

CVX – $d=2$, $s \approx 0.882233$, $\lambda \approx 84.7$, $m \hat{=} -0.0000$, $J_{\text{val}} \approx 7.271530e-02$

RMSEtr = 0.1504, RMSEvl = 0.2697, RMSEts = 0.3325, RMSEtv = 0.1874

RMSEWtr = 0.1388, RMSEWvl = 0.2655, RMSEWts = 0.3340, RMSEWtv = 0.2000

