WMT – d=2, s≈0.937467, λ≈1.01e+03, m̂≈0.0000, J_val≈1.391533e+00
RMSEtr = 1.3137, RMSEvl = 1.1796, RMSEts = 3.4644, RMSEtv = 1.2815
RMSEWtr = 1.1108, RMSEWvl = 1.4734, RMSEWts = 3.8184, RMSEWtv = 1.162