COST – d=2, s≈0.686447, λ≈2.14, m̂≈0.0000, J_val≈1.398486e+00
RMSEtr = 2.6896, RMSEvl = 1.1826, RMSEts = 3.4214, RMSEtv = 2.4032
RMSEWtr = 1.9967, RMSEWvl = 1.4439, RMSEWts = 3.7731, RMSEWtv = 1.702