

JPM – $d=2$, $s \approx 0.856099$, $\lambda \approx 39$, $m \hat{=} -0.0000$, $J_{\text{val}} \approx 3.185576e-02$

$\text{RMSE}_{\text{Tr}} = 2.6404$, $\text{RMSE}_{\text{Vl}} = 0.1785$, $\text{RMSE}_{\text{Ts}} = 1.0151$, $\text{RMSE}_{\text{Tv}} = 2.2885$

$\text{RMSE}_{\text{Wtr}} = 1.5405$, $\text{RMSE}_{\text{Wvl}} = 0.1605$, $\text{RMSE}_{\text{Wts}} = 1.2713$, $\text{RMSE}_{\text{Wtv}} = 1.16$

