

Research Code for Fitting Multiple Gaussian Graphical Model

Compilation

You need to have [R](#) installed before compiling the code. You have to install R from source on a linux machine.

To compile the C/C++ code, just type `make` in the root directory. To recompile, first type `make clean`, then type `make`.

Example

To run the provided example, just excute `example.R` file in R

```
source("src/R/example.R")
```

This returns a list object `sol_path` storing the solution path for convex and non-convex method. Specifically, the returning list `sol_path` consists of two arrays — `sol_convex` and `sol_nonconvex` — with `sol_convex` referring to the solution path obtained by using L_1 penalty and `sol_nonconvex` referring to that using truncated L_1 penalty. The array indices are arranged in a way such that `sol_nonconvex[,j,i]` is referring to the solution corresponding to grid point $(\text{Lambda1.vec}[i], \text{Lambda2.vec}[j])$.