

CVX – $d=4$, $s \approx 0.000011$, $\lambda \approx 1.56e-07$, $\hat{m} \approx 0.0000$, $J_{\text{val}} \approx 5.083703e+10$
= 5078848.2546, $\text{RMSE}_{\text{vl}} = 225470.6763$, $\text{RMSE}_{\text{ts}} = 2626209.2539$, $\text{RMSE}_{\text{tv}} = 4$
2577640.6706, $\text{RMSE}_{\text{Wvl}} = 298293.8184$, $\text{RMSE}_{\text{Wts}} = 3237625.8492$, RMSE_{Wtv}

