JPM − d=2, s≈0.998046, λ≈4.96e+08, m̂≈0.0000, J_val≈3.006911e-02
RMSEtr = 0.7113, RMSEvl = 0.1734, RMSEts = 0.2030, RMSEtv = 0.6221
RMSEWtr = 0.4958, RMSEWvl = 0.1776, RMSEWts = 0.2428, RMSEWtv = 0.389