

## SPARSE RECONSTRUCTION BY SEPARABLE APPROXIMATION

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### ABSTRACT

Finding sparse approximate solutions to large underdetermined linear systems of equations is a common problem in signal/image processing and statistics. Basis pursuit, the least absolute shrinkage and selection operator (LASSO), wavelet-based deconvolution and reconstruction, and compressed sensing (CS) are a few well-known areas in which problems of this type appear. One standard approach is to minimize an objective function that includes a quadratic ( $\ell_2$ ) error term added to a sparsity-inducing (usually  $\ell_1$ ) regularizer. We present an algorithmic framework for the more general problem of minimizing the sum of a smooth convex function and a nonsmooth, possibly nonconvex, sparsity-inducing function. We propose iterative methods in which each step is an optimization subproblem involving a separable quadratic term (diagonal Hessian) plus the original sparsity-inducing term. Our approach is suitable for cases in which this subproblem can be solved much more rapidly than the original problem. In addition to solving the standard  $\ell_2 - \ell_1$  case, our approach handles other problems, e.g.,  $\ell_p$  regularizers with  $p \neq 1$ , or group-separable (GS) regularizers. Experiments with CS problems show that our approach provides state-of-the-art speed for the standard  $\ell_2 - \ell_1$  problem, and is also efficient on problems with GS regularizers.

**Index Terms**— sparse approximation, compressed sensing, optimization, reconstruction.

### 1. INTRODUCTION

#### 1.1. Problem Formulation

There is growing interest in finding fast algorithms for solving the convex unconstrained optimization problem

$$\min_{\mathbf{x} \in \mathbb{R}^n} \frac{1}{2} \|\mathbf{y} - \mathbf{A}\mathbf{x}\|_2^2 + \tau \|\mathbf{x}\|_1, \quad (1)$$

where  $\mathbf{y} \in \mathbb{R}^k$ ,  $\mathbf{A} \in \mathbb{R}^{k \times n}$  (usually  $k < n$ ) and  $\tau \in \mathbb{R}^+$ . Problems of the form (1) can be used to identify a sparse approximate solution to the underdetermined system  $\mathbf{y} = \mathbf{A}\mathbf{x}$ , and have become familiar over the past three decades, particularly in signal processing. Several algorithms have been proposed for solving (1) and its variants; see [15] for a recent overview of the work in this domain.

In this paper we propose algorithms for solving the following generalization of the problem (1):

$$\min_{\mathbf{x}} \phi(\mathbf{x}) := f(\mathbf{x}) + \tau c(\mathbf{x}), \quad (2)$$

where  $f: \mathbb{R}^n \rightarrow \mathbb{R}$  is a smooth and convex function, and  $c: \mathbb{R}^n \rightarrow \mathbb{R}$ , usually called the *regularizer* or *regularization term*, is finite for all

$\mathbf{x} \in \mathbb{R}^n$ , but not necessarily smooth nor convex. We assume also for much of the discussion that  $c$  is *separable*, that is,

$$c(\mathbf{x}) = \sum_{i=1}^n c_i(x_i). \quad (3)$$

We also consider *group* (or *block*) *separability*, characterized by

$$c(\mathbf{x}) = \sum_{i=1}^m c_i(\mathbf{x}_{[i]}), \quad (4)$$

where  $\mathbf{x}_{[1]}, \mathbf{x}_{[2]}, \dots, \mathbf{x}_{[m]}$  are  $m$  disjoint sub-vectors of  $\mathbf{x}$ . We are especially interested in cases in which  $\nabla f(\mathbf{x})$  is inexpensive to compute, relative to the cost of computing/storing the Hessian of  $f$ .

This paper presents an approach to solving problems of the form (2) that has two desirable properties: a) it is computationally competitive with the state-of-the-art algorithms designed for the standard  $\ell_2 - \ell_1$  problem (1); b) it is versatile enough to handle a broad class of generalizations of (1), such as problems in which the  $\ell_1$  regularizer is replaced with an  $\ell_p$ -norm or with a group-separable regularizer.

#### 1.2. Proposed Approach

Our approach generates a sequence of iterates  $\mathbf{x}^k$ ,  $k = 1, 2, \dots$  by solving separable subproblems of the following form:

$$\mathbf{x}^{k+1} \in \arg \min_{\mathbf{z}} (\mathbf{z} - \mathbf{x}^k)^T \nabla f(\mathbf{x}^k) + \frac{\alpha_k}{2} \|\mathbf{z} - \mathbf{x}^k\|_2^2 + \tau c(\mathbf{z}), \quad (5)$$

where  $\alpha_k \in \mathbb{R}^+$ . We refer to this approach as SpaRSA (for **S**parse **R**econstruction by **S**eparable **A**pproximation).

Different variants of the approach are distinguished by different choices of  $\alpha_k$ . We focus on variants based on the formula proposed by Barzilai and Borwein (BB) [1] in the context of smooth nonlinear minimization; see also [8, 16]. BB methods have also been applied to constrained problems [2], especially bound-constrained quadratic programs [7, 15, 22]. To our knowledge, BB methods have not been previously used for problems involving nonsmooth terms, though this usage is a natural extension of the basic idea. We also consider monotone variants, in which  $\alpha_k$  is increased as necessary to force a decrease in the objective function at every step.

#### 1.3. Related Work

SpaRSA is closely related to *iterative shrinkage/thresholding* (IST) (a.k.a. *iterative denoising*, *thresholded Landweber*, *forward-backward splitting*) algorithms [6, 9, 11, 13, 14, 17]. The form of the subproblem is the same, but IST methods use a more conservative

choice of  $\alpha_k$ . In fact, it can be argued that SpaRSA is a speeded-up IST with better performance resulting from variation of  $\alpha_k$ .

SpaRSA is also related to the GPSR (*gradient projection for sparse reconstruction*) method recently presented by the authors of this manuscript [15]. While matching the speed of GPSR on the  $\ell_2 - \ell_1$  case, SpaRSA can be generalized beyond that case.

## 2. THE PROPOSED APPROACH

### 2.1. The SpaRSA Framework

The SpaRSA framework for problem (2) is as follows.

#### Algorithm SpaRSA

1. choose factor  $\eta > 1$  and constants  $\alpha_{\min}, \alpha_{\max}$  ( $0 < \alpha_{\min} < \alpha_{\max}$ );
2. set iteration counter  $k \leftarrow 0$ ;
3. choose initial guess  $\mathbf{x}^0$ ;
4. **repeat**
5.     choose  $\alpha_k \in [\alpha_{\min}, \alpha_{\max}]$ ;
6.     **repeat**
7.          $\mathbf{x}^{k+1} \leftarrow$  solution of sub-problem (5);
8.          $\alpha_k \leftarrow \eta \alpha_k$ ;
9.     **until**  $\mathbf{x}^{k+1}$  satisfies an acceptance criterion
10.     $k \leftarrow k + 1$ ;
11. **until** stopping criterion is satisfied.

The several variants of SpaRSA are defined by two key steps of the algorithm: the choice of  $\alpha_k$  (line 5) and the acceptance criterion (line 9). It is worth noting here that IST algorithms belong to the SpaRSA class. If  $c$  is convex, if the acceptance criterion accepts any  $\mathbf{x}^{k+1}$ , and if we use a constant  $\alpha_k$  satisfying the conditions given, e.g., in [6], we have a convergent IST algorithm. SpaRSA allows less conservative choices of  $\alpha_k$ , often leading to faster convergence.

### 2.2. Solving the Subproblems

By dropping irrelevant additive terms independent of  $\mathbf{z}$ , the subproblem (5) at line 7 of the algorithm can be rewritten as

$$\mathbf{x}^{k+1} \in \arg \min_{\mathbf{z}} \frac{1}{2} \|\mathbf{z} - \mathbf{u}^k\|_2^2 + \frac{\tau}{\alpha_k} c(\mathbf{z}), \quad (6)$$

where  $\mathbf{u}^k = \mathbf{x}^k - \nabla f(\mathbf{x}^k)/\alpha_k$ . Since the term  $\|\mathbf{z} - \mathbf{u}^k\|_2^2$  is a strictly convex function of  $\mathbf{z}$ , (6) has a unique solution when  $c$  is convex. (For nonconvex  $c$ , there may exist several local minimizers.) In signal processing terms, (6) is called a denoising problem [13].

If  $c$  has the separable form (3), the subproblem (6) is also separable and can be written as

$$x_i^{k+1} \in \arg \min_z \frac{(z - u_i^k)^2}{2} + \frac{\tau}{\alpha_k} c_i(z), \quad i = 1, 2, \dots, n. \quad (7)$$

Separability is key to the efficiency of SpaRSA and IST algorithms. For some choices of  $c_i$ , the minimization in (7) has a unique closed form solution. When  $c(\mathbf{z}) = \|\mathbf{z}\|_1$  (thus  $c_i(z) = |z|$ ), we have

$$\arg \min_z \frac{(z - u_i^k)^2}{2} + \frac{\tau |z|}{\alpha_k} = \text{soft} \left( u_i^k, \frac{\tau}{\alpha_k} \right), \quad (8)$$

where  $\text{soft}(u, a) \equiv \text{sign}(u) \max\{|u| - a, 0\}$  is the well-known soft-threshold function.

Another notable case is the so-called  $\ell_0$  quasi-norm  $c(\mathbf{z}) = \|\mathbf{z}\|_0 = \sum_i 1_{x_i \neq 0}$ . In this case, we have

$$\arg \min_z \frac{(z - u_i^k)^2}{2} + \frac{\tau}{\alpha_k} 1_{x_i \neq 0} = \text{hard} \left( u_i^k, \sqrt{\frac{2\tau}{\alpha_k}} \right), \quad (9)$$

where  $\text{hard}(u, a) \equiv u 1_{|u| > a}$  is the hard-threshold function.

When  $c_i(z) = |z|^p$ , i.e.,  $c(\mathbf{z}) = \|\mathbf{z}\|_p^p$ , the closed form solution of (7) is known for  $p = 1$  (see (8)),  $p = 4/3$ ,  $p = 3/2$ , and  $p = 2$ . See [5, 6], for further details and theory about problems (6) and (7).

### 2.3. Choosing $\alpha_k$ : The Barzilai-Borwein Method.

In the most basic variant of the Barzilai-Borwein (BB) approach, we choose  $\alpha_k$  such that  $\alpha_k \mathbf{I}$  mimics the true Hessian  $\nabla^2 f(\mathbf{x})$  over the most recent step. Defining

$$\mathbf{s}^k = \mathbf{x}^k - \mathbf{x}^{k-1}, \quad \text{and} \quad \mathbf{r}^k = \nabla f(\mathbf{x}^k) - \nabla f(\mathbf{x}^{k-1}),$$

we require that  $\alpha_k \mathbf{s}^k \approx \mathbf{r}^k$  in the least-squares sense, leading to

$$\alpha_k = \arg \min_{\alpha} \|\alpha \mathbf{s}^k - \mathbf{r}^k\|_2^2 = (\mathbf{s}^k)^T \mathbf{r}^k / [(\mathbf{s}^k)^T \mathbf{s}^k]. \quad (10)$$

When  $f(\mathbf{x}) = (1/2) \|\mathbf{A}\mathbf{x} - \mathbf{y}\|_2^2$ , the previous expression becomes  $\alpha_k = \|\mathbf{A} \mathbf{s}^k\|_2^2 / \|\mathbf{s}^k\|_2^2$ . These formulas can be safeguarded appropriately to ensure that  $\alpha_k$  remains in the range  $[\alpha_{\min}, \alpha_{\max}]$ .

### 2.4. The Acceptance Criterion

In the simplest variant of the SpaRSA scheme, the acceptance criterion is trivial: accept whatever  $\mathbf{z}$  solves the subproblem (5) as the new iterate  $\mathbf{x}^{k+1}$ , even if it yields an increase in the objective function  $\phi$ . We consider also a variant in which  $\alpha_k$  is viewed as a damping parameter in the subproblem (6), which is increased until the solution of this subproblem yields a decrease in  $\phi$ . In this scheme, the acceptance criterion may be  $\phi(\mathbf{x}^{k+1}) < \phi(\mathbf{x}^k)$ , or we may enforce a more stringent variant that requires the margin of decrease to be at least some (positive constant) multiple of the decrease promised by the subproblem (5). The initial choice of  $\alpha_k$  can be given by (10), or by modifying the value  $\alpha_{k-1}$  from the previous iteration. We call the former variant of the algorithm SpaRSA-monotone.

The existence of a value of  $\alpha_k$  sufficiently large to ensure a decrease in the objective at each iteration can be inferred from the connection between (6) and the following trust-region subproblem:

$$\min_{\mathbf{z}} \nabla f(\mathbf{x}^k)^T (\mathbf{z} - \mathbf{x}^k) + \tau c(\mathbf{z}) \quad \text{subject to} \quad \|\mathbf{z} - \mathbf{x}^k\|_2 \leq \Delta_k.$$

It also follows from the known fact, which underlies the monotonicity of IST algorithms [14], that there is a constant  $\bar{\alpha} > 0$  such that descent is assured whenever  $\alpha_k \geq \bar{\alpha}$ .

### 2.5. Warm Starting and Continuation

The SpaRSA approach benefits from a good starting point  $\mathbf{x}^0$ , which suggests that we can use the solution of (2), for a given value of  $\tau$ , to initialize SpaRSA in solving (2) for a nearby value of  $\tau$ . The second run will typically be significantly faster than the first one. An important application of warm-starting is *continuation*, as recently suggested in [17]. The speed of SpaRSA algorithms may degrade considerably for smaller values of the regularization parameter  $\tau$ . However, if we use SpaRSA to solve (2) for a larger value of  $\tau$ , then decrease  $\tau$  in steps toward its desired value, running SpaRSA with warm-start for each successive value of  $\tau$ , we are often able to identify the solution much more efficiently than if we just ran SpaRSA once for the desired value of  $\tau$  from a "cold start."

### 3. GROUP-SEPARABLE REGULARIZERS

In this section we consider group-separable (GS) regularizers of the form (4). In this case, the minimization (6), instead of decoupling into a set of one-dimensional minimizations (7), decouples into a set of  $m$  independent multi-dimensional minimizations, of the form

$$\min_{\mathbf{w} \in \mathbb{R}^l} \frac{1}{2} \|\mathbf{w} - \mathbf{b}\|_2^2 + \beta \Phi(\mathbf{w}), \quad (11)$$

where  $l$  is the dimension of  $\mathbf{x}_{[i]}$ ,  $\mathbf{b} = \mathbf{u}_{[i]}^k$ ,  $\Phi = c_i$ , and  $\beta = \tau/\alpha_k$ .

GS regularizers are desirable when there exists a group structure in  $\mathbf{x}$ , which arises naturally in many applications.

- In brain imaging, the voxels associated with different functional regions (e.g., motor or visual cortices) may be grouped together in order to identify a sparse set of regional events. In [3, 4], an EM algorithm (equivalent to IST) was proposed for solving problems of this type.
- A GS- $\ell_2$  penalty ( $\Phi(\mathbf{w}) = c_i(\mathbf{w}) = \|\mathbf{w}\|_2$ ) was proposed for source localization in sensor arrays [20]; second-order cone programming was used to solve the optimization problem.
- In gene expression analysis, some genes are organized in functional groups. This has motivated an approach called CAP (composite absolute penalty) [25], which has the form (4), and uses a greedy optimization scheme [26].

GS regularizers have also been proposed for ANOVA regression models [19, 21, 24], and Newton-type optimization methods have been proposed in that context. An interior-point method for the GS- $\ell_\infty$  case ( $\Phi(\mathbf{w}) = c_i(\mathbf{w}) = \|\mathbf{w}\|_\infty$ ) was proposed in [23]. The SpaRSA framework is versatile enough to handle the GS regularizers arising all in the applications described above.

As in [5, 6], convex analysis can be used to obtain the solution of (11). If  $\Phi$  is a norm, it is proper, convex (maybe not strictly so), and homogenous. Since the quadratic term in (11) is proper and strictly convex, this problem has a unique solution, which can be written explicitly as follows:

$$w = \mathbf{b} - P_{\beta C_\Phi}(\mathbf{b}), \quad (12)$$

where  $P_B$  denotes the orthogonal projector onto set  $B$ , and  $C_\Phi$  is a 1-ball in the dual norm  $\Phi^*$ , that is,  $C_\Phi = \{\mathbf{w} \in \mathbb{R}^l : \Phi^*(\mathbf{w}) \leq 1\}$ .

For  $\Phi(\mathbf{w}) = \|\mathbf{w}\|_2$ , the dual norm is also  $\Phi^*(\mathbf{w}) = \|\mathbf{w}\|_2$ , thus  $\beta C_{\|\cdot\|_2} = \{\mathbf{w} \in \mathbb{R}^l : \|\mathbf{w}\|_2 \leq \beta\}$ . Clearly, if  $\|\mathbf{b}\|_2 \leq \beta$ , then  $P_{\beta C_{\|\cdot\|_2}}(\mathbf{b}) = \mathbf{b}$ , thus  $\mathbf{b} - P_{\beta C_{\|\cdot\|_2}}(\mathbf{b}) = 0$ . If  $\|\mathbf{b}\|_2 > \beta$ , then  $P_{\beta C_{\|\cdot\|_2}}(\mathbf{b}) = \beta \mathbf{b}/\|\mathbf{b}\|_2$ . These two cases are written compactly as

$$w = \frac{\mathbf{b}}{\|\mathbf{b}\|_2} \max\{\|\mathbf{b}\|_2 - \beta, 0\}. \quad (13)$$

Naturally, if  $l = 1$ , (13) reduces to the scalar soft-threshold (8).

For  $\Phi(\mathbf{w}) = \|\mathbf{w}\|_\infty$ , the dual norm is  $\Phi^*(\mathbf{w}) = \|\mathbf{w}\|_1$ , thus  $\beta C_{\|\cdot\|_\infty} = \{\mathbf{w} \in \mathbb{R}^n : \|\mathbf{w}\|_1 \leq \beta\}$ . In this case, the solution of (11) is the residual of the orthogonal projection of  $\mathbf{b}$  onto the  $\ell_1$   $\beta$ -ball. This projection (thus also the residual) can be computed with  $O(l \log l)$  cost, as recently shown in [3, 4, 10].

## 4. EXPERIMENTS

### 4.1. Speed Comparisons for the $\ell_2 - \ell_1$ Problem

The purpose of our first experiment is to compare SpaRSA with the state-of-the-art algorithms IST and GPSR (see Subsection 1.3),

and the  $l_1$ - $l_2$  method [18], in a typical CS scenario (as in [15, 18]):  $f(\mathbf{x}) = \|\mathbf{A}\mathbf{x} - \mathbf{y}\|_2^2$ , with  $\mathbf{A}$  a  $2^{10} \times 2^{12}$  random matrix;  $\mathbf{y}$  is generated as  $\mathbf{y} = \mathbf{A}\mathbf{x}_{\text{true}} + \mathbf{e}$ , where  $\mathbf{e}$  is a Gaussian white vector with variance  $10^{-4}$ , and  $\mathbf{x}_{\text{true}}$  is a vector with 160 randomly placed  $\pm 1$  spikes and zeros elsewhere. We use the  $\ell_1$  regularizer  $c(\mathbf{x}) = \|\mathbf{x}\|_1$ , and  $\tau = 0.1 \|\mathbf{A}^T \mathbf{y}\|_\infty$ , as in [15, 18]. In this (and all other) experiments,  $\alpha_{\text{max}} = 1/\alpha_{\text{min}} = 10^{30}$  and  $\eta = 2$  (for SpaRSA-monotone). To perform the comparison, independently of the adopted stopping rule, we first run  $l_1$ - $l_2$  and then the other algorithms until each reaches the same value of the objective function reached by  $l_1$ - $l_2$ . Table 1 reports the CPU times required by SpaRSA, two variants of GPSR,  $l_1$ - $l_2$ , and IST, as well as the final mean squared error (MSE) of the reconstructions with respect to  $\mathbf{x}_{\text{true}}$ . These results show that, for this  $\ell_2 - \ell_1$  problem, SpaRSA is slightly faster than GPSR and clearly faster than  $l_1$ - $l_2$  and IST, while achieving a similar value of MSE.

**Table 1.** CPU times (average over 10 runs) of several algorithms on the CS experiment described in the text.

Algorithm	CPU time (secs.)	MSE
SpaRSA	0.44	2.42e-3
SpaRSA-monotone	0.45	2.49e-3
GPSR-BB	0.55	2.81e-3
GPSR-Basic	0.69	2.59e-3
$l_1$ - $l_2$	6.56	2.51e-3
IST	2.76	2.51e-3

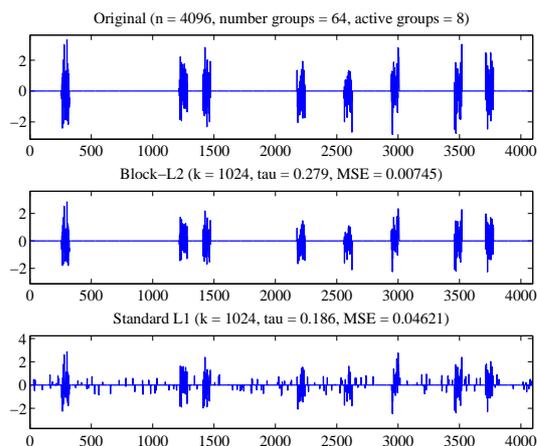
An indirect comparison with other codes can be made via [18, Table 1], which shows that  $l_1$ - $l_2$  outperforms the method from [12] (6.9 vs 11.3 secs.), as well as  $\ell_1$ - $magic$  by about two orders of magnitude and  $\text{pdco}$  from *SparseLab* by about one order of magnitude.

The second experiment assesses how the computational cost of SpaRSA grows with the size of matrix  $\mathbf{A}$ , using a setup similar to the one in [15, 18]. Assuming that the computational cost is  $O(n^\gamma)$ , we obtain empirical estimates of  $\gamma$ . SpaRSA and SpaRSA-monotone have empirical exponents of .88 and .87, respectively, similar to the values .86 and .87 of GPSR and GPSR-Basic. IST has a similar exponent .89, but a worse constant. For  $l_1$ - $l_2$ , we found  $\gamma = 1.21$ , in agreement with the value 1.2 reported in [18].

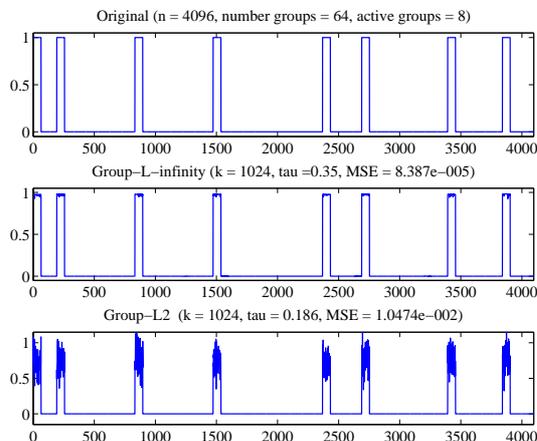
### 4.2. Group-Separable Regularizers

Here we illustrate the use of SpaRSA with the GS regularizers considered in Section 3. In our example,  $\mathbf{x}_{\text{true}}$  is a  $2^{12}$ -dimensional vector, divided into  $m = 64$  groups of length  $l_i = 64$ . As above,  $\mathbf{A}$  is a  $2^{10} \times 2^{12}$  random matrix and  $\mathbf{y}$  is generated as  $\mathbf{y} = \mathbf{A}\mathbf{x}_{\text{true}} + \mathbf{e}$ , where  $\mathbf{e}$  is Gaussian white noise with variance  $10^{-4}$ . To generate  $\mathbf{x}_{\text{true}}$ , we randomly choose 8 groups and fill them with zero-mean Gaussian random samples of unit variance; all other groups are filled with zeros. Finally we run SpaRSA, with  $f(\mathbf{x}) = \|\mathbf{A}\mathbf{x} - \mathbf{y}\|_2^2$  and  $c(\mathbf{x})$  as given by (4), where  $c_i(\mathbf{x}_{[i]}) = \|\mathbf{x}_{[i]}\|_2$ . The value of  $\tau$  is hand-tuned for optimal performance. Fig. 1 shows the result obtained by SpaRSA, based on the GS- $\ell_2$  regularizer, which successfully recovers the group structure of  $\mathbf{x}_{\text{true}}$ , as well as the result obtained with the classical  $\ell_1$  regularizer, for the best choice of  $\tau$ .

In the second experiment, we consider a similar scenario, with a single difference. Each active group, instead of being filled with Gaussian random samples, is filled with ones. This case is clearly more adequate for a GS- $\ell_\infty$  regularizer, as illustrated in Fig. 2, which achieves an almost perfect reconstruction, with an MSE 2 orders of magnitude smaller than what is obtained with a GS- $\ell_2$  regularizer.



**Fig. 1.** Comparison of GS- $\ell_2$  regularizer with conventional  $\ell_1$  regularizer. Exploiting known group structure provides a dramatic gain.



**Fig. 2.** Comparison of GS- $\ell_2$  and GS- $\ell_\infty$  regularizers. Signals with uniform behavior within groups benefit from the GS- $\ell_\infty$  regularizer.

## 5. CONCLUDING REMARKS

In this paper, we have introduced the SpaRSA algorithmic framework for solving large-scale optimization problems involving the sum of a smooth error term and a possibly nonsmooth regularizer. We give experimental evidence that SpaRSA matches the speed of the state-of-the-art method when applied to the  $\ell_2 - \ell_1$  problem, and show that SpaRSA can be generalized to other regularizers such as those with group-separable structure. Ongoing work includes a more thorough experimental evaluation involving wider classes of regularizers, and theoretical analysis of the convergence properties.

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