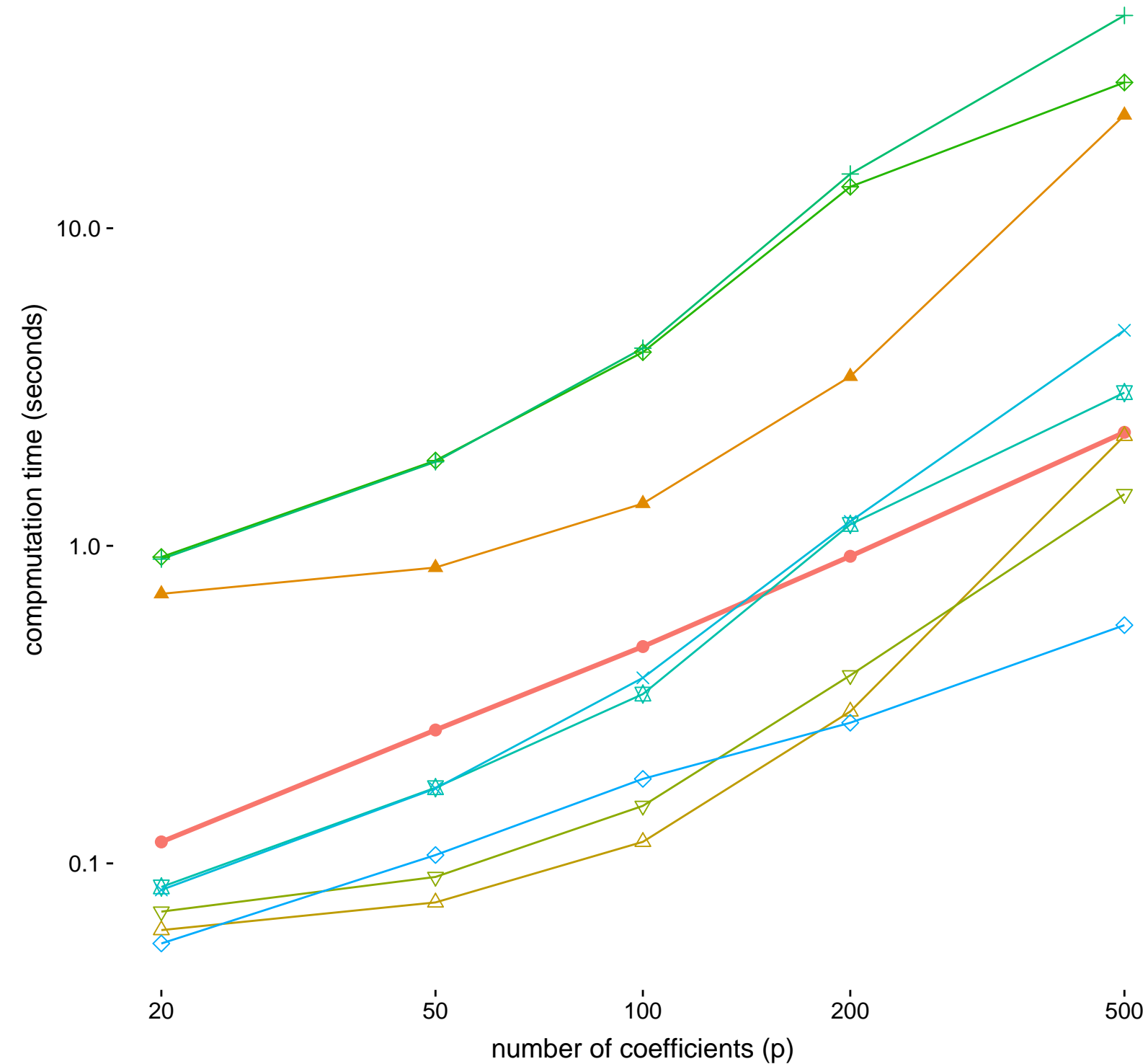
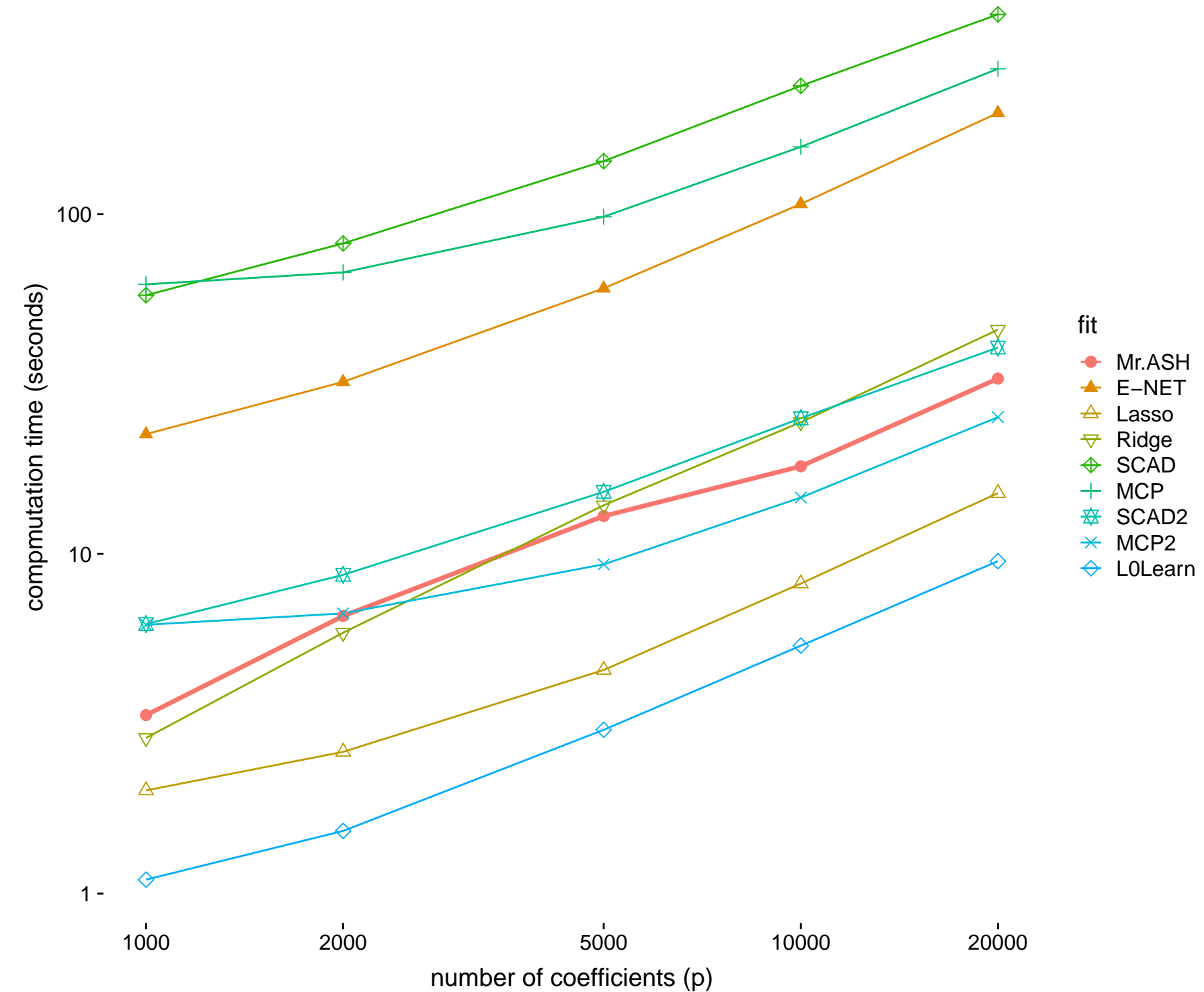


Scenario: IndepGauss + PointNormal, $n = 500$, $p = 20-20000$, $s = 20$, $pve = 0.5$

Computation time (log-scale) for $p \leq n$



Computation time (log-scale) for $p > n$



fit

- Mr.ASH
- E-NET
- Lasso
- Ridge
- SCAD
- MCP
- SCAD2
- MCP2
- L0Learn