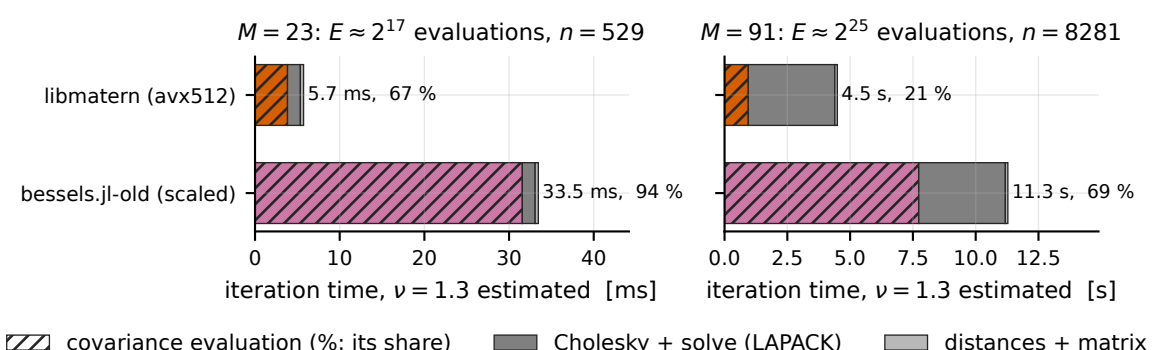
$M = 23$: $E \approx 2^{17}$ evaluations, $n = 529$
$M = 91$: $E \approx 2^{25}$ evaluations, $n = 8281$
libmatern (avx512)
bessels.jl-old (scaled)
5.7 ms, 67 %
33.5 ms, 94 %
4.5 s, 21 %
11.3 s, 69 %
0
10
20
30
40
0.0
2.5
5.0
7.5
10.0
12.5
iteration time, $\nu = 1.3$ estimated [ms]
iteration time, $\nu = 1.3$ estimated [s]
covariance evaluation (%: its share)
Cholesky + solve (LAPACK)
distances + matrix