

Resitriction

$$\{\lambda : \alpha_{\lambda}^{(k)} \neq 0\}$$

Expansion

$$\Lambda^{(k,1)}$$

$$\Lambda^{(k,2)}$$

\vdots

$$\Lambda^{(k,T)}$$

Identification

$$\alpha^{(1)}, e_{cv}^{(1)} = \text{CS}(\Lambda^{(k,1)})$$

$$\alpha^{(2)}, e_{cv}^{(2)} = \text{CS}(\Lambda^{(k,2)})$$

\vdots

$$\alpha^{(T)}, e_{cv}^{(T)} = \text{CS}(\Lambda^{(k,T)})$$

Selection

$$\Lambda^{(k+1)}, \alpha^{(k+1)} = \arg \min e_{cv}$$

