

Algorithm timings		
Method	Uncorrelated case	Correlated case
Exact: coordinate descent, 100 solutions	9.08 (1.06)	78.64 (17.92)
Stagewise: $\epsilon = 1, 250$ estimates	0.93 (0.00)	0.94 (0.01)
Stagewise: $\epsilon = 10, 25$ estimates	0.09(0.00)	0.10 (0.01)
Frank-Wolfe: within 1% of criterion value	67.73 (10.37)	92.91 (8.37)
Frank-Wolfe: within 1% of mean squared error	1.30 (0.56)	13.17 (26.26)