

CVX – $d=3$, $s \approx 0.960968$, $\lambda \approx 3.57e+05$, $\hat{m} \approx -0.0000$, $J_{\text{val}} \approx 2.139114e+02$
RMSEtr = 17.0473, RMSEvl = 14.6257, RMSEts = 103.5088, RMSEtv = 16.475
RMSEWtr = 14.0443, RMSEWvl = 19.0575, RMSEWts = 124.2499, RMSEWtv = 14

