JPM – d=4, s≈0.962615, λ≈2.9e+07, m̂≈-0.0000, J_val≈1.067413e+03
RMSEtr = 422.8721, RMSEvl = 32.6713, RMSEts = 850.5397, RMSEtv = 366.60
SEWtr = 181.7962, RMSEWvl = 44.2004, RMSEWts = 1074.7789, RMSEWtv = 1