

CVX – $d=1$, $s \approx 0.424860$, $\lambda \approx 0.506$, $\hat{m} \approx 0.0003$, $J_{\text{val}} \approx 8.144508 \times 10^{-2}$

RMSEtr = 0.1479, RMSEvl = 0.2854, RMSEts = 0.1001, RMSEtv = 0.1918

RMSEWtr = 0.1308, RMSEWvl = 0.2631, RMSEWts = 0.0709, RMSEWtv = 0.2111

