

JPM —  $d=1$ ,  $s \approx 0.999900$ ,  $\lambda \approx 3.63e+06$ ,  $\hat{m} \approx 0.0006$ ,  $J\_val \approx 3.584986e-02$

RMSEtr = 0.1286, RMSEvl = 0.1893, RMSEts = 0.1947, RMSEtv = 0.1461

RMSEWtr = 0.1116, RMSEWvl = 0.2039, RMSEWts = 0.1596, RMSEWtv = 0.15

