1. Given initial $\lambda_0 = \hat{\lambda_0} \times 10^{k_0}$, $\hat{\lambda_0}$ must be 1, I'll start from $\lambda_0 = 1$.
2. Search in range $[\lambda_0 - 10^{k_0}, \lambda_0 + 10^{k_0}]$, step= 10^{k_0-1}, find the λ in above 20 values that makes TestR^2 are biggest as λ_1, represent λ_1 as $\lambda_1 = \hat{\lambda_1} \times 10^{k_1}$.
3. Repeat process 2, until $k_n = k_{n-1}$, then λ_n was selected as the best λ.

To prevent another λ to make $TestR^2$ get bigger suddenly after finish 3, I'll use $\lambda = \{10^{k_n}, 10^{k_n-1}, 10^{k_n-2}...\}$ to do step 2 a few more times, how many times was depends on the observation of $TestR^2$.

For example:

$\lambda_0 = 1 = 1 \times 10^0$, then searching in $\{0.1, 0.2, 0.3, ..., 2\}$ suppose that $\Rightarrow$
$\lambda_1 = 0.1 = 1 \times 10^{-1}$, then search in $\{0.01, 0.02, ..., 0.2\}$, suppose that$\Rightarrow$
$\lambda_2 = 0.03 = 3 \times 10^{-2}$, then search in $\{0.021, 0.022, ..., 0.4\}$, suppose that $\Rightarrow$
$\lambda_3 = 0.022 = 2.2 \times 10^{-2}$,$k_2 = k_3$, so take the λ_3 as best λ