Set $\theta_0 = [0]_{|\mathcal{P}| \times n}$
repeat
    Calculate $f_0 = \text{argmin}_{f_0} C_g(f_0, \theta)$
    for $v \in \mathcal{P}$ **do**
        Calculate $R_v = Y - f_0 - \sum_{v \neq w} K_w \theta_w$
        if $2\|K_v^{1/2} R_v\|/\sqrt{n} \leq \mu_g$ **then**
            $\theta_v \leftarrow 0$
        else
            $\theta_v \leftarrow \text{argmin}_{\theta_v} C_g(f_0, \theta)$
        end if
    end for
until convergence