

JPM – $d=2$, $s \approx 0.984041$, $\lambda \approx 2.18e+05$, $\hat{m} \approx 0.0000$, $J_val \approx 8.633206e-02$

RMSEtr = 0.1504, RMSEvl = 0.2938, RMSEts = 0.5854, RMSEtv = 0.1963

RMSEWtr = 0.1318, RMSEWvl = 0.3496, RMSEWts = 0.5644, RMSEWtv = 0.22

