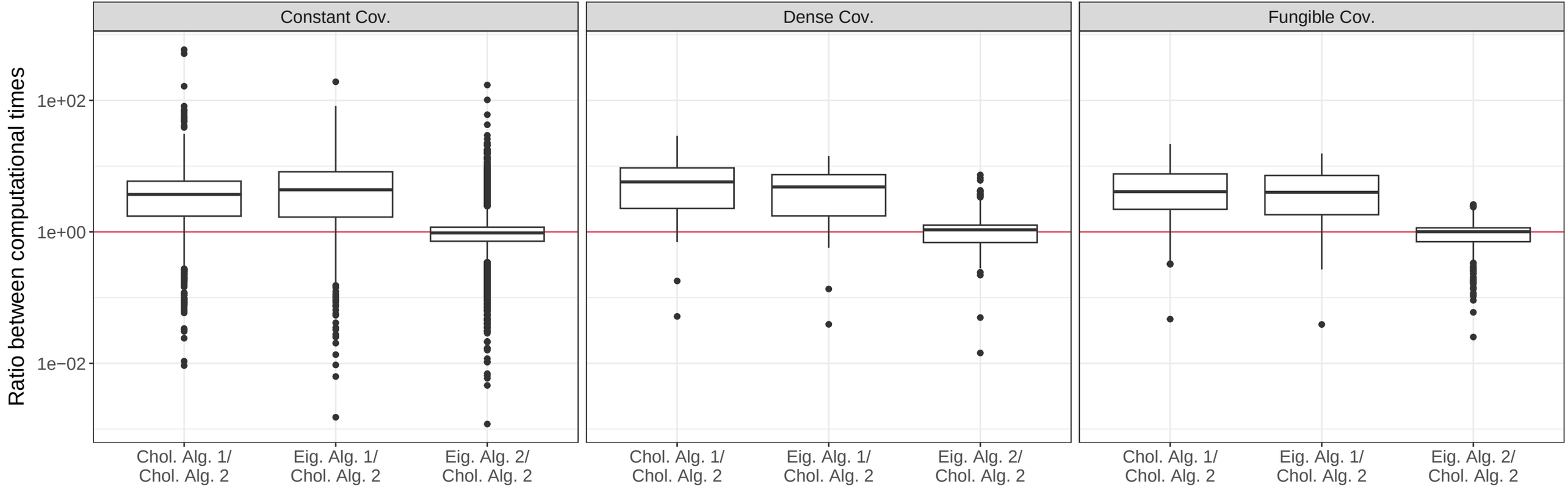
Constant Cov.
Dense Cov.
Fungible Cov.
Ratio between computational times
1e+02
1e+00
1e−02
Chol. Alg. 1/
Chol. Alg. 2
Eig. Alg. 1/
Chol. Alg. 2
Eig. Alg. 2/
Chol. Alg. 2