JPM – d=2, s≈0.984998, λ≈2.78e+05, m̂≈0.0000, J_val≈9.133367e-02
RMSEtr = 0.1324, RMSEvl = 0.3022, RMSEts = 0.6071, RMSEtv = 0.1896
RMSEWtr = 0.1280, RMSEWvl = 0.3602, RMSEWts = 0.5877, RMSEWtv = 0.227