

## How to solve a linear inverse problem?

The classical approach  
ISTA, WLP, NW1, IRL1

Disadvantage: The weight design of these algorithms needs to be improved.

The proposed method (ERIWSTA)

$$\begin{aligned} \min \quad & \phi_{\beta, \gamma}(x, w) = F(x) + \beta G_\gamma(x, w) \\ \text{s.t.} \quad & \omega_i \geq 0, \sum_{i=1}^n w_i = 1 \end{aligned}$$

Where  $F(X) = \frac{1}{2} \|Ax - b\|_2^2$

$$G_\gamma(x, w) = \sum_{i=1}^n w_i |x_i|$$

$$+ \gamma \sum_{i=1}^n w_i \ln w_i$$

