

SPOT – $d=3$, $s \approx 0.438334$, $\lambda \approx 0.113$, $\hat{m} \approx -0.0000$, $J_{\text{val}} \approx 1.776139 \times 10^4$
RMSEtr = 2385.5674, RMSEvl = 133.2719, RMSEts = 1297.9945, RMSEtv = 2067.1488
RMSEWtr = 1175.3914, RMSEWvl = 175.0881, RMSEWts = 1587.1488, RMSEWtv = 2067.1488

