

CVX – $d=4$, $s \approx 0.987265$, $\lambda \approx 1.14e+11$, $\hat{m} \approx 0.0000$, $J_val \approx 3.353169e+03$
RMSEtr = 121.3994, RMSEvl = 57.9066, RMSEts = 764.6460, RMSEtv = 109.05
RMSEWtr = 87.5923, RMSEWvl = 76.6560, RMSEWts = 950.2442, RMSEWtv = 77

