PEP – d=3, s≈0.215664, λ≈0.0199, m̂≈0.0000, J_val≈1.623485e+06
RMSEtr = 1619.2474, RMSEvl = 1274.1607, RMSEts = 9019.8127, RMSEtv = 1540...
...EWtr = 1078.2352, RMSEWvl = 1656.2790, RMSEWts = 10833.5552, RMSEWtv = ...