

ZM – $d=2$, $s \approx 0.999900$, $\lambda \approx 2.2e+10$, $\hat{m} \approx -0.0000$, $J_val \approx 5.287365e+00$

RMSEtr = 0.3420, RMSEvl = 2.2994, RMSEts = 6.7457, RMSEtv = 1.1864

RMSEWtr = 0.3139, RMSEWvl = 2.7625, RMSEWts = 7.5663, RMSEWtv = 1.584

