

CVX – $d=4$, $s \approx 0.914578$, $\lambda \approx 4.41e+04$, $\hat{m} \approx -0.0000$, $J_val \approx 6.564263e+03$
RMSEtr = 62624.7910, RMSEvl = 81.0201, RMSEts = 6962.8152, RMSEtv = 5423.0
RMSEWtr = 28750.5066, RMSEWvl = 95.2645, RMSEWts = 9005.9284, RMSEWtv = 2000.0

