

CVX – $d=2$, $s \approx 0.994452$, $\lambda \approx 1.24e+07$, $\hat{m} \approx 0.0000$, $J_{\text{val}} \approx 9.341058e-02$

RMSEtr = 0.2630, RMSEvl = 0.3056, RMSEts = 0.2013, RMSEtv = 0.2743

RMSEWtr = 0.2107, RMSEWvl = 0.2830, RMSEWts = 0.2427, RMSEWtv = 0.25

