

JPM – $d=2$, $s \approx 0.366842$, $\lambda \approx 0.164$, $\hat{m} \approx -0.0000$, $J_val \approx 6.972725e-02$

RMSEtr = 9.7405, RMSEvl = 0.2641, RMSEts = 2.7060, RMSEtv = 8.4370

RMSEWtr = 5.8578, RMSEWvl = 0.2187, RMSEWts = 3.3607, RMSEWtv = 4.39

