

JPM – $d=2$, $s \approx 0.902140$, $\lambda \approx 174$, $\hat{m} \approx 0.0000$, $J_{\text{val}} \approx 9.929535e-01$

RMSEtr = 0.5251, RMSEvl = 0.9965, RMSEts = 2.9443, RMSEtv = 0.6745

RMSEWtr = 0.5572, RMSEWvl = 1.2349, RMSEWts = 3.2407, RMSEWtv = 0.8000

