

Table 1: Dense design matrix, $n=p=500$

	Time (seconds)
grpreg	3.80
bcd	5.20
glmnet	1.03

Table 2: Dense design matrix, $n=1000$, $p=500$

	Time (seconds)
grpreg	5.57
bcd	7.00
glmnet	1.45

Table 3: Dense design matrix, $n=500$, $p=1000$

	Time (seconds)
grpreg	4.22
bcd	5.90
glmnet	4.38

Table 4: 95% sparse design matrix, $n=p=500$

	Time (seconds)
grpreg	3.85
bcd	2.95
glmnet	1.04

Table 5: 95% sparse design matrix, $n=1000$, $p=500$

	Time (seconds)
grpreg	7.64
bcd	4.54
glmnet	1.93

Table 6: 95% sparse design matrix, $n=500$, $p=1000$

	Time (seconds)
grpreg	4.35
bcd	3.93
glmnet	0.33