ZM – d=2, s≈0.743118, λ≈4.39, m̂≈-0.0000, J_val≈3.202421e+00
RMSEtr = 7.5450, RMSEvl = 1.7895, RMSEts = 3.8759, RMSEtv = 6.5967
RMSEWtr = 5.4802, RMSEWvl = 2.1739, RMSEWts = 4.1741, RMSEWtv = 4.29