

$CVX - d=2, s \approx 0.987504, \lambda \approx 5.64e+05, m \approx 0.0000, J_{\text{val}} \approx 1.458741e-01$

$\text{RMSE}_{\text{tr}} = 0.1892, \text{RMSE}_{\text{vl}} = 0.3819, \text{RMSE}_{\text{ts}} = 0.6074, \text{RMSE}_{\text{tv}} = 0.2516$

$\text{RMSE}_{\text{Wtr}} = 0.1639, \text{RMSE}_{\text{Wvl}} = 0.3735, \text{RMSE}_{\text{Wts}} = 0.7186, \text{RMSE}_{\text{Wtv}} = 0.28$

