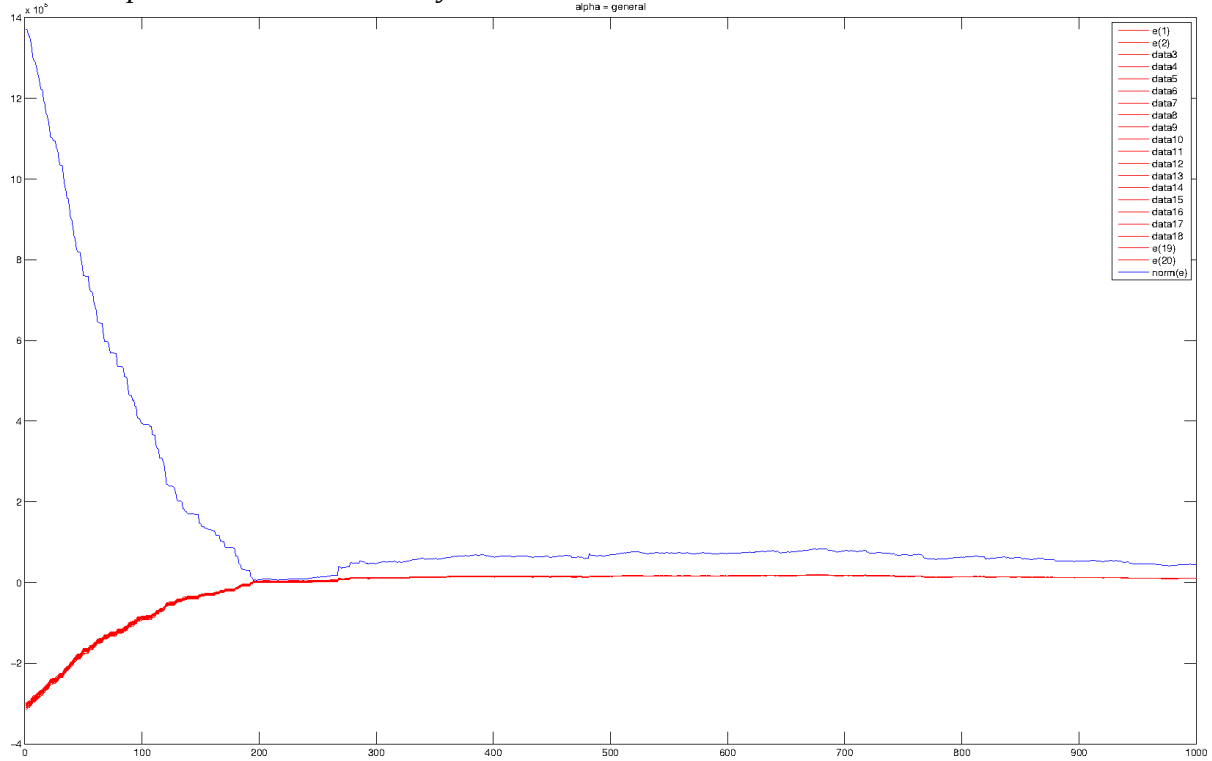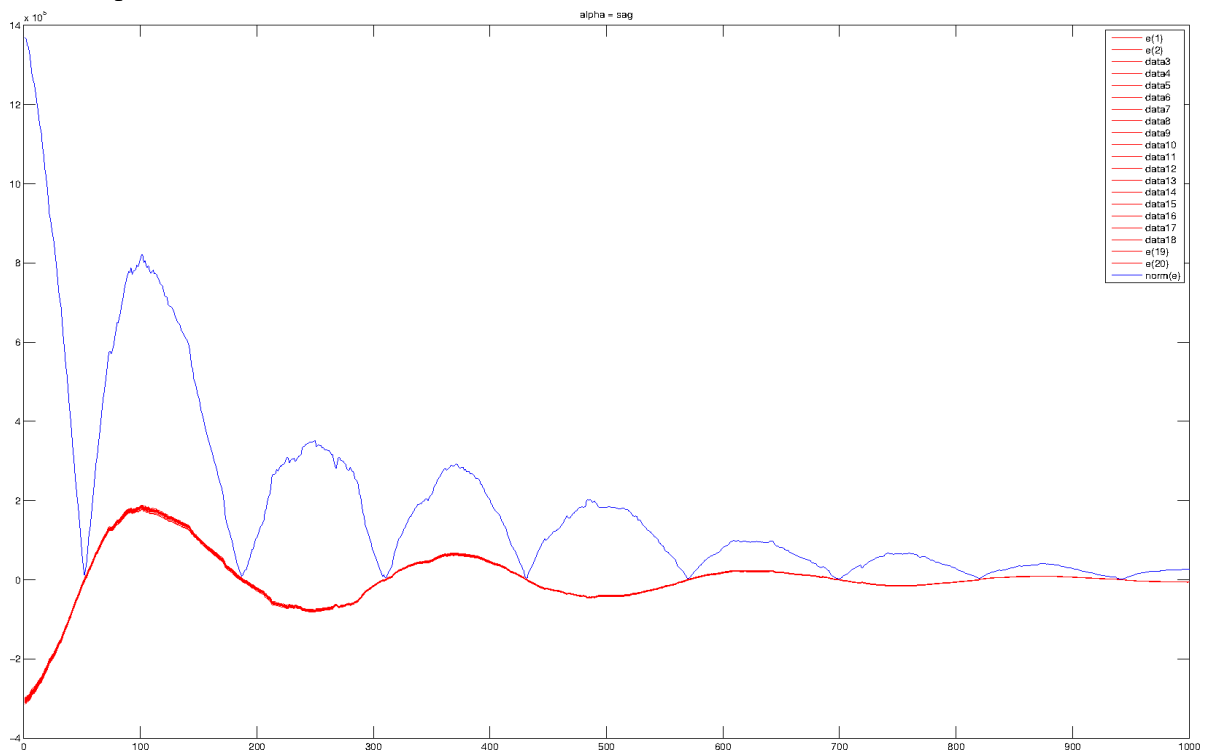A sample run of sag starting with y_i=0 and a random initial point.
L = 5.0842e+03, L/mu = 75.6187, component functions = 100, dimension = 20

Change in e (red: individual components of e, blue: the norm of the vector)
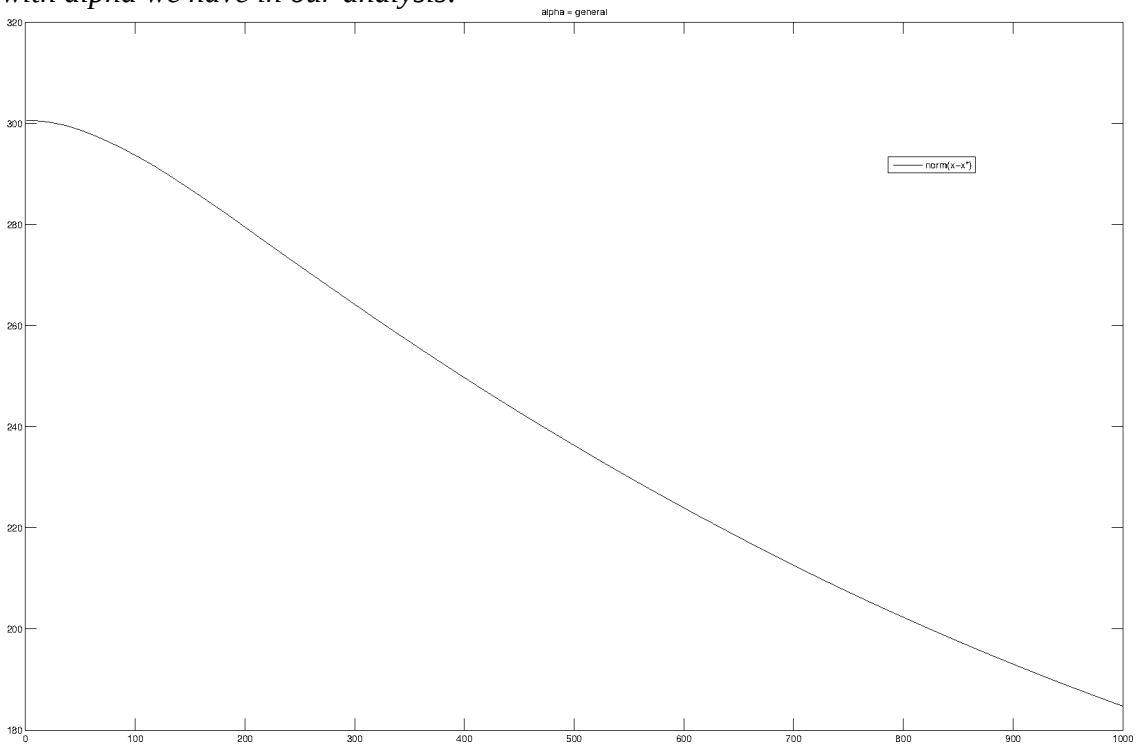
with alpha we have in our analysis:

with alpha=1/16L:

Change in norm(x-x*)
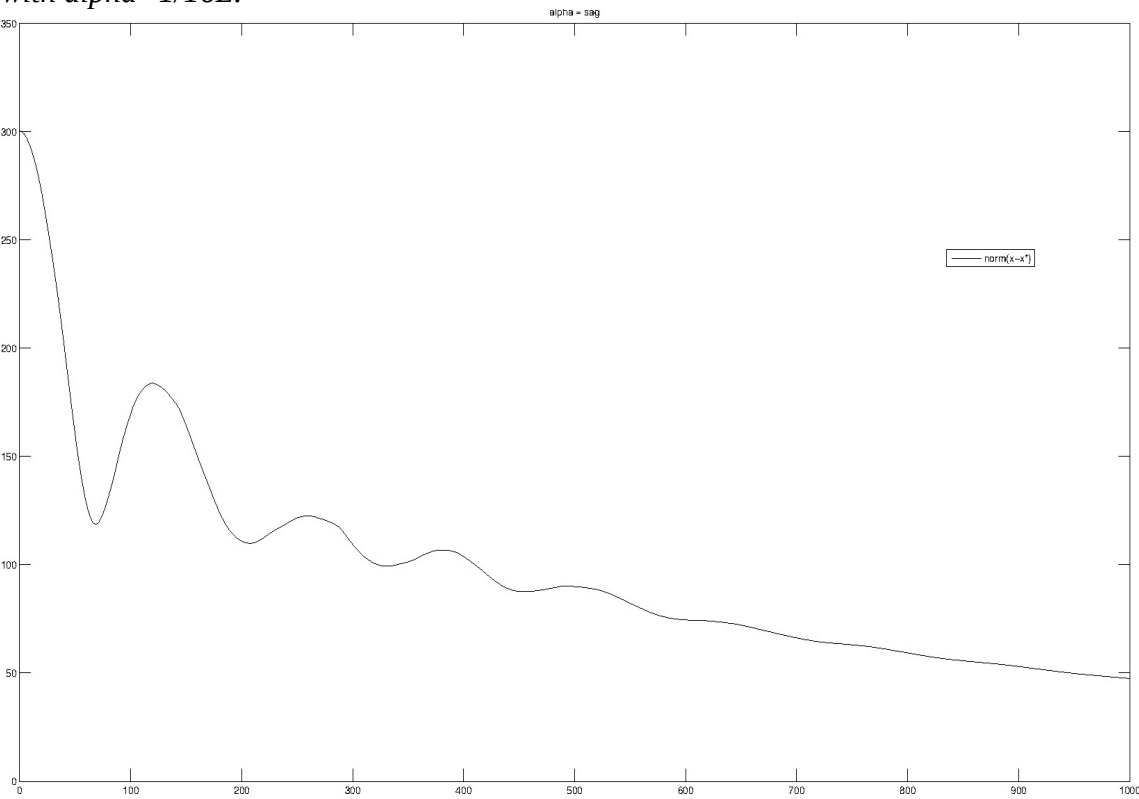
with alpha we have in our analysis:

alpha = general

norm(x-x*)

with alpha=1/16L:

alpha = sag

norm(x-x*)

Overall run (in log scale, with alpha=1/16L)
　　　blue: sag bound
　　　black: f(x)
　　　red: norm(e)
　　　green: norm(x-x*)