

CVX –  $d=4$ ,  $s \approx 0.952562$ ,  $\lambda \approx 4.49e+06$ ,  $\hat{m} \approx -0.0000$ ,  $J_{\text{val}} \approx 4.356986e+05$   
RMSEtr = 1455.4148, RMSEvl = 660.0747, RMSEts = 8868.3261, RMSEtv = 1302  
EWtr = 1123.3977, RMSEWvl = 874.7780, RMSEWts = 11026.4754, RMSEWtv =

