SHOP − d=2, s≈0.979397, λ≈7.74e+04, m̂≈-0.0000, J_val≈1.504869e+00
RMSEtr = 0.5996, RMSEvl = 1.2267, RMSEts = 0.5831, RMSEtv = 0.8035
RMSEWtr = 0.4888, RMSEWvl = 1.2958, RMSEWts = 0.5387, RMSEWtv = 0.896