CRWD – d=2, s≈0.990371, λ≈1.22e+06, m̂≈0.0000, J_val≈1.140966e-01
RMSEtr = 0.6842, RMSEvl = 0.3378, RMSEts = 0.1666, RMSEtv = 0.6162
RMSEWtr = 0.6492, RMSEWvl = 0.3935, RMSEWts = 0.2060, RMSEWtv = 0.538