

CVX –  $d=3$ ,  $s \approx 0.997521$ ,  $\lambda \approx 1.54e+12$ ,  $\hat{m} \approx -0.0000$ ,  $J_{\text{val}} \approx 1.645288e-01$

RMSEtr = 2.2829, RMSEvl = 0.4056, RMSEts = 0.8824, RMSEtv = 1.9875

RMSEWtr = 1.1954, RMSEWvl = 0.4124, RMSEWts = 1.0339, RMSEWtv = 0.9360

