

CVX – $d=1$, $s \approx 0.690324$, $\lambda \approx 2.36$, $m \approx 0.0003$, $J_{\text{val}} \approx 8.175536e-02$

RMSEtr = 0.1474, RMSEvl = 0.2859, RMSEts = 0.0998, RMSEtv = 0.1916

RMSEWtr = 0.1305, RMSEWvl = 0.2635, RMSEWts = 0.0709, RMSEWtv = 0.21

