

CVX – $d=2$, $s \approx 0.606962$, $\lambda \approx 0.955$, $\hat{m} \approx -0.0000$, $J_{\text{val}} \approx 7.497622\text{e-}01$
RMSEtr = 0.5701, RMSEvl = 0.8659, RMSEts = 3.1633, RMSEtv = 0.6566
RMSEWtr = 0.4935, RMSEWvl = 1.1241, RMSEWts = 3.5589, RMSEWtv = 0.705

