Convex multiclass regression. lam=0.01.
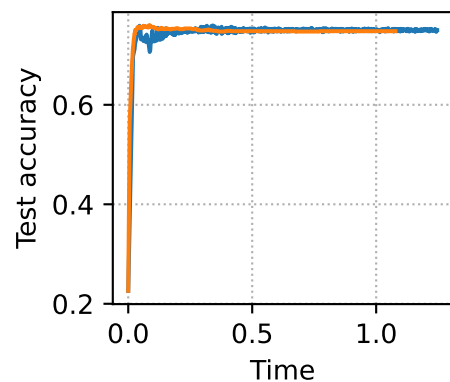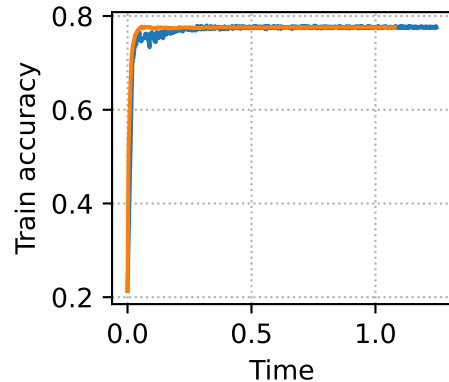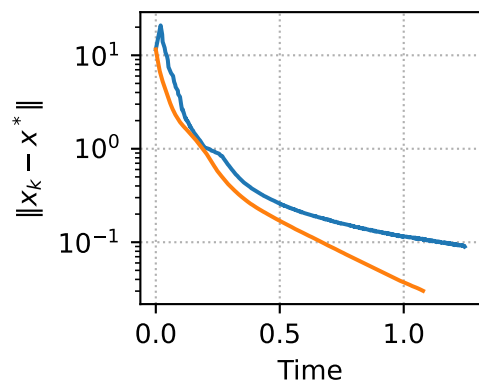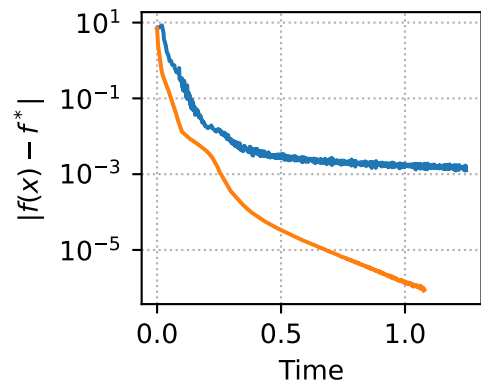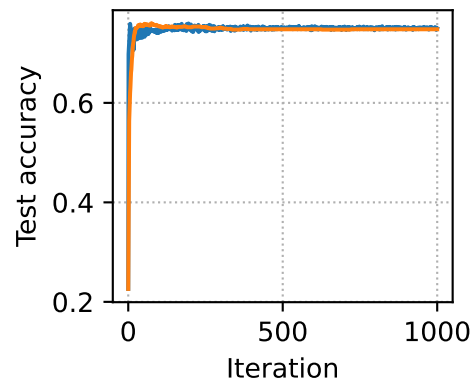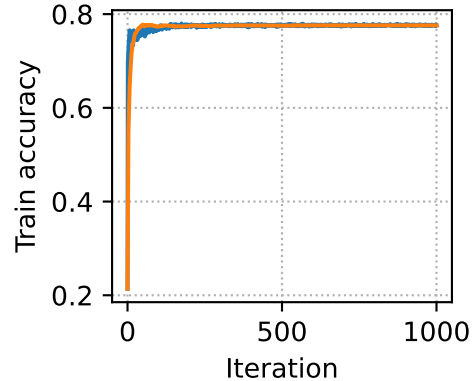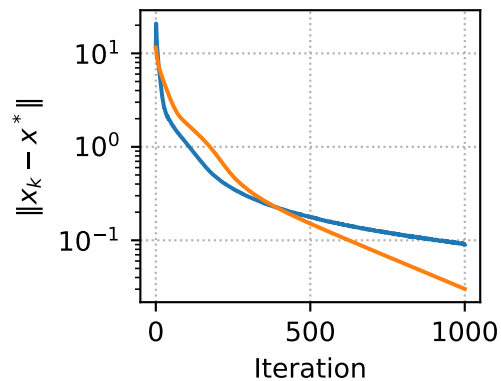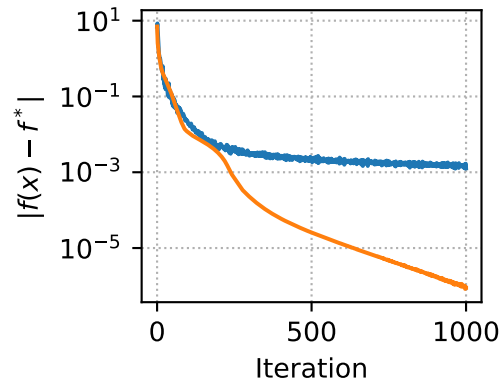
Subgrad lr 15.00 sparsity 0.000 — Proximal lr 1.50 sparsity 0.685