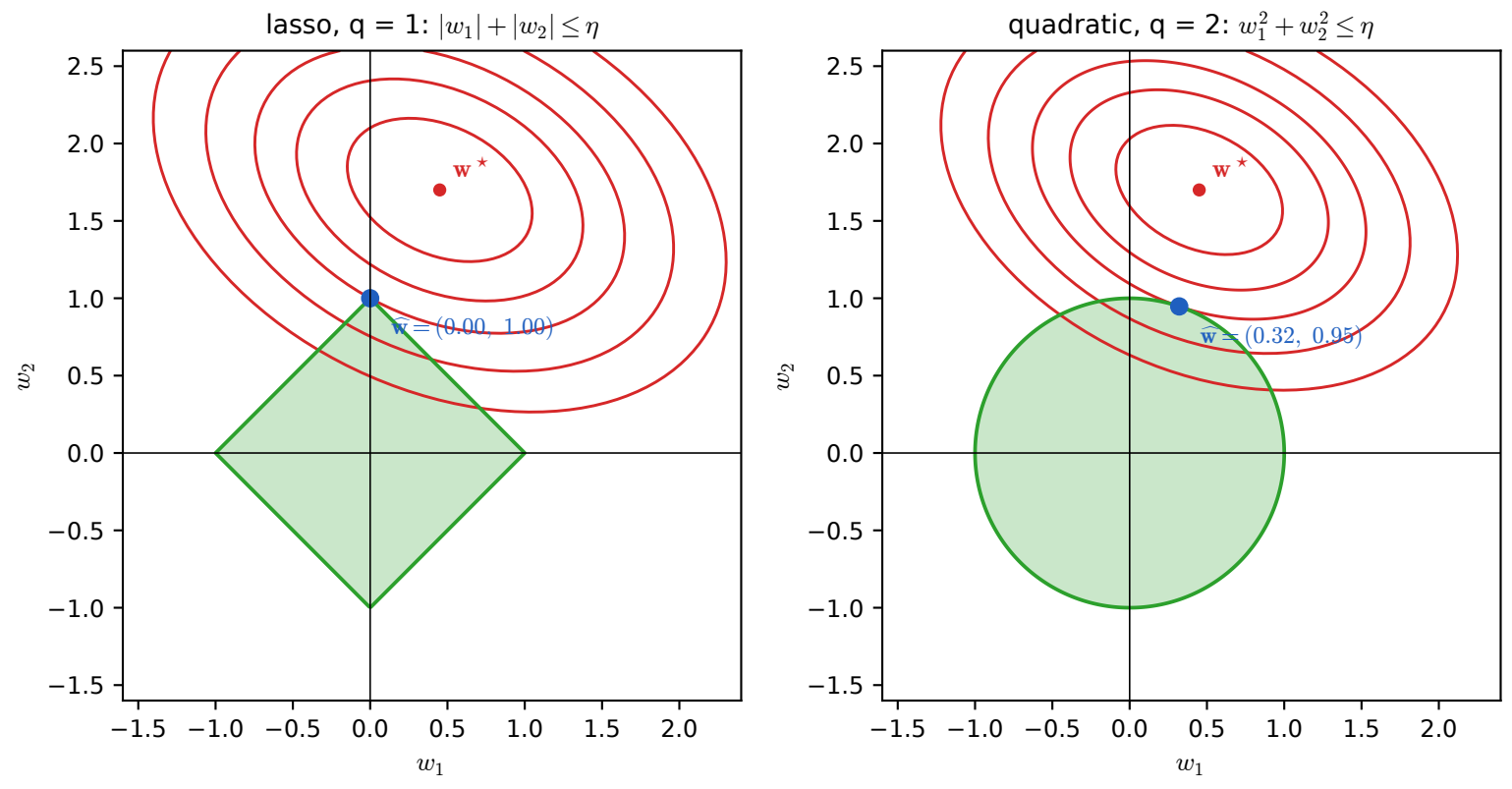

lasso, q = 1: $|w_1| + |w_2| \leq \eta$
quadratic, q = 2: $w_1^2 + w_2^2 \leq \eta$
$\mathbf{w}^\star$
$\widehat{\mathbf{w}} = (0.00,\ 1.00)$
$\widehat{\mathbf{w}} = (0.32,\ 0.95)$
w_1
w_2
2.5
2.0
1.5
1.0
0.5
0.0
−0.5
−1.0
−1.5
−1.5
−1.0
−0.5
0.0
0.5
1.0
1.5
2.0