PINS – d=2, s≈0.986650, λ≈3.71e+05, m̂≈0.0000, J_val≈1.235587e-02
RMSEtr = 0.8788, RMSEvl = 0.1112, RMSEts = 0.5178, RMSEtv = 0.7632
RMSEWtr = 0.8035, RMSEWvl = 0.0971, RMSEWts = 0.5886, RMSEWtv = 0.60