SHOP − d=4, s≈0.955867, λ≈7.39e+06, m̂≈-0.0000, J_val≈2.262438e+02
RMSEtr = 8491.1438, RMSEvl = 15.0414, RMSEts = 1100.3658, RMSEtv = 7354.
SEWtr = 3870.1555, RMSEWvl = 17.3316, RMSEWts = 1421.0778, RMSEWtv = 2