JPM − d=3, s≈0.984314, λ≈7.34e+07, m̂≈-0.0000, J_val≈3.792279e+00
RMSEtr = 1.9087, RMSEvl = 1.9474, RMSEts = 13.4973, RMSEtv = 1.9184
RMSEWtr = 1.6108, RMSEWvl = 2.5080, RMSEWts = 16.2251, RMSEWtv = 1.80