AMD − d=2, s≈0.082084, λ≈0.0162, m̂≈-0.0000, J_val≈1.002701e+02
RMSEtr = 16.9337, RMSEvl = 10.0135, RMSEts = 28.6325, RMSEtv = 15.4966
MSEWtr = 13.7182, RMSEWvl = 12.2841, RMSEWts = 32.0094, RMSEWtv = 12.