

PEP – $d=3$, $s \approx 0.406845$, $\lambda \approx 0.0875$, $\hat{m} \approx 0.0000$, $J_{\text{val}} \approx 5.141649e+05$
RMSEtr = 2200.9529, RMSEvl = 717.0529, RMSEts = 5339.3979, RMSEtv = 1939.3979
RMSEWtr = 915.8214, RMSEWvl = 933.6744, RMSEWts = 6434.6231, RMSEWtv = 815.8214

