

Objective minus best

$10^{-2}$

$10^{-4}$

- ZO-ProxSVRG
- ZO-PSVRG+
- ZO-ProxSVRG (RandSGE)
- ZO-PSVRG+ (RandSGE)
- ZO-ProxSAGA
- ZO-ProxSGD

0

100

200

300

# of epochs

