

Require:

expression of TFs: $x \in \mathbb{R}^{N \times P}$, expression of target gene: $y \in \mathbb{R}^N$,
 number of iterations: $T \in \mathbb{N}$, shrinkage factor: $\nu \in [0, 1]$,
 sampling rate for observations: $s_s \in [0, 1]$,
 sampling rate for TFs: $s_f \in [0, 1]$.

Ensure: importance of TFs: $I^2 \in \mathbb{R}^P$

