synthetic dataset: $m = 2000$, $n = 200$

Legend:
- Prox-N-SCORE
- Prox-GGN-SCORE
- PANOC
- ZeroFPR
- OWL-QN (L-BFGS)
- Prox-Grad
- Fast Prox-Grad

x-axis: iteration number, k

y-axis: $\mathcal{L}_k$