Second component of CPOP: feature selection

我曾经毁了我的一切
只想永远地离开
我曾经堕入无边黑暗
想挣扎无法自拔
我曾经像你像他像那野草野花
绝望着也渴望着
也哭也笑平凡着

Motivation for CPOP: one patient cohort, two gene expression data

$$Z_1 \hat{\beta}_1 \approx Z_2 \hat{\beta}_2$$

means

$$Z_1 \approx Z_2 \text{ column-wise} \qquad \hat{\beta}_1 \approx \hat{\beta}_2 \text{ element-wise}$$