JPM – d=2, s≈0.985627, λ≈3.28e+05, m̂≈0.0000, J_val≈9.685417e-02
RMSEtr = 0.1296, RMSEvl = 0.3112, RMSEts = 0.6361, RMSEtv = 0.1919
RMSEWtr = 0.1302, RMSEWvl = 0.3719, RMSEWts = 0.6203, RMSEWtv = 0.23