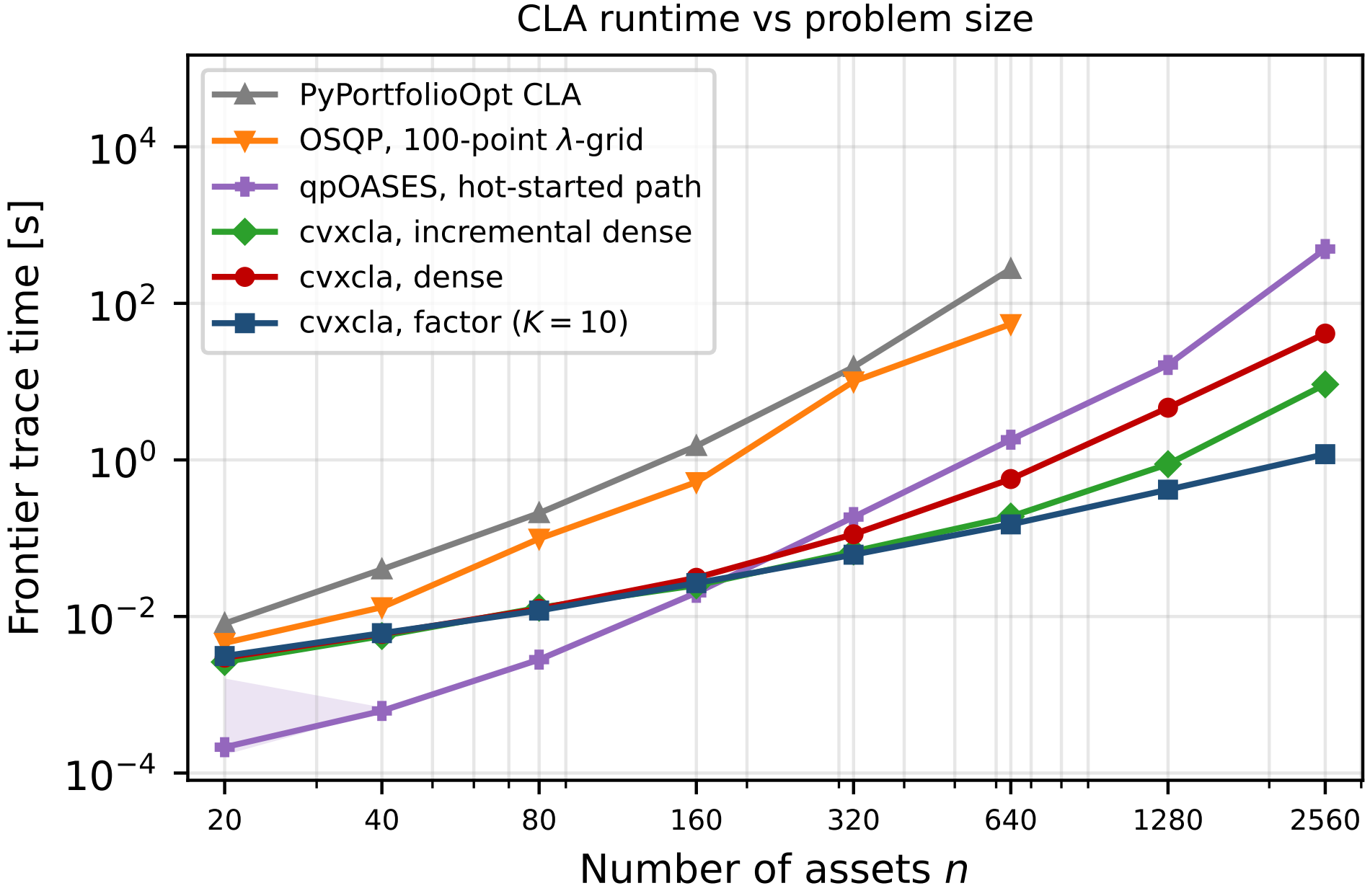

CLA runtime vs problem size
PyPortfolioOpt CLA
OSQP, 100-point λ-grid
qpOASES, hot-started path
cvxcla, incremental dense
cvxcla, dense
cvxcla, factor (K = 10)
Frontier trace time [s]
10^4
10^2
10^0
10^−2
10^−4
20
40
80
160
320
640
1280
2560
Number of assets n