JPM − d=3, s≈0.819976, λ≈44.6, m̂≈0.0000, J_val≈8.443732e+01
RMSEtr = 1536.6038, RMSEvl = 9.1890, RMSEts = 214.1563, RMSEtv = 1330.8
MSEWtr = 798.9865, RMSEWvl = 10.0555, RMSEWts = 273.5515, RMSEWtv = 59