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optimization in group lasso and sparse group lasso for linear regression

[Rina Foygel](#),
[Mathias Drton](#)

(Submitted on 16

Oct 2010 (v1), last
revised 11 Nov 2010
(this version, v2))

The
group
lasso is
a
penalized
regression
method,
used in
regression
problems
where
the
covariates
are
partitioned
into
groups
to
promote
sparsity
at the
group
level.