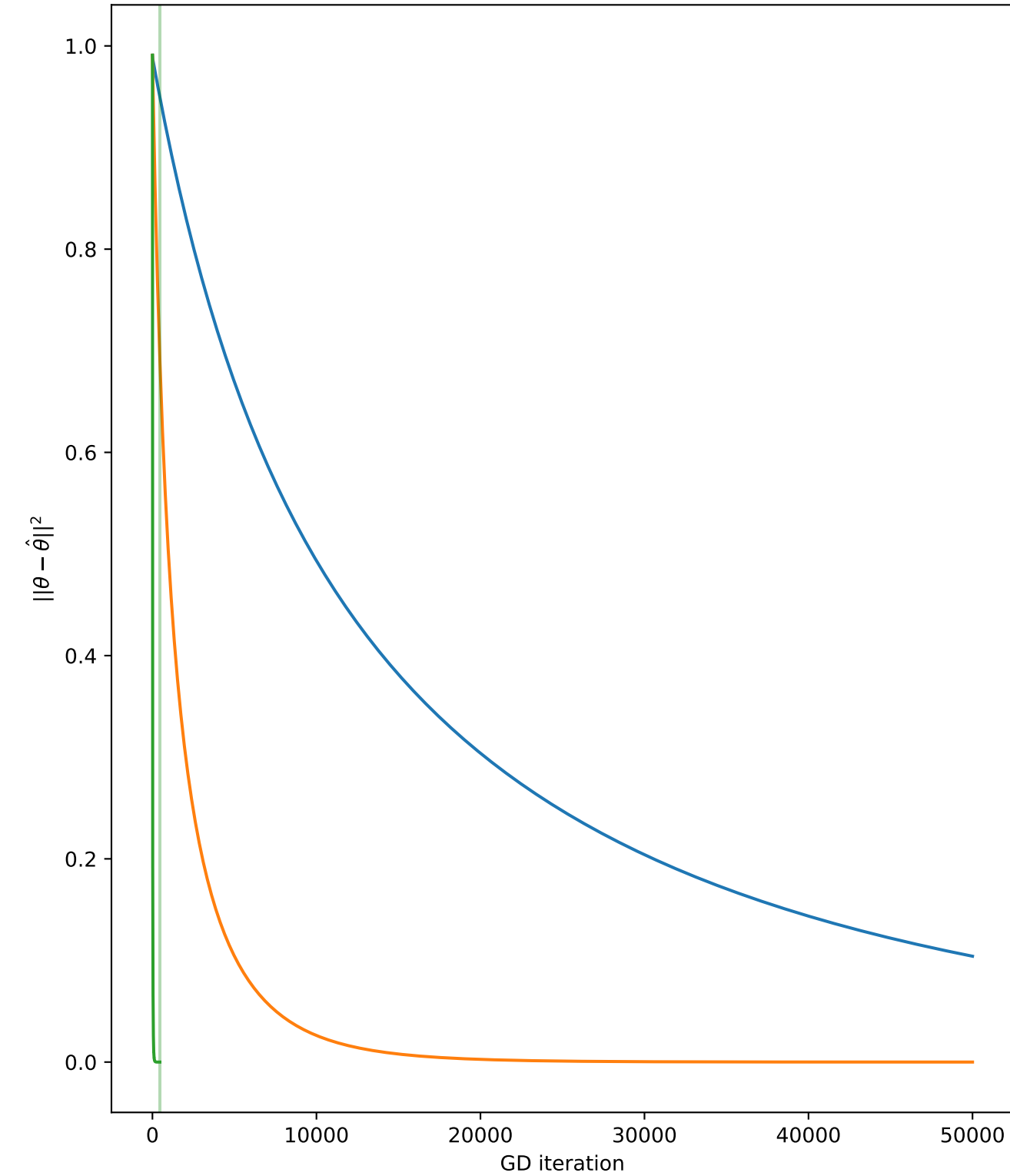


Gradient descent: squared distance to the OLS estimator

$||\theta - \hat{\theta}||^2$
Tolerance 1.0E-07
n=1000, d=500
gaussian matrix
OLS time: 1.0E-02

Linear scale



Log scale

