

My title

My name
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Abstract

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Text goes here.

$$\mathbf{y} = \mathbf{X}\boldsymbol{\beta} + \boldsymbol{\varepsilon}$$

```
fit <- lm(y ~ age + treatment, data = my_data)
```

Algorithm 1 Group descent algorithm for the group lasso

repeat
 for $j = 1, 2, \dots, J$
 $\mathbf{z}_j = \mathbf{X}_j^T \mathbf{r} + \beta_j$
 $\beta'_j \leftarrow S(\mathbf{z}_j, \lambda_j)$
 $\mathbf{r}' \leftarrow \mathbf{r} - \mathbf{X}_j(\beta'_j - \beta_j)$
until convergence
