

CVX – $d=2$, $s \approx 0.986930$, $\lambda \approx 4.74e+05$, $\hat{m} \approx 0.0000$, $J_{\text{val}} \approx 1.486319e-01$

RMSEtr = 0.1879, RMSEvl = 0.3855, RMSEts = 0.6291, RMSEtv = 0.2522

RMSEWtr = 0.1604, RMSEWvl = 0.3782, RMSEWts = 0.7438, RMSEWtv = 0.28

