UBER – d=2, s≈0.996259, λ≈3.08e+07, m̂≈0.0000, J_val≈1.215504e-01
RMSEtr = 0.3798, RMSEvl = 0.3486, RMSEts = 0.2072, RMSEtv = 0.3723
RMSEWtr = 0.3740, RMSEWvl = 0.3787, RMSEWts = 0.2370, RMSEWtv = 0.36