

CVX – $d=3$, $s \approx 0.962815$, $\lambda \approx 4.75e+05$, $\hat{m} \approx -0.0000$, $J_{\text{val}} \approx 1.610660e+02$
RMSEtr = 25.0169, RMSEvl = 12.6912, RMSEts = 93.3405, RMSEtv = 22.5763
RMSEWtr = 11.5378, RMSEWvl = 16.5651, RMSEWts = 112.3179, RMSEWtv = 12.6912

