

JPM – $d=2$, $s \approx 0.378407$, $\lambda \approx 0.176$, $\hat{m} \approx -0.0000$, $J_val \approx 6.731447e-02$

RMSEtr = 9.6204, RMSEvl = 0.2595, RMSEts = 2.8339, RMSEtv = 8.3330

RMSEWtr = 5.7713, RMSEWvl = 0.2269, RMSEWts = 3.5073, RMSEWtv = 4.33

