

COST – $d=1$, $s \approx 0.985574$, $\lambda \approx 1.17e+03$, $\hat{m} \approx 0.0007$, $J_{\text{val}} \approx 2.417817e-02$
RMSEtr = 0.0852, RMSEvl = 0.1555, RMSEts = 0.2478, RMSEtv = 0.1072
RMSEWtr = 0.0900, RMSEWvl = 0.1886, RMSEWts = 0.2905, RMSEWtv = 0.12

