R^2 Distribution on Validation Set
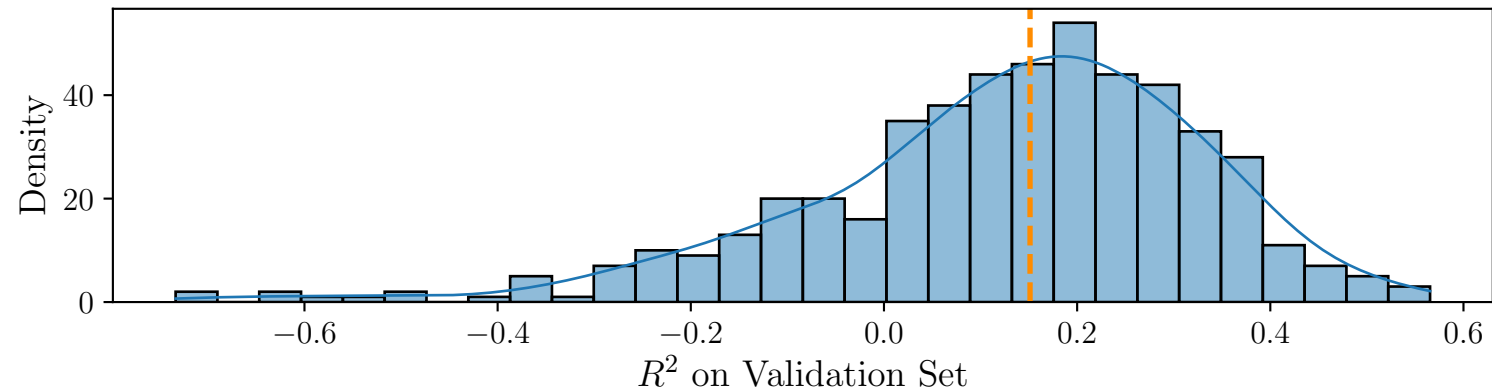
High-Frequency Roughness $e_s(\hat{\boldsymbol{y}}_h)$ Distribution