CVX − d=2, s≈0.614730, λ≈1.03, m̂≈-0.0000, J_val≈8.345463e-01
RMSEtr = 0.5580, RMSEvl = 0.9135, RMSEts = 3.3067, RMSEtv = 0.6649
RMSEWtr = 0.5362, RMSEWvl = 1.1843, RMSEWts = 3.7182, RMSEWtv = 0.749