Graphical LASSO Trade-off Curve 0.200 $\chi = 0.36$ **Proximal Method CVXPY Method** $\gamma = 0.22$ 0.175 - $\gamma = 0.60$ 0.150 $\gamma = 0.13$ $h(X) = \gamma \sum_{i \neq j} |X_{ij}|$ 0.125 $\gamma = 0.08$ 0.100 0.075 y = 0.050.050 y = 0.03 $\gamma = 0.02$ 0.025 $\gamma = 0.01$ $\gamma = 1.00$ 4.0 4.1 4.3 4.4 4.5 4.2 $g(X) = \operatorname{tr}(SX) - \ln \det X$