

ASML – $d=2$, $s \approx 0.993729$, $\lambda \approx 7.84e+06$, $m \hat{=} 0.0000$, $J_{\text{val}} \approx 8.952737e-02$

RMSEtr = 0.4036, RMSEvl = 0.2992, RMSEts = 1.1442, RMSEtv = 0.3802

RMSEWtr = 0.2624, RMSEWvl = 0.3388, RMSEWts = 1.3720, RMSEWtv = 0.281

