SCAD ridge Ω(sparse data) A(sparse data) A(data) Ω(data) A(random), $\Omega(\text{full})$ A(random), $\Omega({\sf band})$ A(cluster), $\Omega(\text{full})$ A(cluster), $\Omega({\sf band})$ A(hub), Ω(full) A(hub), $\Omega(\text{band})$ Frobenius loss