This is page 608 from the ESL book

Algorithm 16.1 *Forward Stagewise Linear Regression.*

1. Initialize $\check{\alpha}_k = 0,\ k = 1, \ldots, K$. Set $\varepsilon > 0$ to some small constant, and M large.
2. For $m = 1$ to M:
   (a) $(\beta^*, k^*) = \arg\min_{\beta,k} \sum_{i=1}^{N} \left(y_i - \sum_{l=1}^{K} \check{\alpha}_l T_l(x_i) - \beta T_k(x_i)\right)^2$.
   (b) $\check{\alpha}_{k^*} \leftarrow \check{\alpha}_{k^*} + \varepsilon \cdot \text{sign}(\beta^*)$.
3. Output $f_M(x) = \sum_{k=1}^{K} \check{\alpha}_k T_k(x)$.