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

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

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

iteration number, k