

JPM – $d=2$, $s \approx 0.856521$, $\lambda \approx 39.5$, $m \hat{=} -0.0000$, $J_{\text{val}} \approx 3.188957e-02$

RMSEtr = 2.6224, RMSEvl = 0.1786, RMSEts = 0.9923, RMSEtv = 2.2729

RMSEWtr = 1.5312, RMSEWvl = 0.1604, RMSEWts = 1.2441, RMSEWtv = 1.154

