

Subopt. Ratio Vs Noise Variance ( $d = 5000, n = 200000$ )

Sub Optimality Ratio  $S(C^{GD}, C^{Ridge})$

$10^2$   
 $10^1$   
 $10^0$   
 $10^{-1}$

$10^{-1}$

$10^0$

Optimal Regularisation  $\lambda_*$

