JPM – d=2, s≈0.983468, λ≈1.9e+05, m̂≈0.0000, J_val≈8.539796e-02
RMSEtr = 0.1705, RMSEvl = 0.2922, RMSEts = 0.5868, RMSEtv = 0.2077
RMSEWtr = 0.1391, RMSEWvl = 0.3478, RMSEWts = 0.5673, RMSEWtv = 0.224