

JPM –  $d=2$ ,  $s \approx 0.856521$ ,  $\lambda \approx 39.5$ ,  $\hat{m} \approx -0.0000$ ,  $J_{\text{val}} \approx 3.188957e-02$

RMSEtr = 2.6224, RMSEvl = 0.1786, RMSEts = 0.9923, RMSEtv = 2.2729

RMSEWtr = 1.5312, RMSEWvl = 0.1604, RMSEWts = 1.2441, RMSEWtv = 1.1541

