Convex binary logistic regression. lam=0.02.
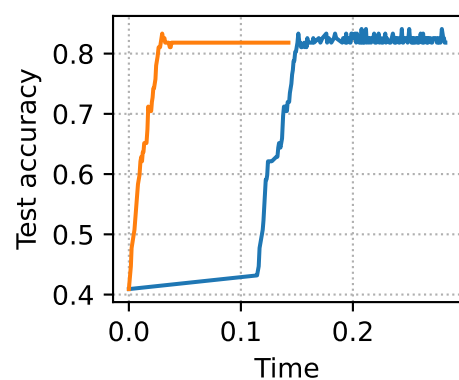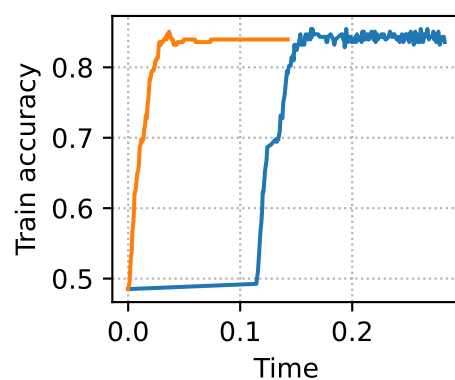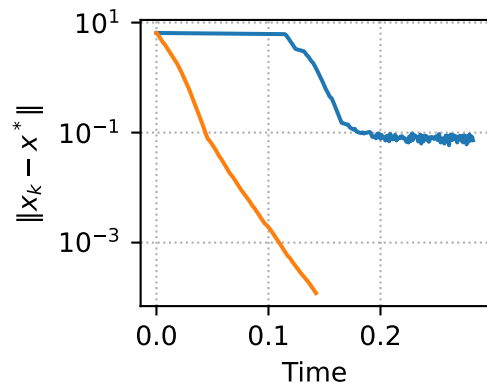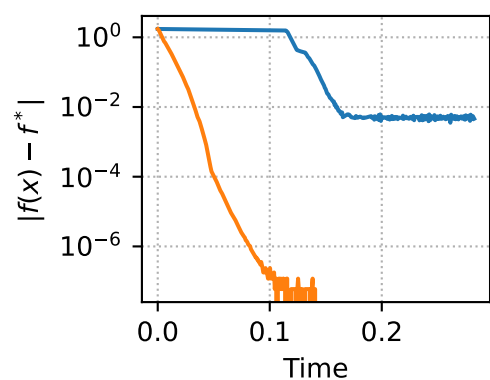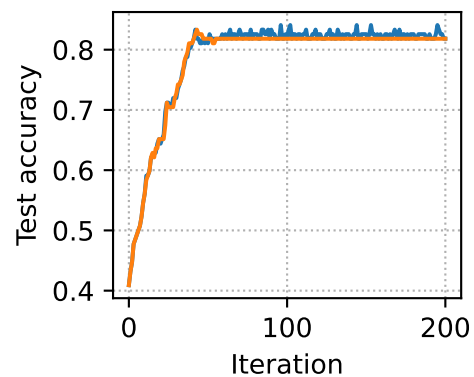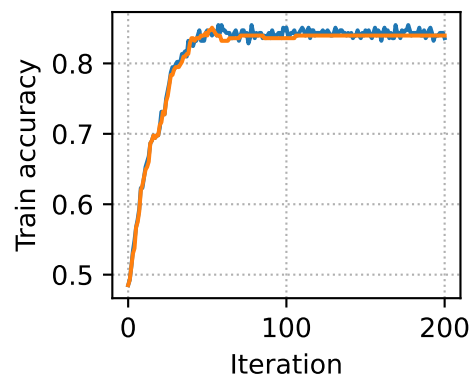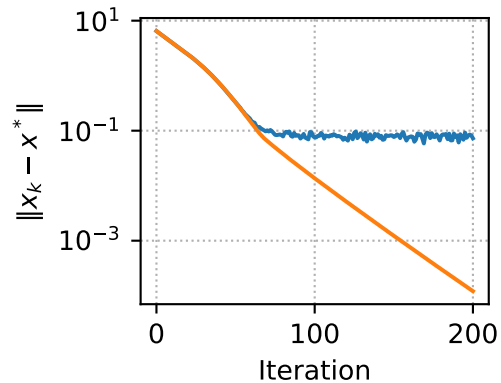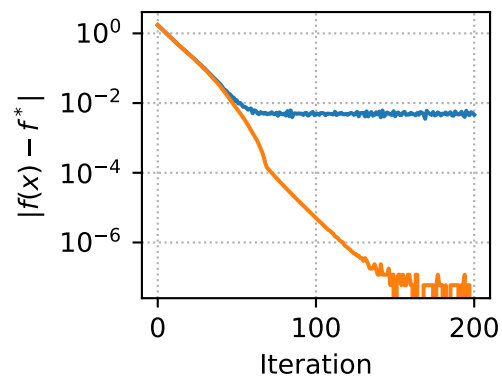
Subgrad lr 0.90 sparsity 0.000
Proximal lr 0.90 sparsity 0.850