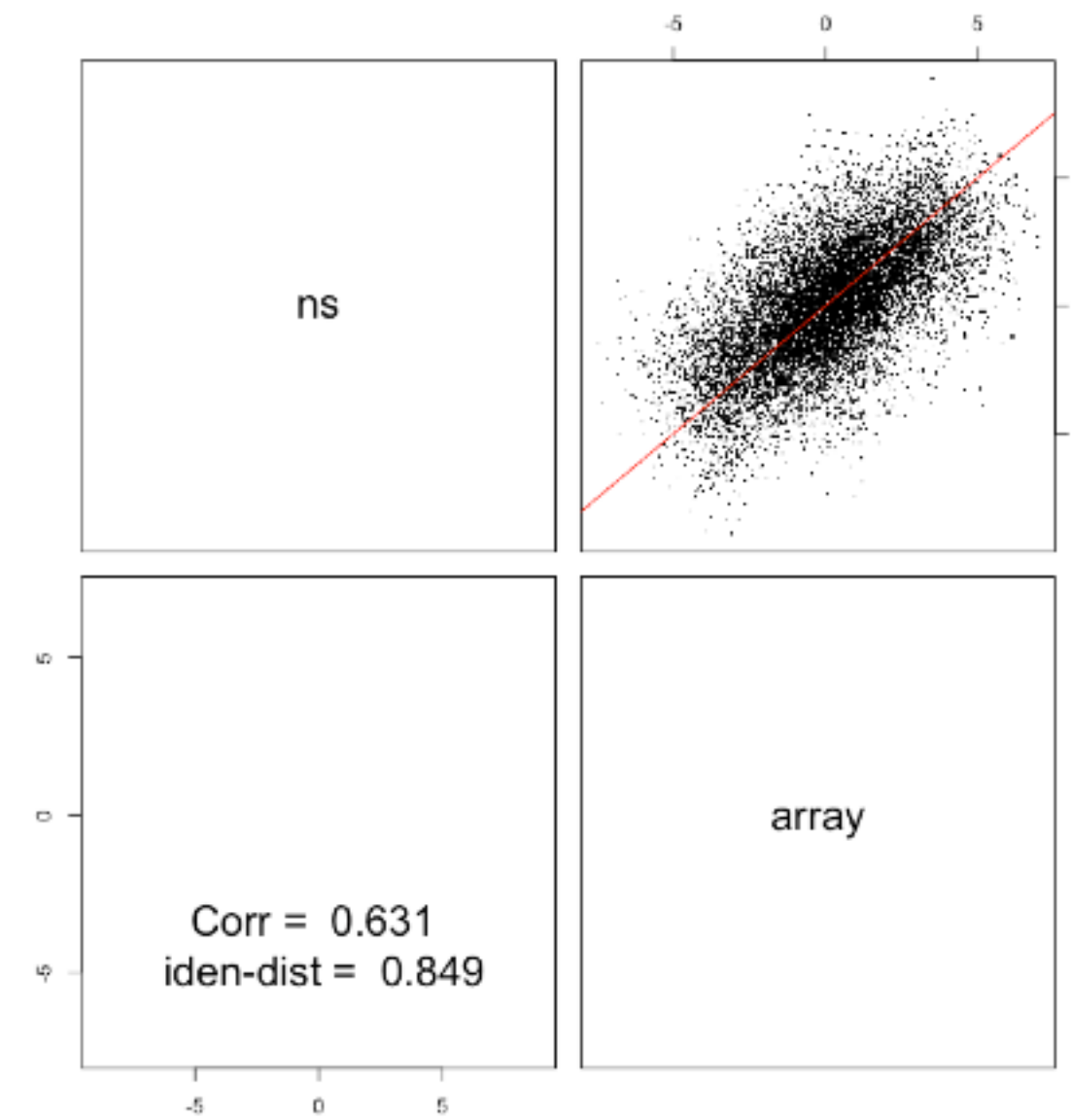


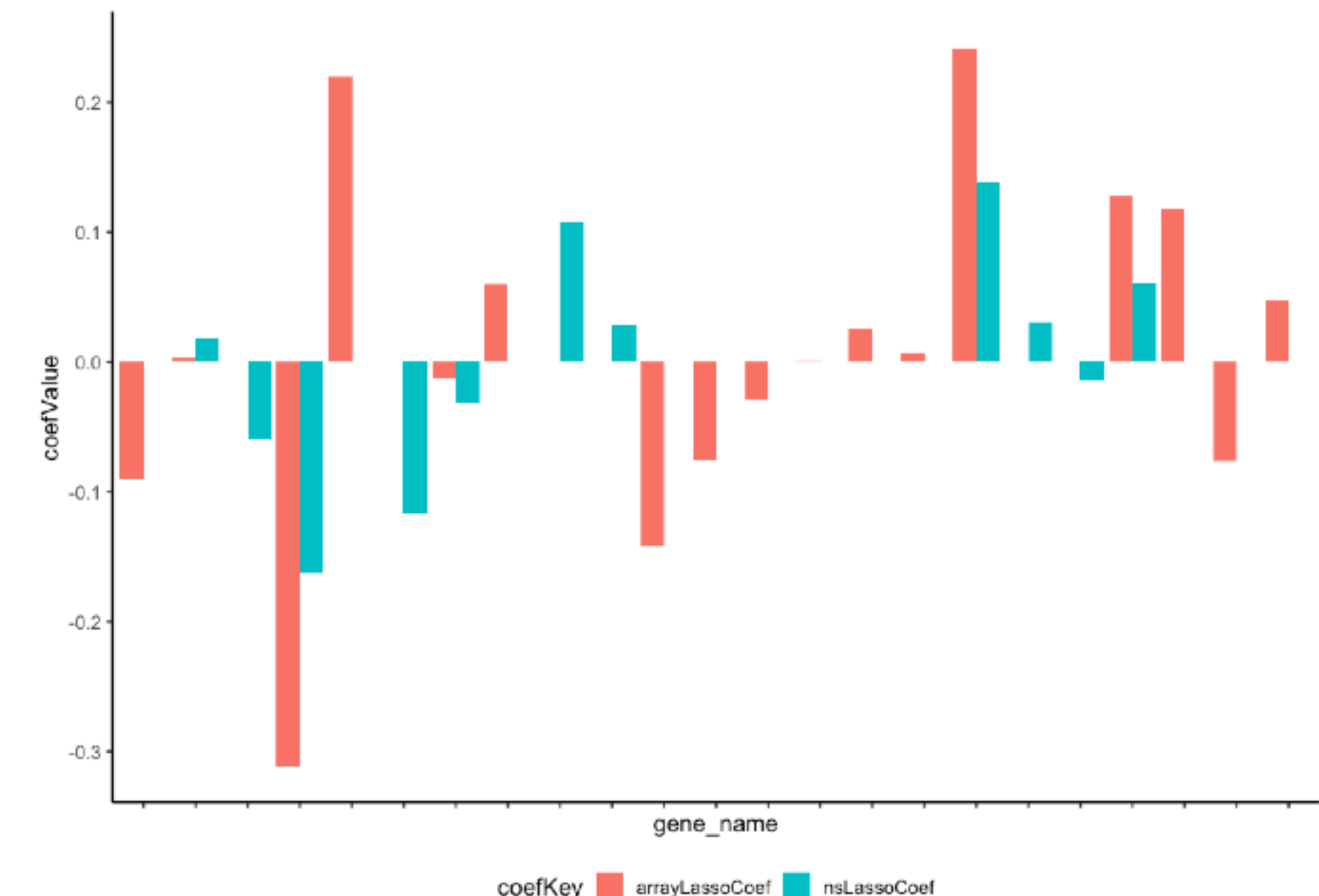
# CPOP framework

1. Perform a weighted Lasso by placing higher weights on features closer to the identity line
2. Perform a Ridge regression and only retain those features with coefficients similar to each other



$$Z_1 \approx Z_2$$

$$\hat{\beta}_1 \approx \hat{\beta}_2$$



# CPOP results

