

CVX – $d=2$, $s \approx 0.886991$, $\lambda \approx 99.4$, $m \approx 0.0000$, $J_{\text{val}} \approx 7.547926e-02$

RMSEtr = 0.1357, RMSEvl = 0.2747, RMSEts = 0.1474, RMSEtv = 0.1808

RMSEWtr = 0.1196, RMSEWvl = 0.2570, RMSEWts = 0.1091, RMSEWtv = 0.20

