NKE – d=1, s≈0.995949, λ≈1.38e+04, m̂≈0.0007, J_val≈3.134469e-02
RMSEtr = 0.1207, RMSEvl = 0.1770, RMSEts = 0.8881, RMSEtv = 0.1370
RMSEWtr = 0.1277, RMSEWvl = 0.2065, RMSEWts = 1.0580, RMSEWtv = 0.15