



Figure 4.3 The group lasso ball (left panel) in \mathbb{R}^3 , compared to the ℓ_1 ball (right panel). In this case, there are two groups with coefficients $\theta_1 = (\beta_1, \beta_2) \in \mathbb{R}^2$ and $\theta_2 = \beta_3 \in \mathbb{R}^1$.