

SPOT – $d=1$, $s \approx 0.000010$, $\lambda \approx 5.03e-06$, $m \hat{=} -0.0005$, $J_{\text{val}} \approx 7.665919e-01$

RMSEtr = 0.6093, RMSEvl = 0.8756, RMSEts = 2.1790, RMSEtv = 0.6856

RMSEWtr = 0.6976, RMSEWvl = 1.0608, RMSEWts = 2.3615, RMSEWtv = 0.794

