

**Table 3.** *Timing (in seconds) for  $n = 5000$ ,  $p = 100$ ,  $\rho = 0.5$ , and  $\varepsilon_p = 10^{-8}$*

$\lambda_2 \backslash q$	0.25	0.5	1	2	3	5
0	91.596	19.936	14.105	13.325	14.800	16.900
$10^{-4}$	94.600	19.597	13.535	13.604	14.660	16.586
$10^{-2}$	78.110	16.657	11.135	10.960	12.258	14.243
1	9.637	2.082	1.968	1.998	2.302	2.758

**Table 4.** *Timing (in seconds) for  $n = 100$ ,  $p = 5000$ ,  $\rho = 0.8$ , and  $\varepsilon_p = 10^{-8}$*

$\lambda_2 \backslash q$	0.25	0.5	1	2	3	5
0	25.619	7.937	2.507	2.524	2.614	2.943
$10^{-4}$	26.292	8.139	2.676	2.316	2.575	2.671
$10^{-2}$	25.783	6.283	2.141	2.256	2.376	2.482
1	39.653	8.838	2.921	2.885	2.866	3.205