

CVX – $d=2$, $s \approx 0.885948$, $\lambda \approx 95.9$, $m \hat{=} -0.0000$, $J_{\text{val}} \approx 7.442850e-02$

RMSEtr = 0.1282, RMSEvl = 0.2728, RMSEts = 0.1823, RMSEtv = 0.1759

RMSEWtr = 0.1209, RMSEWvl = 0.2574, RMSEWts = 0.1525, RMSEWtv = 0.2000

