

$\wedge\text{MXX} - d=2, s\approx 0.993179, \lambda\approx 5.71e+06, \hat{m}\approx -0.0000, J_val\approx 5.692194e-02$
RMSEtr = 0.1543, RMSEvl = 0.2386, RMSEts = 0.6218, RMSEtv = 0.1792
RMSEWtr = 0.1042, RMSEWvl = 0.2908, RMSEWts = 0.6921, RMSEWtv = 0.18

