CVX − d=1, s≈0.424135, λ≈0.504, m̂≈0.0003, J_val≈8.144509e-02
RMSEtr = 0.1479, RMSEvl = 0.2854, RMSEts = 0.1001, RMSEtv = 0.1918
RMSEWtr = 0.1308, RMSEWvl = 0.2631, RMSEWts = 0.0709, RMSEWtv = 0.21