CVX – d=1, s≈0.796157, λ≈5.76, m̂≈0.0003, J_val≈8.205232e-02
RMSEtr = 0.1471, RMSEvl = 0.2864, RMSEts = 0.0996, RMSEtv = 0.1917
RMSEWtr = 0.1304, RMSEWvl = 0.2639, RMSEWts = 0.0710, RMSEWtv = 0.21