1: Calculate $\mu_{\max} = \max_v 2\|K_v^{1/2}(Y - \overline{Y})\|/\sqrt{n}$

2: Set $\mu_1 = \mu_{\max}$ and $\mu_2 = \mu_{\max}/\texttt{rat}$         $\triangleright$ `rat` is setted by user.

3: **repeat**

4:     Implement RKHS group lasso algorithm, Algorithm 1, with $\mu_i = (\mu_1 + \mu_2)/2$

5:     Set $q = |\widehat{S}_{\widehat{f}_{\text{Group Lasso}}}|$

6:     **if** $q > qmax$ **then**

7:        Set $\mu_1 = \mu_1$ and $\mu_2 = \mu_i$

8:     **else**

9:        Set $\mu_1 = \mu_i$ and $\mu_2 = \mu_2$

10:     **end if**

11: **until** $q = qmax$ or $i > \texttt{Num}$         $\triangleright$ `Num` is setted by user.

12: Implement RKHS ridge group sparse algorithm, Algorithm 2, with $(\mu = \mu_{q_{max}}, \gamma > 0)$