CVX – d=2, s≈0.995724, λ≈3.23e+07, m̂≈-0.0000, J_val≈6.933583e-02
RMSEtr = 0.2994, RMSEvl = 0.2633, RMSEts = 0.2427, RMSEtv = 0.2908
RMSEWtr = 0.2156, RMSEWvl = 0.2540, RMSEWts = 0.2304, RMSEWtv = 0.23