WMT – d=2, s≈0.940107, λ≈1.2e+03, m̂≈0.0000, J_val≈1.410486e+00
RMSEtr = 1.3083, RMSEvl = 1.1876, RMSEts = 3.4930, RMSEtv = 1.2792
RMSEWtr = 1.1096, RMSEWvl = 1.4833, RMSEWts = 3.8511, RMSEWtv = 1.165