KLAC – d=2, s≈0.994296, λ≈1.12e+07, m̂≈0.0000, J_val≈8.063181e-02
RMSEtr = 0.2167, RMSEvl = 0.2840, RMSEts = 0.2039, RMSEtv = 0.2353
RMSEWtr = 0.2198, RMSEWvl = 0.2967, RMSEWts = 0.2467, RMSEWtv = 0.250