

JPM – $d=2$, $s \approx 0.904532$, $\lambda \approx 192$, $\hat{m} \approx 0.0000$, $J_{\text{val}} \approx 1.122128e+00$

RMSEtr = 0.5048, RMSEvl = 1.0593, RMSEts = 3.1927, RMSEtv = 0.6867

RMSEWtr = 0.5398, RMSEWvl = 1.3144, RMSEWts = 3.5272, RMSEWtv = 0.832

