

**Table 1.** The Comparison of Solvers

Distribution	Size of the Game	Solvers			
		L-BFGS	Gurobi	cbc	HiGHS
Uniform	400	0.854981 sec	0.334751 sec	3.188000 sec	1.953000 sec
	800	3.037261 sec	1.420040 sec	18.344000 sec	10.546000 sec
Normal	200	0.300861 sec	0.024647 sec	0.343000 sec	0.297000 sec
	400	2.938722 sec	0.081587 sec	1.359000 sec	0.703000 sec
	800	26.232219 sec	0.355233 sec	8.562000 sec	2.672000 sec
Cauchy	100	3.885314 sec	0.012725 sec	0.204000 sec	0.188000 sec
	200	202.198643 sec	0.045786 sec	0.453000 sec	0.375000 sec