

CVX – $d=1$, $s \approx 0.999900$, $\lambda \approx 3.63e+06$, $\hat{m} \approx 0.0003$, $J_{\text{val}} \approx 6.493143e-02$

RMSEtr = 0.1255, RMSEvl = 0.2548, RMSEts = 0.1823, RMSEtv = 0.1674

RMSEWtr = 0.1122, RMSEWvl = 0.2460, RMSEWts = 0.1446, RMSEWtv = 0.18

