



Figure 4.5 The group lasso ball (left panel) in \mathbb{R}^3 , compared to the sparse group-lasso ball with $\alpha = 0.5$ (right panel). Depicted are two groups with coefficients $\theta_1 = (\beta_1, \beta_2) \in \mathbb{R}^2$ and $\theta_2 = \beta_3 \in \mathbb{R}^1$.