SHOP – d=3, s≈0.999748, λ≈1.31e+14, m̂≈-0.0000, J_val≈5.624225e-01
RMSEtr = 0.6006, RMSEvl = 0.7499, RMSEts = 2.5307, RMSEtv = 0.6412
RMSEWtr = 0.3885, RMSEWvl = 0.7277, RMSEWts = 3.1641, RMSEWtv = 0.573