

WMT – $d=3$, $s \approx 0.788040$, $\lambda \approx 17.6$, $\hat{m} \approx -0.0000$, $J_val \approx 5.465821e+04$
RMSEtr = 267.1225, RMSEvl = 233.7910, RMSEts = 1621.7464, RMSEtv = 259.1
SEWtr = 239.1527, RMSEWvl = 303.6718, RMSEWts = 1945.1977, RMSEWtv = 2

