

CVX –  $d=4$ ,  $s \approx 0.987553$ ,  $\lambda \approx 1.36e+11$ ,  $\hat{m} \approx 0.0000$ ,  $J_{\text{val}} \approx 2.405336e+03$   
RMSEtr = 167.4577, RMSEvl = 49.0442, RMSEts = 669.1571, RMSEtv = 147.08  
RMSEWtr = 69.9504, RMSEWvl = 64.9782, RMSEWts = 832.7176, RMSEWtv = 62

