AMD – d=2, s≈0.850716, λ≈33.9, m̂≈0.0000, J_val≈1.524629e-01
RMSEtr = 7.1559, RMSEvl = 0.3905, RMSEts = 3.0543, RMSEtv = 6.2006
RMSEWtr = 4.6699, RMSEWvl = 0.4458, RMSEWts = 3.6698, RMSEWtv = 3.512