JPM – d=3, s≈0.945211, λ≈4.82e+04, m̂≈0.0000, J_val≈3.123900e+01
RMSEtr = 3.3626, RMSEvl = 5.5892, RMSEts = 31.9783, RMSEtv = 4.0359
RMSEWtr = 2.6953, RMSEWvl = 7.1793, RMSEWts = 37.9394, RMSEWtv = 4.36