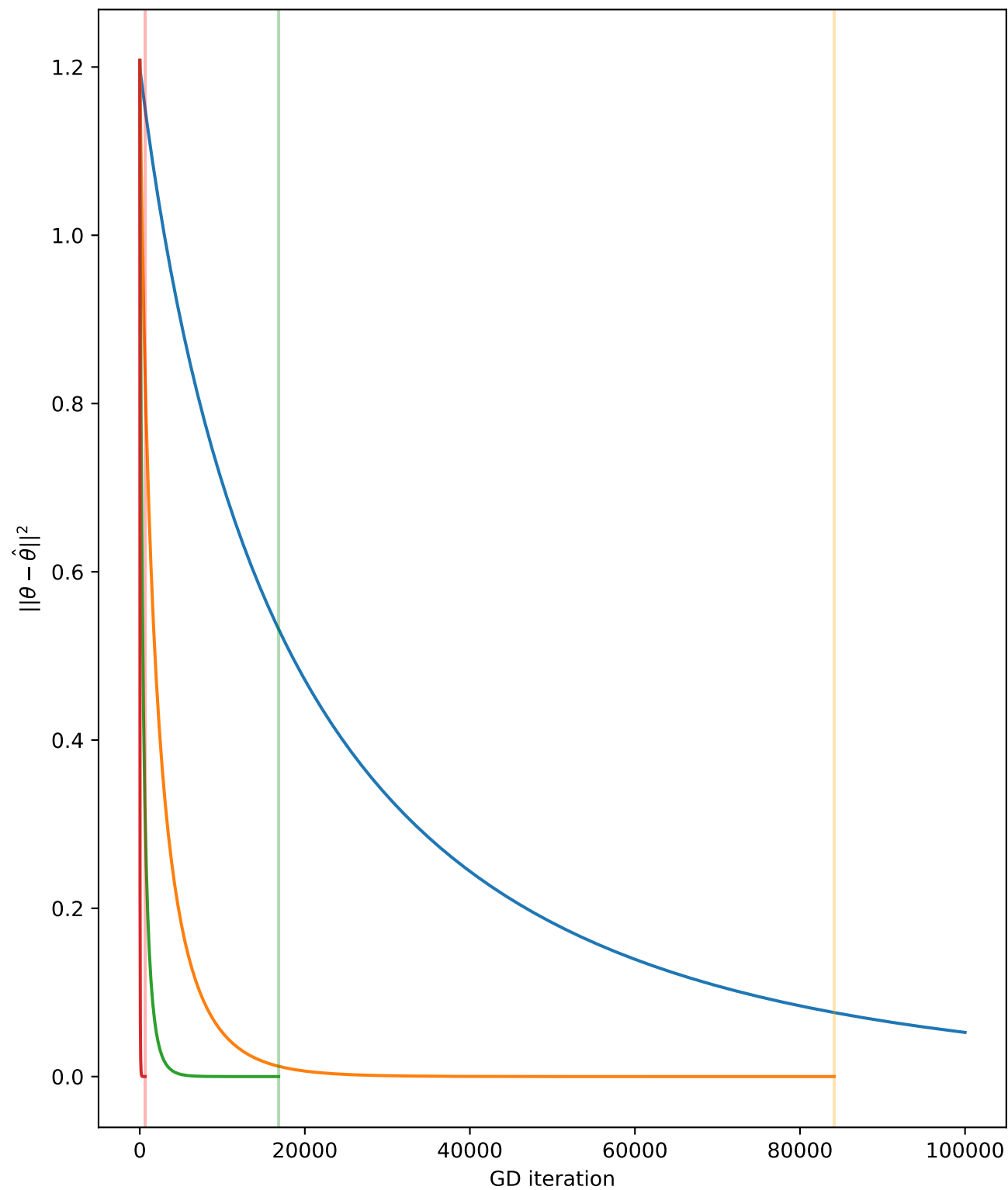


Gradient descent: squared distance to the OLS estimator

$||\theta - \hat{\theta}||^2$
 Tolerance 1.0E-07
 n=200, d=100
 gaussian matrix
 OLS time: 6.4E-04

Linear scale



Log scale

