Figure: Three plots comparing optimization methods. Left: "Linear - cpusmall"; Middle: "Logistic - Breast-cancer"; Right: "Logistic - News20". All plots show Optimality gap (y-axis) versus # f/grad evals (x-axis). Legend: GD+LS, Ellipsoid MB, Diag. Hessian+LS, Diag. BB+NMLS, Diag. AdaGrad+LS, RPROP, GD-HD (mult.).