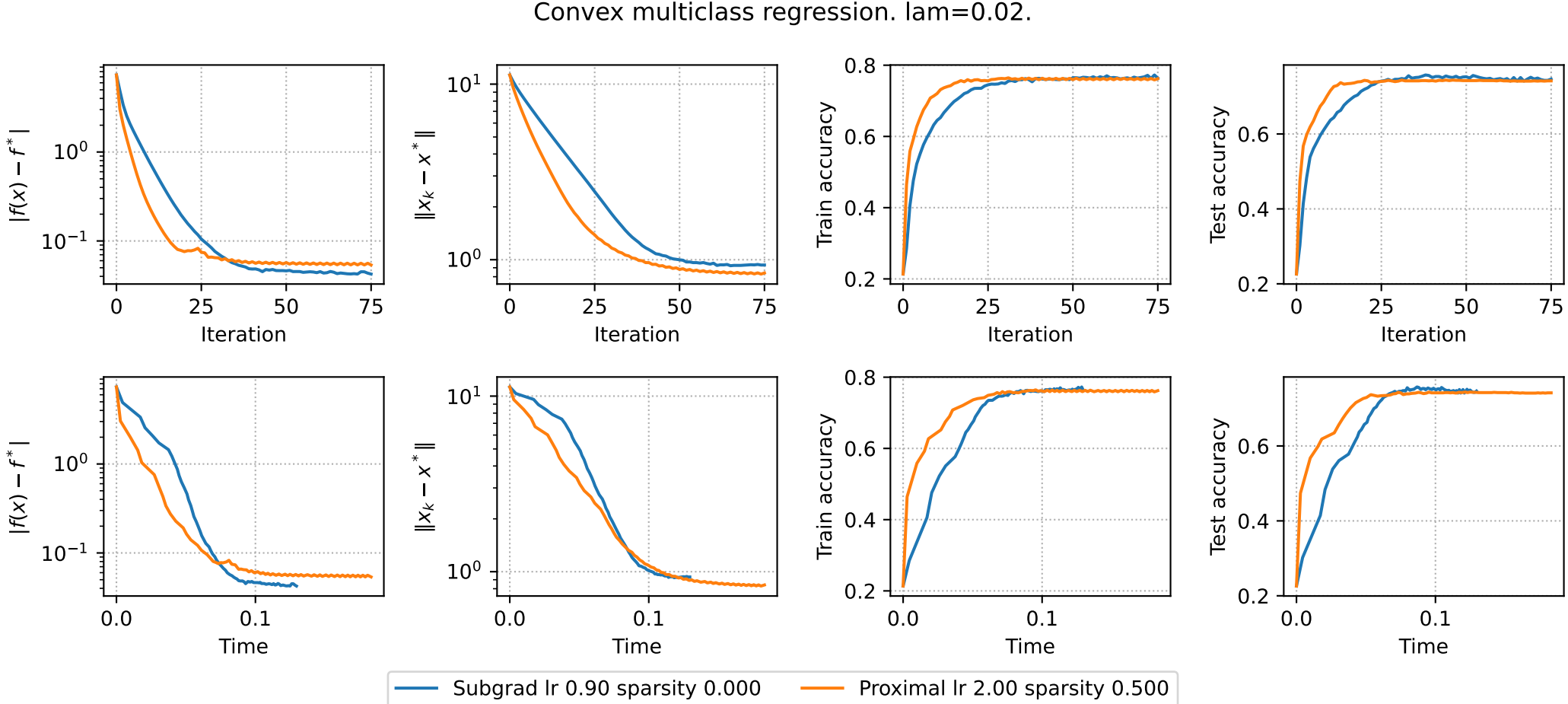
Convex multiclass regression. lam=0.02.
$|f(x) - f^*|$
$\|x_k - x^*\|$
Train accuracy
Test accuracy
Iteration
Time
Subgrad lr 0.90 sparsity 0.000
Proximal lr 2.00 sparsity 0.500