WMT – d=2, s≈0.997528, λ≈2.25e+08, m̂≈0.0000, J_val≈2.437673e-02
RMSEtr = 0.1531, RMSEvl = 0.1561, RMSEts = 0.3674, RMSEtv = 0.1538
RMSEWtr = 0.1423, RMSEWvl = 0.2042, RMSEWts = 0.3388, RMSEWtv = 0.152