

Given, $\{\mathbf{y}_k\}_{k=1}^K, \mathbf{x}^{(0)}, \mu \in [0, 1]$

For n in range(1, N) :

$$\mathbf{z}^{(n)} = \mathbf{x}^{(n-1)} - \alpha \nabla_{\mathbf{x}} \mathcal{D}(\mathbf{x}^{(n-1)}; \{\mathbf{y}_k\}_{k=1}^K)$$

$$\mathbf{w}^{(n)} = \text{prox}_{\mathcal{P}}(\mathbf{z}^{(n)})$$

$$\mathbf{x}^{(n)} = \mu \mathbf{w}^{(n)} + (1 - \mu) \mathbf{w}^{(n-1)}$$

return $\mathbf{x}^{(N)}$