

CVX – $d=4$, $s \approx 0.903179$, $\lambda \approx 1.65e+04$, $\hat{m} \approx -0.0000$, $J_{\text{val}} \approx 8.829484e+06$
MSEtr = 7376.7206, RMSEvl = 2971.4448, RMSEts = 41602.0022, RMSEtv = 655
EWtr = 5430.6041, RMSEWvl = 3943.5749, RMSEWts = 51798.9844, RMSEWtv =

