Least squares for $A \in \mathbb{R}^{256 \times 20}$, $b \in \mathbb{R}^{256}$ 2.5 Orthogonal Gaussian Uniform Relative Difference of x in 2-Norm 2.4 Rademacher SRFT (real) SRFT (complex) Hadamard 2.3 SSE 2.2 2.1 2.0

60

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Sketch size k

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