Convex multiclass regression. lam=0.001.
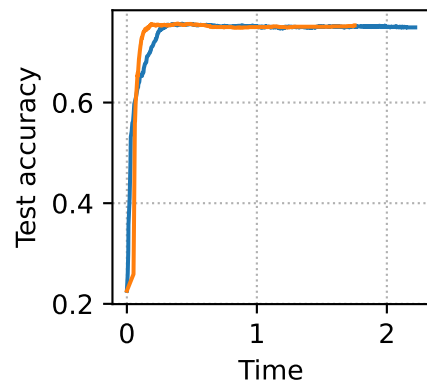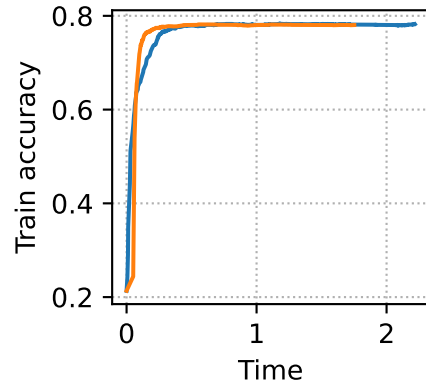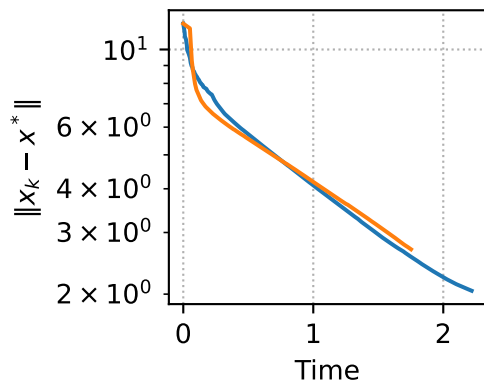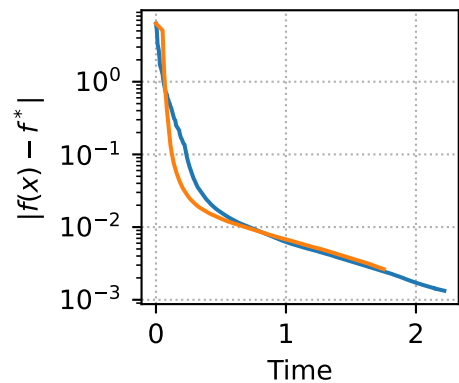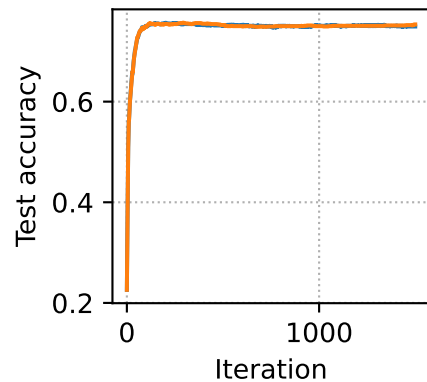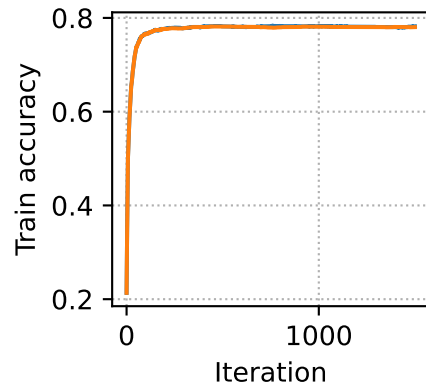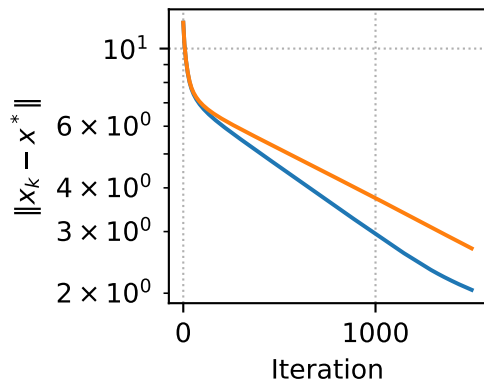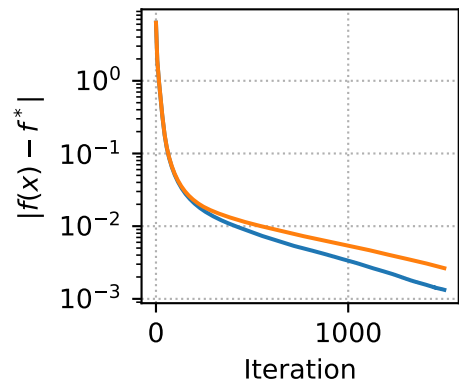
Legend: Subgrad lr 0.50 sparsity 0.000 — Proximal lr 0.50 sparsity 0.296