

CVX – $d=2$, $s \approx 0.999900$, $\lambda \approx 2.75e+11$, $\hat{m} \approx -0.0000$, $J_{\text{val}} \approx 7.180525e-02$

RMSEtr = 0.1218, RMSEvl = 0.2680, RMSEts = 0.5954, RMSEtv = 0.1705

RMSEWtr = 0.1199, RMSEWvl = 0.3209, RMSEWts = 0.6145, RMSEWtv = 0.2000

