

JPM – $d=4$, $s \approx 0.819547$, $\lambda \approx 128$, $m \hat{=} 0.0000$, $J_{\text{val}} \approx 4.878445e+03$

RMSEtr = 57114.7377, RMSEvl = 69.8459, RMSEts = 6167.4866, RMSEtv = 49465
EWtr = 26256.9881, RMSEWvl = 82.3391, RMSEWts = 7979.6623, RMSEWtv = 1

