synthetic dataset: $m = 4000$, $n = 100$

Legend:
- Prox-GGN-SCORE: $\alpha = 0.05$
- Prox-GGN-SCORE: $\alpha = 0.1$
- Prox-GGN-SCORE: $\alpha = 0.2$
- Prox-GGN-SCORE: $\alpha = 0.3$
- Prox-GGN-SCORE: $\alpha = 0.5$
- Prox-GGN-SCORE: $\alpha = 0.7$
- Prox-GGN-SCORE: $\alpha = 1.0$

Y-axis: $\|\mathcal{L}_k - \mathcal{L}^*\| / \|\mathcal{L}^*\|$

X-axis: iteration number, k