Frobenius loss

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),  $\Omega(\text{band})$