

WMT – $d=3$, $s \approx 0.920800$, $\lambda \approx 5.46e+03$, $\hat{m} \approx 0.0000$, $J_{\text{val}} \approx 2.924303e+02$
RMSEtr = 16.5625, RMSEvl = 17.1006, RMSEts = 113.2368, RMSEtv = 16.698
RMSEWtr = 14.0350, RMSEWvl = 22.1551, RMSEWts = 135.5026, RMSEWtv = 15

