Benchmark runtimes ±95% CI – alpha = −0.1

Faceted by experiment (rows) and lambda (columns)

x-axis: p (number of variables)

y-axis: Mean runtime [s] (log10 scale)

Columns: $\lambda = 0.01$, $\lambda = 0.05$, $\lambda = 0.1$

Rows: Hub, AR, Sanger, StockMarket

Legend: start_glasso, start_cor, start_I, start_L2, path_udu, path_ud