



$$\tau = \arg \min \left\{ \frac{1}{2} \|\xi - A\tau\| + \frac{1}{2} \hat{k} \|\tau - \tau_0\| \right\}$$

$$\tau^* = (A^T A + \hat{k}I)^{-1} [A^T \xi + \hat{k}\tau_0]$$