

$\hat{MXX} - d=3, s \approx 0.996749, \lambda \approx 4.07e+11, \hat{m} \approx -0.0000, J_val \approx 2.006242e-02$
RMSEtr = 2.5822, RMSEvl = 0.1416, RMSEts = 0.8891, RMSEtv = 2.2373
RMSEWtr = 1.4572, RMSEWvl = 0.1626, RMSEWts = 1.0609, RMSEWtv = 1.097

