

JPM – $d=3$, $s \approx 0.934910$, $\lambda \approx 1.74e+04$, $m \approx 0.0000$, $J_val \approx 1.160491e+00$
RMSEtr = 282.4004, RMSEvl = 1.0773, RMSEts = 40.7296, RMSEtv = 244.579
RMSEWtr = 147.3685, RMSEWvl = 1.2915, RMSEWts = 51.7472, RMSEWtv = 110

