Mini-Project 1:

Using L0 norm to construct a regression model to conduct a prediction task:



1. Find a dataset from internet
2. Determine the hyperparameter *k* by cross-validation
3. Program the algorithm **Matching Pursuit** (Page 55 of our ML-textbook)
4. Generate a detailed report with as many details as possible
5. The optimal hyper-parameter and the final prediction error on your test dataset