

CVX –  $d=3$ ,  $s \approx 0.971405$ ,  $\lambda \approx 2.23e+06$ ,  $\hat{m} \approx -0.0000$ ,  $J_{\text{val}} \approx 1.088297e+00$   
RMSEtr = 112.1772, RMSEvl = 1.0432, RMSEts = 21.8855, RMSEtv = 97.1548  
RMSEWtr = 57.3389, RMSEWvl = 1.0826, RMSEWts = 27.7022, RMSEWtv = 43.0

