Simplex: objective gap vs iterations GRAVIDY- $\Delta$  (KL-prox) GRAVIDY-∆ (MGN)  $10^{-2}$ PGD (baseline) APGD (Nesterov) EMD (baseline)  $10^{-4}$  $10^{-6}$  $|f(x_k) - f^*$ 10-8  $10^{-10}$  $10^{-12}$ 50 100 150 200 250 300 350 400 **Iterations**