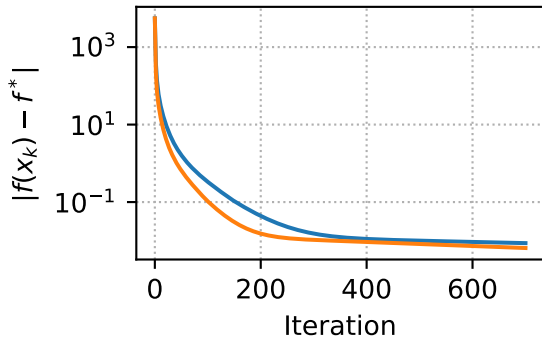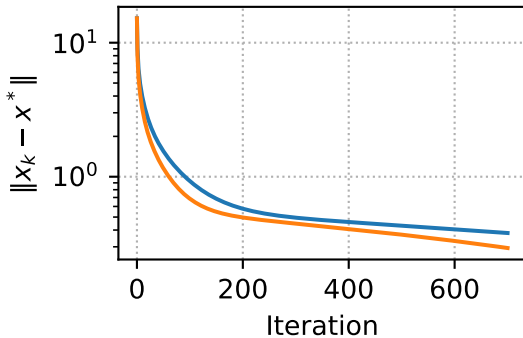Linear Least Squares with ℓ_1 Regularization (LASSO).
m=1000, n=100, λ=0.1, μ=0, L=10. Optimal sparsity: 1.0e-02

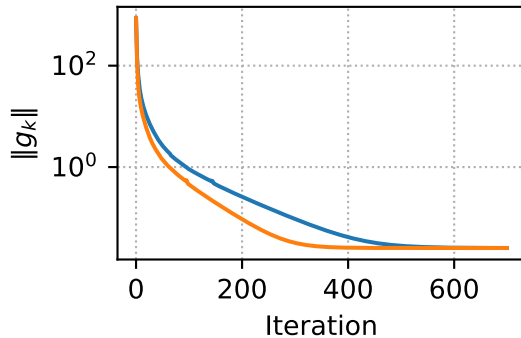**Function Gap** — $|f(x_k) - f^*|$ vs Iteration

Distance to Optimal Solution — $\|x_k - x^*\|$ vs Iteration

Subgradient Norm — $\|g_k\|$ vs Iteration

— Subgrad lr 1.0e-02. Sparsity 0.0e+00   — Subgrad lr 1.5e-02. Sparsity 0.0e+00