar-lasso comparison

created at Jan/20/2019

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File structure

the Python packages and simulation for lasso and solar at Section 4 of the paper

supporting functions

- ./figures : the folder of all detailed graphical results, saved as ".pdf";
- ./numerical_result : the folder of all numerical results, saved as ".p";
- debug.sh: (for macOS and Linux only) the bash file for bug testing of all .py files here.
 - in Mac OS or Linux, open terminal and switch to this folder; run "bash debug.sh" commmand
 - it will produces all the test plots, results and tables;
 - if you find no error during the procedure and the bash file ends normally, there is no bug of all the packages in this folder.
- costcom.py: the package to compute the regression error;
- solar_parallel.py: the Python package "solar" (parallel computing);
- **simulator.py**: the data generating package.
- simul_plot.py: all the simulation functions (computation and plotting functions) that solar and lasso require in the simulation;

simulations

simul_solar_lasso.ipynb : the simulation for lasso and solar.