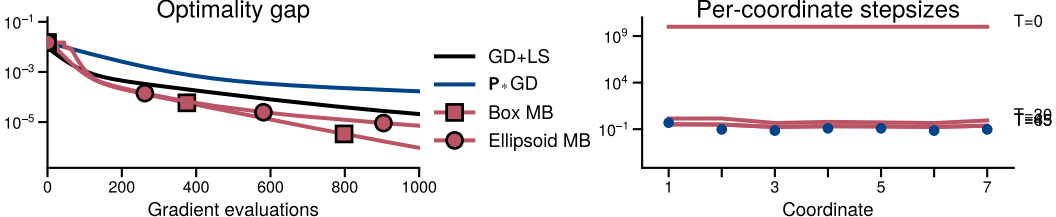
Optimality gap
10^{-1}
10^{-3}
10^{-5}
0
200
400
600
800
1000
Gradient evaluations
GD+LS
$\mathbf{P}_*$GD
Box MB
Ellipsoid MB
Per-coordinate stepsizes
10^{9}
10^{4}
10^{-1}
T=0
1
3
5
7
Coordinate