

CVX – $d=2$, $s \approx 0.566912$, $\lambda \approx 0.677$, $\hat{m} \approx -0.0000$, $J_{\text{val}} \approx 3.873871e-01$

RMSEtr = 0.9394, RMSEvl = 0.6224, RMSEts = 2.4116, RMSEtv = 0.8711

RMSEWtr = 0.5154, RMSEWvl = 0.8113, RMSEWts = 2.7237, RMSEWtv = 0.579

