JPM – d=1, s≈0.986568, λ≈1.34e+03, m̂≈0.0005, J_val≈3.055407e-02
RMSEtr = 0.1932, RMSEvl = 0.1748, RMSEts = 0.2116, RMSEtv = 0.1887
RMSEWtr = 0.1657, RMSEWvl = 0.1810, RMSEWts = 0.2418, RMSEWtv = 0.17...