

FMf12023 Program

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Title	Two-Parameter Extension of Regularization Path for Elastic Net
Abstract	Elastic net is one of the most successful methods in sparse modeling because its two regularization terms achieve sparseness and robustness simultaneously. However, its regularization path varies only one regularization factor while the other is fixed. This talk gives a two-parameter extension of the regularization path and a method for its approximate computation. This is a joint work with Yusuke Mizota, Shunsuke Ichiki and Kenichi Hayashi.