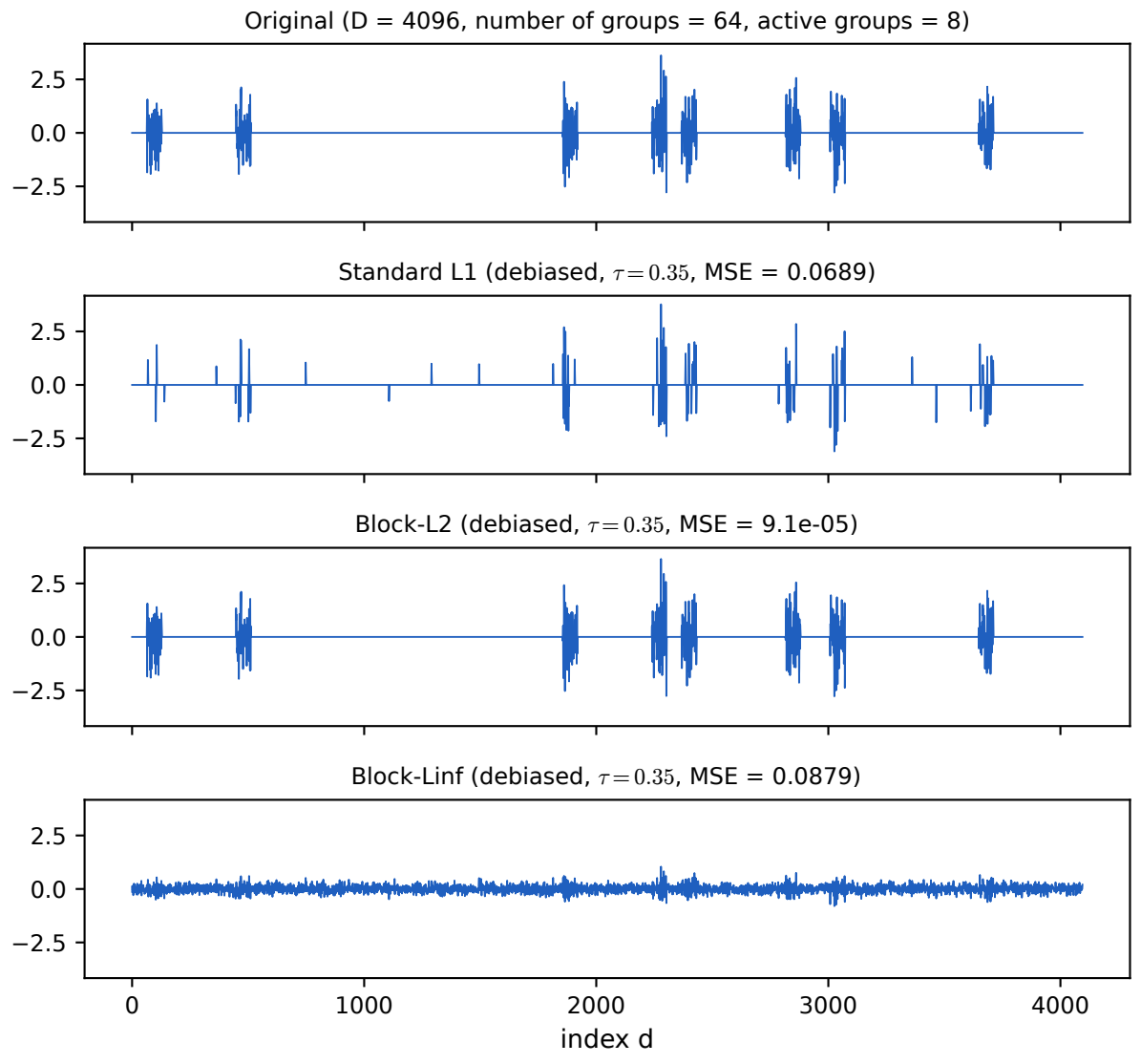

Original (D = 4096, number of groups = 64, active groups = 8)
Standard L1 (debiased, $\tau = 0.35$, MSE = 0.0689)
Block-L2 (debiased, $\tau = 0.35$, MSE = 9.1e-05)
Block-Linf (debiased, $\tau = 0.35$, MSE = 0.0879)
2.5
0.0
−2.5
0
1000
2000
3000
4000
index d