

Objective minus best

10^{-2}

10^{-4}

0

5

10

Queries/1000

$\times 10^4$

- +— ZO-ProxSVRG
- ZO-PSVRG+
- +— ZO-ProxSVRG (RandSGE)
- .- ZO-PSVRG+ (RandSGE)
- ZO-ProxSAGA
- ▶— ZO-ProxSGD

