CVX – d=4, s≈0.980251, λ≈4.08e+09, m̂≈0.0000, J_val≈2.789600e+04
RMSEtr = 447.1470, RMSEvl = 167.0210, RMSEts = 2120.5754, RMSEtv = 396.1
SEWtr = 188.6491, RMSEWvl = 220.7541, RMSEWts = 2632.3426, RMSEWtv = 1