

COST – $d=4$, $s \approx 0.910299$, $\lambda \approx 3e+04$, $\hat{m} \approx -0.0000$, $J_{\text{val}} \approx 5.573851e+03$
RMSEtr = 40966.5873, RMSEvl = 74.6582, RMSEts = 5491.1792, RMSEtv = 3547.1792
RMSEWtr = 18619.8810, RMSEWvl = 86.4607, RMSEWts = 7090.8354, RMSEWtv = 3547.1792

