SHOP – d=2, s≈0.964283, λ≈9.04e+03, m̂≈-0.0000, J_val≈5.252208e-01
RMSEtr = 2.2917, RMSEvl = 0.7247, RMSEts = 3.0528, RMSEtv = 2.0177
RMSEWtr = 1.1123, RMSEWvl = 0.6906, RMSEWts = 3.7294, RMSEWtv = 0.960