

CVX – $d=2$, $s \approx 0.987504$, $\lambda \approx 5.64e+05$, $\hat{m} \approx 0.0000$, $J_{\text{val}} \approx 1.458741e-01$

RMSEtr = 0.1892, RMSEvl = 0.3819, RMSEts = 0.6074, RMSEtv = 0.2516

RMSEWtr = 0.1639, RMSEWvl = 0.3735, RMSEWts = 0.7186, RMSEWtv = 0.28

