

Objective minus best

10^{-2}

10^{-4}

0

0.5

1

1.5

2

Queries/1000

$\times 10^6$

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

