In this note, instructions for reproducing the Numerical Experiments are provided. The codes are in Julia, please follow the instructions below before running the provided codes.

- Install the latest version of Julia (tested with version 1.6.1)
- Install the following registered packages
  - o LinearAlgebra
  - ProximalOperators
  - o ProximalAlgorithms
- Install the local packages CIAOAlgorithms and BregmanBC provided in the 'local\_packages' folder
- Due to the size limit, all the datasets are not provided, download the following datasets from LIBSVM and put them in the 'datasets' folder
  - o Aloi.scale
  - o Mnist\_train
  - Covtype.scale
- In the 'codes' folder, follow the names of the folders and Julia scripts corresponding to the numerical experiments of the paper