Objective Value History 60 r f(x) (SPGSlim) h(x) (SPGSlim) 50 f+h (SPGSlim) h(x) (Prox-grad) f(x) (Prox-grad) 40 f+h (Prox-grad) Function Value 10 0 2500 5000 7500 10000 0 k^th index