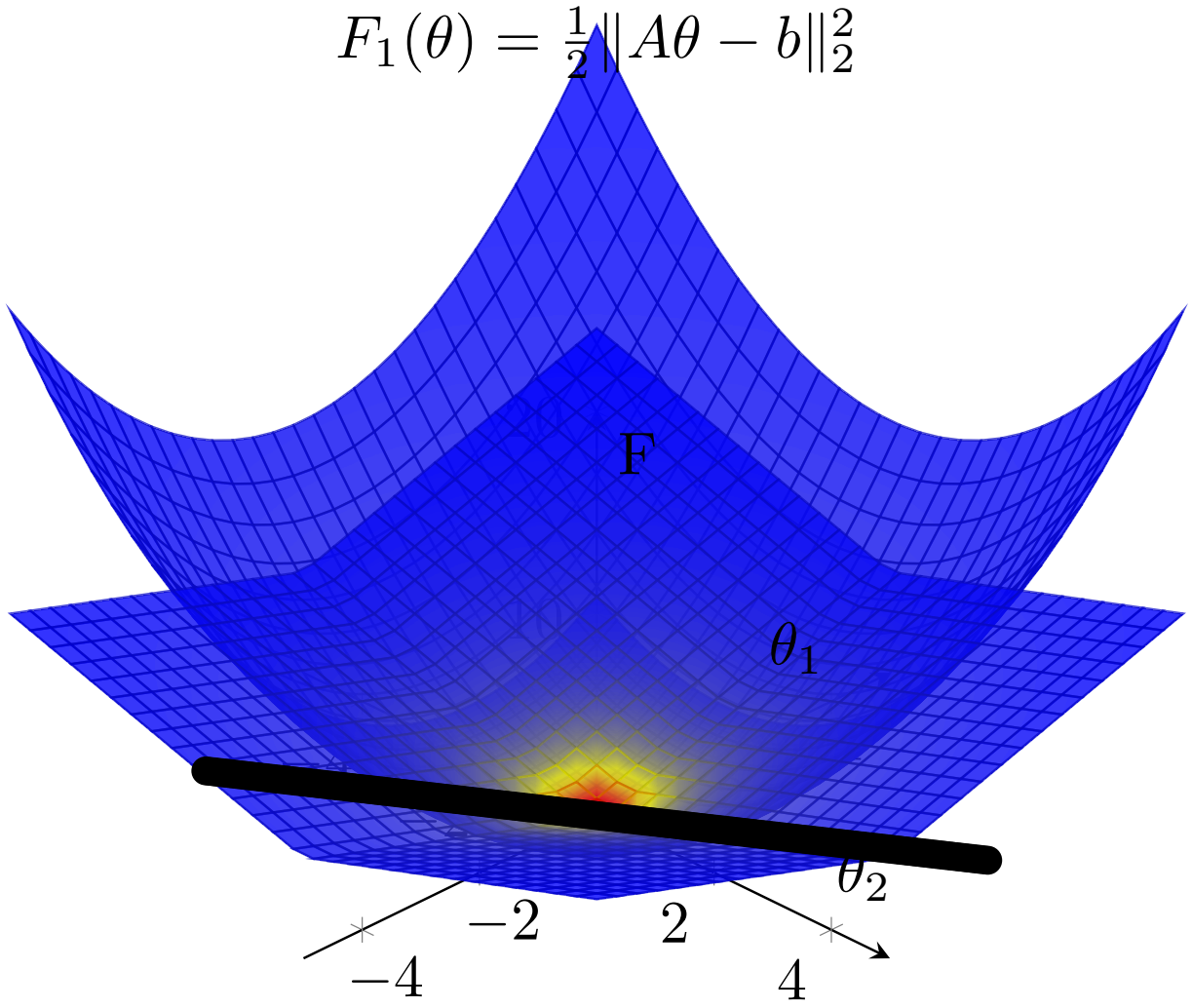
$F_1(\theta) = \frac{1}{2}\|A\theta - b\|_2^2$



$\{\theta^*(\lambda) : \lambda \geq 0\}$

$F_2(\theta) = \|\theta\|_1$