

Use dictionaries on graphs for sparse classification/regression. E.g.:  $N$  documents in  $\mathbb{R}^D$ , compute multiscale dictionary  $\Phi$  ( $D \times M$ ) on the  $D$  words. If  $f$  maps documents to their topic, write  $f = X\Phi\beta + \eta$  and find  $\beta$  by

$$\operatorname{argmin}_{\beta} \|f - X\Phi\beta\|_2^2 + \lambda \|\{2^{-j\gamma} \beta_{j,k}\}\|_1,$$

which is a form of sparse regression.  $(\lambda, \gamma)$  are determined by cross-validation.