JPM – d=1, s≈0.000010, λ≈5.03e-06, m̂≈0.0005, J_val≈3.245383e-02
RMSEtr = 0.2192, RMSEvl = 0.1801, RMSEts = 0.2096, RMSEtv = 0.2101
RMSEWtr = 0.1863, RMSEWvl = 0.1865, RMSEWts = 0.2319, RMSEWtv = 0.184