# Greed Meets Sparsity: Understanding and Improving Greedy Coordinate Descent for Sparse Optimization 

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## Appendix

## A Prelimiaries

We introduce some notations and Lemmas that appear in earlier works Nutini et al., 2015, Karimireddy et al., 2019.
We say a gradient step is good if the post-processing step in Eq. (3) is not triggered i.e., $x_{i}^{t+1} x_{i}^{t} \geq 0$, otherwise we call this step a bad step. We denote the set of good steps until the $t$-th iteration as $\mathcal{G}_{t}$, since a bad step always follows a good step, it is easy to verify that

$$
\begin{equation*}
\left|\mathcal{G}_{t}\right| \leq\left\lceil\frac{t}{2}\right\rceil \tag{1}
\end{equation*}
$$

Recall the selection rule in section 3:
Selection rule 1 (GS-s rule). Select $i \in \arg \max _{j} Q_{j}\left(x^{t}\right)$ where

$$
\begin{equation*}
Q_{i}(x)=\min _{s \in \partial g_{i}}\left|\nabla_{i} f(x)+s\right| \tag{2}
\end{equation*}
$$

Lemma 2 (Karimireddy et al., 2019]). Assume $f(\cdot)$ is $\mu_{1}$ strongly convex with respect to 1-norm, then the iterates generated from Algorithm 1 with GS-s rule (selection rule 2) satisfy

$$
F\left(x^{t}\right)-F\left(x^{*}\right) \leq\left(1-\frac{\mu_{1}}{L}\right)^{\left\lceil\frac{t}{2}\right\rceil}\left(F(0)-F\left(x^{*}\right)\right)
$$

The above lemma is from Karimireddy et al., 2019.
Lemma 3 ( Karimireddy et al., 2019]). Consider $g(\cdot)$ to be $\ell_{1}$ regularization or non-negative constraint. Then if the $t$-th iteration is a good step, we have

$$
\begin{equation*}
F\left(x^{t+1}\right) \leq F\left(x^{t}\right)-\frac{1}{2 L} \max _{i \in[d]} Q_{i}\left(x^{t}\right)^{2} \tag{3}
\end{equation*}
$$

where $Q_{i}(\cdot)$ is defined in the $G S$-s rule (selection rule 2).

## B Proof of Theorem Sketch 2

Proof. Let $W=\left\{w_{1}, w_{2}, \ldots, w_{k}\right\}$ s.t. $w_{1}<w_{2}<\ldots<w_{k} \in \mathbf{N}$, we define new functions $h(\cdot): \mathbb{R}^{k} \rightarrow \mathbb{R}, h(y)=$ $f\left(\sum_{i=1}^{k} y_{i} e_{w_{i}}\right)$ and $H(y):=h(y)+\sum_{i=1}^{k} g_{w_{i}}\left(y_{i}\right)$.

First, we show that $h\left(y+\alpha e_{i}\right)$ is also $L$-smooth $\forall i \in[k]$.
For any $i \in[k], y \in \mathbb{R}^{k}$,

$$
\begin{align*}
h\left(y+\alpha e_{i}\right) & =f\left(\sum_{j=1}^{k} y_{j} e_{w_{j}}+\alpha e_{w_{i}}\right) \\
& \leq f\left(\sum_{j=1}^{k} y_{j} e_{w_{j}}\right)+\alpha \nabla_{w_{i}} f\left(\sum_{j=1}^{k} y_{j} e_{w_{j}}\right)+\frac{L}{2} \alpha^{2}  \tag{4}\\
& =h(y)+\alpha \nabla_{i} h(y)+\frac{L}{2} \alpha^{2}
\end{align*}
$$

Second, we show that we can get the same iterates if we run GCD on $F(x)$ or $H(y)$, that is, we want to show that $x^{t}=\sum_{i=1}^{k} e_{w_{i}} y_{i}^{t} \forall t \geq 0$. We prove by induction:
When $t=0$, obviously we have $x^{0}=\sum_{i=1}^{k} e_{w_{i}} y_{i}^{0}=0$.
$\underset{\sim}{\text { Suppose that }} x^{t}=\sum_{i=1}^{k} e_{w_{i}} y_{i}^{t}, i=\arg \max _{j} Q_{j}\left(x^{t}\right), \tilde{i}=\arg \max _{j} Q_{j}\left(y^{t}\right)$ and $i=w_{m}$, we can show that $\tilde{i}=m$ :

Note that

$$
\begin{align*}
Q_{i}\left(x^{t}\right) & =\min _{s \in \partial g_{i}}\left|\nabla_{i} f\left(x^{t}\right)+s\right| \\
& =\min _{s \in \partial g_{m}}\left|\nabla_{m} h(x)+s\right| \\
& =Q_{m}\left(y^{t}\right), \tag{5}
\end{align*}
$$

Thus, it is easy to see that $\tilde{i}=m$.

$$
x_{i}^{t+\frac{1}{2}}=x_{i}^{t}-\frac{1}{L} \nabla f_{i}\left(x^{t}\right)=y_{m}^{t}-\frac{1}{L} \nabla h_{m}\left(y^{t}\right)=y_{m}^{t+\frac{1}{2}}
$$

Note that $g_{i}(\cdot)=g_{w_{m}}(\cdot)$, thus we further have

$$
x_{i}^{t+1}=\operatorname{prox}_{\frac{1}{L} g_{i}}\left[x_{i}^{t+\frac{1}{2}}\right]=\operatorname{prox}_{\frac{1}{L} g_{w m}}\left[y_{m}^{t+\frac{1}{2}}\right]=y_{m+1}^{t+1} .
$$

Thus we have $x^{t}=\sum_{i=1}^{k} e_{w_{i}} y_{i}^{t} \forall t=0,1,2, \ldots$
Plug $H(\cdot)$ into Lemma 2 and using the above result, we can get

$$
F\left(x^{t}\right)-F\left(x^{*}\right)=H\left(y^{t}\right)-H\left(y^{*}\right) \leq\left(1-\frac{\tilde{\mu}_{1}}{L}\right)^{\left\lceil\frac{t}{2}\right\rceil}\left(H(0)-H\left(y^{*}\right)\right)=\left(1-\frac{\tilde{\mu}_{1}}{L}\right)^{\left\lceil\frac{t}{2}\right\rceil}\left(F(0)-F\left(x^{*}\right)\right)
$$

where $\tilde{\mu}_{1}$ is the 1-norm strongly convex constant for the $k$-dimensional small problem $H(\cdot)$, since $H$ is also $\mu_{2}$ strongly convex, we can easily verify that $\max \left\{\mu_{2} / k, \mu_{1}\right\} \leq \tilde{\mu}_{1} \leq \mu_{2}$, which completes the proof.

## C Proof of Lemma 3

Proof. If $i$ is not select by Algorithm 1 at the $t$-th iteration, then $x_{i}^{t+1}=0$ trivially remains 0 .

If $i$ is selected at the $t$-th iteration, by assuming $\left|\nabla_{i} f\left(x^{t}\right)-\nabla_{i} f\left(x^{*}\right)\right| \leq \delta_{i}$, we know that

$$
\begin{align*}
& \quad-\delta_{i}+\nabla_{i} f\left(x^{*}\right) \leq \nabla_{i} f\left(x^{t}\right) \leq \delta_{i}+\nabla_{i} f\left(x^{*}\right) \\
& \stackrel{(\mathrm{i})}{\Rightarrow}-u_{i} \leq \nabla_{i} f\left(x^{t}\right) \leq-l_{i} \tag{6}
\end{align*}
$$

where (i) follows directly from the definition of $\delta_{i}:=\min \left\{-\nabla_{i} f\left(x^{*}\right)-l_{i}, u_{i}+\nabla_{i} f\left(x^{*}\right)\right\}$.
Then we show that $\operatorname{prox}_{\frac{g}{L_{i}}}\left(0-\frac{1}{L_{i}} \nabla_{i} f\left(x^{t}\right)\right)=0$ :

$$
\begin{equation*}
\operatorname{prox}_{\frac{g}{L_{i}}}\left(0-\frac{1}{L_{i}} \nabla_{i} f\left(x^{t}\right)\right)=\arg \min _{y}\left\{\frac{1}{2}\left(y-\left(-\frac{1}{L_{i}} \nabla f_{i}\left(x^{t}\right)\right)\right)^{2}+\frac{1}{L_{i}} g_{i}(y)\right\} \tag{7}
\end{equation*}
$$

This minimization problem is strongly convex and thus has a unique solution satisfies:

$$
\begin{equation*}
0 \in y+\frac{1}{L_{i}} \nabla_{i} f\left(x^{t}\right)+\frac{1}{L_{i}} \partial g_{i}(y) \tag{8}
\end{equation*}
$$

By knowing $-u_{i} \leq \nabla_{i} f\left(x^{t}\right) \leq-l_{i}$ from Eq. 6 and $\operatorname{int} \partial g_{i}(0)=\left(l_{i}, u_{i}\right)$ by the definition of $l_{i}$ and $u_{i}$. We can easily conclude that $y=0$ satisfies Eq. 8 and therefore

$$
x_{i}^{t+1}=\operatorname{prox}_{\frac{g}{L_{i}}}\left(0-\frac{1}{L_{i}} \nabla_{i} f\left(x^{t}\right)\right)=0 .
$$

## D Proof of Theorem 4

Proof. Let $t \leq d-\tau$ and recall the definition of good steps until the $t$-th iteration from section A in Appendix: $\left|\mathcal{G}_{t}\right|=\left\{i_{1}, i_{2}, \ldots, i_{k}\right\}$, where $k \geq\left\lceil\frac{t}{2}\right\rceil$.

At iteration $i_{m}, m \in[k], x^{i_{m}}$ is guaranteed to be $m-1$-sparse, by assuming $f(\cdot)$ is $\mu_{1}^{(\tau+m-1)}$ strongly convex w.r.t. 1-norm and $\tau+m-1$-sparse vectors, we know that $F(\cdot)$ is also $\mu_{1}$ strongly convex w.r.t. 1-norm and $\tau+m-1$-sparse vectors. Thus $\forall y \in \mathbb{R}^{d}$ that is $\tau$-sparse, $\left|\operatorname{supp}(y) \cup \operatorname{supp}\left(x^{i_{m}}\right)\right| \leq \tau+m-1$ and by the definition of $\mu_{1}^{(\tau+m-1)}$, we have

$$
\begin{equation*}
F(y) \geq F\left(x^{i_{m}}\right)+\left\langle\partial F\left(x^{i_{m}}\right), y-x^{i_{m}}\right\rangle+\frac{\mu_{1}^{(\tau+m-1)}}{2}\left\|y-x^{i_{m}}\right\|_{1}^{2} \tag{9}
\end{equation*}
$$

with a little bit abuse of notation, here $\partial F\left(x^{t}\right)$ stands for any vector in the subdifferential of $F\left(x^{t}\right)$. Taking minimum on both side of Eq. 9 w.r.t. $y$ that is $\tau$ sparse,

$$
\begin{aligned}
F\left(x^{*}\right) & \geq F\left(x^{i_{m}}\right)-\sup _{\|y\|_{0} \leq \tau}\left(\left\langle-\partial F\left(x^{i_{m}}\right), y-x^{i_{m}}\right\rangle-\frac{\mu_{1}^{(\tau+m-1)}}{2}\left\|y-x^{i_{m}}\right\|_{1}^{2}\right) \\
& \geq F\left(x^{i_{m}}\right)-\sup _{y \in \mathbb{R}^{d}}\left(\left\langle-\partial F\left(x^{i_{m}}\right), y-x^{i_{m}}\right\rangle-\frac{\mu_{1}^{(\tau+m-1)}}{2}\left\|y-x^{i_{m}}\right\|_{1}^{2}\right) \\
& \stackrel{(\mathrm{i})}{=} F\left(x^{i_{m}}\right)-\left(\frac{\mu_{1}^{(\tau+m-1)}}{2}\|\cdot\|_{1}^{2}\right)^{*}\left(-\partial F\left(x^{i_{m}}\right)\right) \\
& \stackrel{(i i)}{=} F\left(x^{i_{m}}\right)-\frac{1}{2 \mu_{1}^{(\tau+m-1)}}\left\|\partial F\left(x^{i_{m}}\right)\right\|_{\infty}^{2},
\end{aligned}
$$

where (i) is from the definition of conjugate function, and (ii) is from the fact that $\left(\frac{1}{2}\|\cdot\|_{1}^{2}\right)^{*}=\frac{1}{2}\|\cdot\|_{\infty}^{2} \quad$ Boyd and Vandenberghe, 2004.
More specifically,

$$
F\left(x^{*}\right) \geq F\left(x^{i_{m}}\right)-\frac{1}{2 \mu_{1}^{(\tau+m-1)}}\left\|\nabla f\left(x^{i_{m}}\right)+u\right\|_{\infty}^{2} \quad \forall u \in \partial g\left(x^{i_{m}}\right)
$$

By the definition of $Q_{i}(\cdot)$ in the GS-s rule (selection rule 2), we further have

$$
\begin{equation*}
F\left(x^{*}\right) \geq F\left(x^{i_{m}}\right)-\frac{1}{2 \mu_{1}^{(\tau+m-1)}} \max _{i \in[d]} Q_{i}\left(x^{i_{m}}\right)^{2} \tag{10}
\end{equation*}
$$

Recall Lemma 3, we have

$$
F\left(x^{i_{m}+1}\right) \geq F\left(x^{i_{m}}\right)-\frac{1}{2 L} \max _{i \in[d]} Q_{i}\left(x^{i_{m}}\right)^{2}
$$

Plug the above equation into Eq. 10

$$
\begin{aligned}
F\left(x^{*}\right) & \geq F\left(x^{i_{m}}\right)-\frac{L}{\mu_{1}^{(\tau+m-1)}}\left(F\left(x^{i_{m}+1}\right)-F\left(x^{i_{m}}\right)\right) \\
\Rightarrow F\left(x^{i_{m}+1}\right)-F^{*} & \leq\left(1-\frac{\mu_{1}^{(\tau+m)}}{L}\right)\left(F\left(x^{i_{m}}\right)-F^{*}\right)
\end{aligned}
$$

By applying the above inequality recursively, we get

$$
\begin{aligned}
F\left(x^{t}\right)-F^{*} & \leq \prod_{m=1}^{k}\left(1-\frac{\mu_{1}^{(\tau+m-1)}}{L}\right)\left(F(0)-F^{*}\right) \\
& \leq \prod_{i=1}^{\left\lceil\frac{t}{2}\right\rceil}\left(1-\frac{\mu_{1}^{(\tau+i-1)}}{L}\right)\left(F(0)-F^{*}\right)
\end{aligned}
$$

which completes the proof.

## E Proof of Theorem 8

Proof. This proof is essentially the same as Theorem 4 the difference is that, by the definition of the $\Delta$-GS-s rule (selection rule 7), the Lemma 3 becomes

$$
F\left(x^{t+1}\right)-F\left(x^{t}\right) \leq-\frac{\Delta}{2 L} \max _{i \in[d]} Q_{i}\left(x^{t}\right)^{2}
$$

at each good step $t$.
Knowing that $\operatorname{supp}\left(x^{t}\right) \subset W_{\Delta}$, we have $\left|\operatorname{supp}\left(x^{*}\right) \cup \operatorname{supp}\left(x^{t}\right)\right| \leq\left|W_{\Delta}\right| \forall t>0$. Then we can incorporate the new Lemma into the analysis of Theorem 4 and get

$$
\begin{aligned}
F\left(x^{t}\right)-F^{*} & \leq\left(1-\frac{\Delta \mu_{1}^{\left(\left|W_{\Delta}\right|\right)}}{L}\right)^{\left\lceil\frac{t}{2}\right\rceil}\left(F(0)-F^{*}\right) \\
& \leq\left(1-\frac{\Delta \mu_{2}}{\left|W_{\Delta}\right| L}\right)^{\left\lceil\frac{t}{2}\right\rceil}\left(F(0)-F^{*}\right)
\end{aligned}
$$

## F Proof of Theorem 9

Proof.

## Clarify some notations

Given $\Delta>0$, we sort $W_{\Delta}=\left\{i_{1}, i_{2}, \ldots, i_{m}\right\}$ by the number of iteration when they first enter the working set $W_{\Delta}$ i.e., $i_{1}$ is the first coordinate being selected and $i_{2}$ is the second coordinate to be included in $W_{\Delta}$, etc.
We denote the $t$-th iterate from the $\Delta$-GCD algorithm as $x_{\tilde{\sim}}^{t}$ and the $t$-th iterate from the totally corrective greedy algorithm (TCGA) as $\tilde{x}^{t} . W^{\sharp}=\left\{\tilde{i}_{1}, \tilde{i}_{2}, \ldots, \tilde{i}_{k}\right\}$, its elements is also sorted by the time when they enter the working set.

## A claim:

First, we show that $\forall j \leq k$, there $\exists \epsilon_{j}>0$ such that $\forall \Delta<\epsilon_{j}$, the first $j$ elements in $W_{\Delta}$ is the same as the first $j$ elements in $W^{\sharp}$.

We prove this claim by induction, when $j=1, \forall \Delta \leq 1, \Delta$-GCD and the TCGA both select the coordinate $\arg \max _{i \in[d]} Q_{i}(0)$ at the first iteration, thus the claim is true in this base case.
Assuming that the claim is true with some $j>0$, then for $j+1$ :
By the continuity of $Q_{i}(\cdot)$, we know that there $\exists \epsilon^{\prime}$ such that $\forall\left\|x-\tilde{x}^{j}\right\| \leq \epsilon^{\prime}$, $\arg \max _{i \in[d]} Q_{i}(x)=\tilde{i}_{j+1}$.
By the uniqueness (recall that $F(\cdot)$ is strongly convex) of $\tilde{x}^{j}$ :

$$
\tilde{x}^{j}:=\underset{\operatorname{supp}(x) \subseteq W_{j}}{\arg \min } f(x)+g(x)
$$

and the optimiality condition, we also know that there $\exists \delta>0$ such that $\forall x \in \mathbb{R}^{d}$ satisfy $\operatorname{supp}(x) \subseteq W_{j}$ and $\max _{i \in W_{j}} Q_{i}(x) \leq \delta$, we have $\left\|x-x^{j}\right\| \leq \epsilon^{\prime}$.
Denote $Q_{i}\left(x^{t}\right)$ ( recall $x^{t}$ is generated from $\Delta$-GCD) is bounded by some constant $B \forall t>0$.
Then, by setting $\Delta \leq\left(\min \left\{\epsilon_{j}, \delta / B\right\}\right)^{2}$, when $i_{j+1}$ first enter $W_{\Delta}$ at some iteration $t$, we have

$$
\arg \max _{i \in W_{j}} Q_{i}\left(x^{t}\right) \leq \sqrt{\Delta} \arg \max _{i \in[d]} Q_{i}\left(x^{t}\right) \leq \frac{\delta}{B} B=\delta
$$

also by the induction assumption, we know that $\operatorname{supp}\left(x^{t}\right) \subseteq W_{j}$. Putting these two conditions together, we get $\left\|x^{t}-x^{j}\right\| \leq \epsilon^{\prime}$ and thus $\arg \max _{i \in[d]} Q_{i}\left(x^{t}\right)=\tilde{i}_{j+1}$, which implies that $i_{j+1}=\tilde{i}_{j+1}$. And this complete the proof of this claim.

## Back to the proof:

Following the claim, we know that there $\exists \epsilon_{k}>0$ such that for $\forall \Delta<\epsilon_{k}$, the first $k$ elements in $W_{\Delta}$ is just $W^{\sharp}$ 。

By the nondegeneracy assumption i.e., $\delta_{i}>0 \forall x_{i}^{*}=0$ and continuity of $Q_{i}(\cdot), \nabla f(\cdot)$, we know that there $\exists \epsilon^{\prime \prime}>0$ such that $\forall\left\|x-x^{*}\right\|<\epsilon^{\prime \prime}$ (note that $\tilde{x}^{k}=x^{*}$ ), $\left|\nabla_{i} f(x)-\nabla_{i} f\left(x^{*}\right)\right| \leq \delta_{i} \forall x_{i}^{*}=0$ and this further implies $Q_{i}(x)=0 \forall i \notin W^{\sharp}$ (note that $\left.\operatorname{supp}\left(x^{*}\right) \in W^{\sharp}\right)$.
Again, there exist $\delta^{\prime \prime}>0$ such that $\forall x \in \mathbb{R}^{d}$ satisfy $\operatorname{supp}_{W^{\sharp}}(x)$ and $\max _{i \in W^{\sharp}} Q_{i}(x) \leq \delta^{\prime \prime}$, we have $\left\|x-x^{*}\right\| \leq$ $\epsilon^{\prime \prime}$.

Thus for $\Delta \leq \min \left\{\epsilon_{k}, \delta^{\prime \prime}\right\}$, the first $k$ elements in $W_{\Delta}$ will be $W^{\sharp}$, and any coordinate $i \notin W^{\sharp}$ can not be included in $W_{\Delta}$. Therefore $W_{\Delta}=W^{\sharp}$.

## G Proof of Theorem 5

Proof. Given the number of iteration $t$, denote $\mathcal{Z}_{t}=\left\{i \in[d] \mid x_{i}^{t^{\prime}}=0 \forall t^{\prime}<t\right\}$, which is the entries of $x^{t}$ that filled with 0's. and $\mathcal{V}_{t}=\left\{i \in[d]| | \nabla_{i} f\left(x^{t^{\prime}}\right)-\nabla_{i} f\left(x^{*}\right) \mid \leq \delta_{i} \forall t^{\prime} \geq t\right\}$.

From Lemma 3 (in the main text), we know that any coordinates in $\mathcal{Z}_{t} \cap \mathcal{V}_{t}$ will always stay at 0 and thus cannot be in $W$, that is

$$
\begin{align*}
& W \subset[d] \backslash\left(\mathcal{Z}_{t} \cap \mathcal{V}_{t}\right) \quad \forall t>0 \\
\Rightarrow & |W| \leq \min _{t \in[d]}\left\{d-\left|\mathcal{Z}_{t} \cap \mathcal{V}_{t}\right|\right\} . \tag{11}
\end{align*}
$$

Recall the definition of the set of good steps until the $t$-th iteration $\mathcal{G}_{t} \subset[t]$.

$$
\begin{align*}
\left|\mathcal{V}_{t}\right| & =\sum_{i=1}^{d} \mathbf{1}\left\{\left|\nabla_{i} f\left(x^{t^{\prime}}\right)-\nabla_{i} f\left(x^{*}\right)\right| \leq \delta_{i} \quad \forall t^{\prime} \geq t\right\} \\
& \geq \sum_{i=1}^{d} \mathbf{1}\left\{\left\|\nabla f\left(x^{t^{\prime}}\right)-\nabla f\left(x^{*}\right)\right\|_{\infty} \leq \delta_{i} \quad \forall t^{\prime} \geq t\right\} \\
& \geq \sum_{i=1}^{(\mathrm{i})} \sum_{i}^{d} \mathbf{1}\left\{L_{\infty}\left\|x^{t^{\prime}}-x^{*}\right\|_{1} \leq \delta_{i} \quad \forall t^{\prime} \geq t\right\} \\
& \geq \sum_{i=1}^{d} \mathbf{1}\left\{L_{\infty} \sup _{t^{\prime} \geq t}\left\|x^{t}-x^{*}\right\|_{1} \leq \delta_{i}\right\} \tag{12}
\end{align*}
$$

where (i) follows from the $l_{\infty}$ smoothness assumption.
By the definition of $\mathcal{G}_{t}$ in section A, we also have $\left|\mathcal{Z}_{t}\right| \geq d-\left|\mathcal{G}_{t}\right|$, and further

$$
\begin{align*}
\left|\mathcal{Z}_{t} \cap \mathcal{V}_{t}\right| & =\left|\mathcal{Z}_{t}\right|+\left|\mathcal{V}_{t}\right|-\left|\mathcal{Z}_{t} \cup \mathcal{V}_{t}\right| \\
& \geq d-\left|\mathcal{G}_{t}\right|+\left|\mathcal{V}_{t}\right|-d \\
& \geq\left|\mathcal{V}_{t}\right|-\left|\mathcal{G}_{t}\right| \tag{13}
\end{align*}
$$

Plug the above result in Eq. 11, we get

$$
\begin{align*}
|W| & \leq \min _{t>0}\left\{d-\left|\mathcal{V}_{t}\right|+\left|\mathcal{G}_{t}\right|\right\} \\
& \leq \min _{t>0}\left\{d-\sum_{i=1}^{d} \mathbf{1}\left\{L_{\infty} \sup _{t^{\prime} \geq t}\left\|x^{t^{\prime}}-x^{*}\right\|_{1} \leq \delta_{i}\right\}+\left|\mathcal{G}_{t}\right|\right\} \\
& \leq \min _{t \in[d]}\left\{d-\sum_{i=1}^{d} \mathbf{1}\left\{L_{\infty} \sup _{t^{\prime} \geq t}\left\|x^{t^{\prime}}-x^{*}\right\|_{1} \leq \delta_{i}\right\}+t\right\} \\
& =\min _{t \in[d]} B_{t}+t \tag{14}
\end{align*}
$$

where $B_{t}$ is defined as $B_{t}:=d-p_{\delta}\left(L_{\infty} \sup _{i \geq t}\left\{\left\|x^{i}-x^{*}\right\|_{1}\right\}\right)$ in Theorem 5

## H Proof of Corollary 6

Proof. Similar to the proof of Theorem 5, denote $\mathcal{Z}_{t}=\left\{i \in[d] \mid x_{i}^{t^{\prime}}=0 \forall t^{\prime}<t\right\}$, which is the entries of $x^{t}$ that filled with 0's. and $\mathcal{V}_{t}=\left\{i \in[d]| | \nabla_{i} f\left(x^{t^{\prime}}\right)-\nabla_{i} f\left(x^{*}\right) \mid \leq \delta_{i} \forall t^{\prime} \geq t\right\}$.
From Lemma 3 (in the main text), we know that any coordinates in $\mathcal{Z}_{t} \cap \mathcal{V}_{t}$ will always stay at 0 and thus cannot be in $\vec{W}$, that is

$$
\begin{align*}
& W \subset[d] \backslash\left(\mathcal{Z}_{t} \cap \mathcal{V}_{t}\right) \quad \forall t>0 \\
\Rightarrow & |W| \leq \min _{t \in[d]}\left\{d-\left|\mathcal{Z}_{t} \cap \mathcal{V}_{t}\right|\right\} \tag{15}
\end{align*}
$$

Recall the definition of the set of good steps until the $t$-th iteration $\mathcal{G}_{t} \subset[t]$.

$$
\left.\begin{array}{rl}
\left|\mathcal{V}_{t}\right| & =\sum_{i=1}^{d} \mathbf{1}\left\{\left|\nabla_{i} f\left(x^{t^{\prime}}\right)-\nabla_{i} f\left(x^{*}\right)\right| \leq \delta_{i} \quad \forall t^{\prime} \geq t\right\} \\
& \geq \sum_{i=1}^{d} \mathbf{1}\left\{\left\|\nabla f\left(x^{t^{\prime}}\right)-\nabla f\left(x^{*}\right)\right\|_{\infty} \leq \delta_{i} \quad \forall t^{\prime} \geq t\right\} \\
& \stackrel{(\mathrm{i})}{\geq} \sum_{i=1}^{d} \mathbf{1}\left\{L_{\infty}\left\|x^{t^{\prime}}-x^{*}\right\|_{1} \leq \delta_{i} \quad \forall t^{\prime} \geq t\right\} \\
& \stackrel{(\text { (ii) }}{\geq} \sum_{i=1}^{d} \mathbf{1}\left\{L_{\infty} \sqrt{\frac{2}{\mu_{1}}\left(F\left(x^{t}\right)-F\left(x^{*}\right)\right)} \leq \delta_{i} \quad \forall t^{\prime} \geq t\right\} \\
& \stackrel{\text { (iii) }}{=} \sum_{i=1}^{d} \mathbf{1}\left\{L_{\infty} \sqrt{\frac{2}{\mu_{1}}\left(F\left(x^{t}\right)-F\left(x^{*}\right)\right)} \leq \delta_{i}\right\} \\
& \stackrel{\text { (iv) }}{=} p_{\delta}\left(L_{\infty} \sqrt{\frac{2}{\mu_{1}}\left(F\left(x^{t}\right)-F\left(x^{*}\right)\right)}\right) \\
& \stackrel{(\mathrm{v})}{\geq} p_{\delta}\left(L_{\infty} \sqrt{\frac{2}{\mu_{1}} \prod_{i=1}^{\left|\mathcal{G}_{t}\right|}\left(1-\frac{\mu_{1}^{(\tau+i-1)}}{L}\right.}\right)\left(F(0)-F^{*}\right) \tag{16}
\end{array}\right), ~ l
$$

where (i) follows from the $l_{\infty}$ smoothness assumption, (ii) is from $\mu_{1}$ strongly convex, (iii) is true since $F\left(x^{t}\right)$ is a decreasing sequence, (iv) is by the definition of $p_{\delta}(\cdot)$, (v) directly follows from Theorem 4 .
By the definition of $\mathcal{G}_{t}$, we also have $\left|\mathcal{Z}_{t}\right| \geq d-\left|\mathcal{G}_{t}\right|$, and further

$$
\begin{align*}
\left|\mathcal{Z}_{t} \cap \mathcal{V}_{t}\right| & =\left|\mathcal{Z}_{t}\right|+\left|\mathcal{V}_{t}\right|-\left|\mathcal{Z}_{t} \cup \mathcal{V}_{t}\right| \\
& \geq d-\left|\mathcal{G}_{t}\right|+\left|\mathcal{V}_{t}\right|-d \\
& \geq\left|\mathcal{V}_{t}\right|-\left|\mathcal{G}_{t}\right| \tag{17}
\end{align*}
$$

Plug the above result in Eq. 15, we get

$$
\begin{align*}
|W| & \leq \min _{t>0}\left\{d-\left|\mathcal{V}_{t}\right|+\left|\mathcal{G}_{t}\right|\right\} \\
& \leq \min _{t>0}\left\{d-\left(L_{\infty} \sqrt{\frac{2}{\mu_{1}} \prod_{i=1}^{\left|\mathcal{G}_{t}\right|}\left(1-\frac{\mu_{1}^{(\tau+i-1)}}{L}\right)\left(F(0)-F^{*}\right)}\right)+\left|\mathcal{G}_{t}\right|\right\} \\
& \leq \min _{t \in[d]}\left\{d-\left(L_{\infty} \sqrt{\frac{2}{\mu_{1}} \prod_{i=1}^{t}\left(1-\frac{\mu_{1}^{(\tau+i-1)}}{L}\right)\left(F(0)-F^{*}\right)}\right)+t\right\} \\
& =\min _{t \in[d]} B_{t}+t \tag{18}
\end{align*}
$$

where $B_{t}$ is defined as $B_{t}:=d-p_{\delta}\left(\sqrt{\frac{2 L_{\infty}^{2}}{\mu_{1}} \prod_{i=0}^{t-1}\left(1-\frac{\mu_{1}^{(\tau+i)}}{L}\right)\left(F(0)-F^{*}\right)}\right)$ in Theorem 5

## References

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