Benchmark of various classifiers

SVM ℓ_2 : LibLinear

Log-reg ℓ_2 : LibLinear

Log-reg ℓ_2 : L-BFGS + warm start

Relative prediction error

-15% -10% -5% 0% 5%

Relative computation time

0.5x 1x 2.0x 4.0x

Solver
- primal
- dual