a1a dataset: $m = 1605$, $n = 123$

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

x-axis: time [s]

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