

CVX – $d=2$, $s \approx 0.999476$, $\lambda \approx 2e+10$, $\hat{m} \approx -0.0000$, $J_val \approx 6.221537e-02$

RMSEtr = 0.2135, RMSEvl = 0.2494, RMSEts = 0.4133, RMSEtv = 0.2231

RMSEWtr = 0.1660, RMSEWvl = 0.2682, RMSEWts = 0.4180, RMSEWtv = 0.2000

