

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