

CVX –  $d=2$ ,  $s \approx 0.471442$ ,  $\lambda \approx 0.329$ ,  $m \approx -0.0000$ ,  $J_{\text{val}} \approx 1.012017e-01$

RMSEtr = 2.4027, RMSEvl = 0.3181, RMSEts = 0.7328, RMSEtv = 2.0869

RMSEWtr = 1.4736, RMSEWvl = 0.3037, RMSEWts = 0.8618, RMSEWtv = 1.125

