

CVX – $d=2$, $s \approx 0.471442$, $\lambda \approx 0.329$, $m \approx -0.0000$, $J_{\text{val}} \approx 1.012017e-01$

RMSEtr = 2.4027, RMSEvl = 0.3181, RMSEts = 0.7328, RMSEtv = 2.0869

RMSEWtr = 1.4736, RMSEWvl = 0.3037, RMSEWts = 0.8618, RMSEWtv = 1.125

