WMT – d=2, s≈0.805912, λ≈12.5, m̂≈0.0000, J_val≈1.728233e-01
RMSEtr = 0.2071, RMSEvl = 0.4157, RMSEts = 1.1771, RMSEtv = 0.2745
RMSEWtr = 0.1565, RMSEWvl = 0.5299, RMSEWts = 1.2564, RMSEWtv = 0.310