Least squares for $A \in \mathbb{R}^{1024 \times 50}$, $b \in \mathbb{R}^{1024}$ 0.15 Orthogonal Gaussian Uniform 0.10 Rademacher SRFT (real) Relative Error in 2-Norm 0.05 SRFT (complex) Hadamard 0.00 SSE -0.05-0.10-0.15-0.2050 40 60 70 90 80 Sketch size k