

	<i>sklearn</i> GraphLasso	<i>skggm</i> QuicGraphLasso
matrix penalty (custom)		✓
cross validation (CV)	✓	✓
extended Bayesian information criteria (EBIC)*		✓
model averaging (random lasso)*	bootstrap only (via skggm)	bootstrap, random matrix penalization
adaptivity		✓
algorithms	LARS w. coordinate descent	QUIC (second order type, coordinate descent)
cv scoring functions	log-likelihood	log-likelihood, KL-loss, quadratic

*BIC and a fixed random lasso are implemented in sklearn for regular lasso