

CVX – $d=4$, $s \approx 0.980863$, $\lambda \approx 5.2e+09$, $\hat{m} \approx 0.0000$, $J_{\text{val}} \approx 3.205295e+04$
RMSEtr = 320.5401, RMSEvl = 179.0334, RMSEts = 2247.9811, RMSEtv = 291.6
RMSEWtr = 235.7861, RMSEWvl = 236.6099, RMSEWts = 2788.6688, RMSEWtv = 2

