

JPM –  $d=4$ ,  $s \approx 0.925424$ ,  $\lambda \approx 1.28e+05$ ,  $\hat{m} \approx -0.0000$ ,  $J_{\text{val}} \approx 1.839733e+07$   
RMSEtr = 20874.5593, RMSEvl = 4289.2104, RMSEts = 61287.3249, RMSEtv = 182  
EWtr = 7835.9786, RMSEWvl = 5693.6392, RMSEWts = 76391.7639, RMSEWtv =

