

WMT –  $d=3$ ,  $s \approx 0.934294$ ,  $\lambda \approx 1.65e+04$ ,  $\hat{m} \approx 0.0000$ ,  $J_{\text{val}} \approx 4.163944e+01$

RMSEtr = 12.7113, RMSEvl = 6.4529, RMSEts = 42.2080, RMSEtv = 11.4718

RMSEWtr = 5.2215, RMSEWvl = 8.3500, RMSEWts = 50.5117, RMSEWtv = 5.94

