Method	Dependency	Optimization	Primal/Dual	Scalability w.r.t. # of features	Structured outp
Lasso	Linear	**Convex**	**Primal**	**Highly scalable**	Not available
mRMR	**Non-linear**	Greedy	—	Scalable	**Available**
Greedy HSIC	**Non-linear**	Greedy	—	Scalable	**Available**
HSFS	**Non-linear**	Non-convex	—	Not scalable	**Available**
FVM	**Non-linear**	Non-convex[†]	Dual	Not scalable	**Available**
QPFS/KTA	**Non-linear**	Non-convex[†]	Dual	Not scalable	**Available**
SpAM	Additive non-linear	**Convex**	**Primal**	Scalable	Not available
Proposed	**Non-linear**	**Convex**	**Primal**	**Highly scalable**	**Available**

[†]In practice, positive constants may be added to the diagonal elements of the Hessian matrix to guarantee the convexity, although the validity of selected features by this modification is not statistically clear.