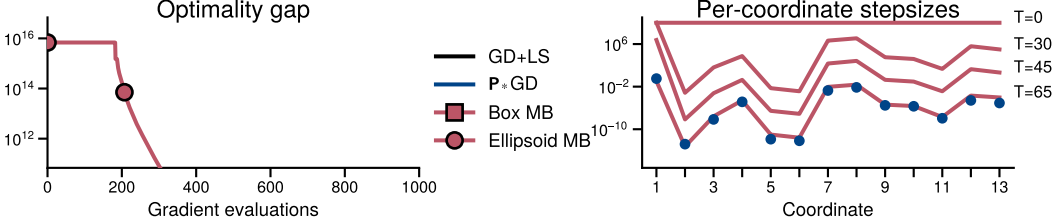
Optimality gap
10^{16}
10^{14}
10^{12}
0
200
400
600
800
1000
Gradient evaluations
GD+LS
$\mathbf{P}_*$GD
Box MB
Ellipsoid MB
Per-coordinate stepsizes
10^{6}
10^{-2}
10^{-10}
T=0
T=30
T=45
T=65
1
3
5
7
9
11
13
Coordinate