

Logistic regression: train loss with GD, SGD, SAG, scikit

$n=200$ ,  $d=30$

$\mu = 1.00\text{E-}01$

$\gamma_{GD} = 5.00\text{E-}02$

$\gamma_{SGD} = 1.00\text{E-}05$

$\gamma_{SAG} = 1.00\text{E-}05$

