PLTR – d=2, s≈0.628136, λ≈1.16, m̂≈0.0000, J_val≈1.962689e-02
RMSEtr = 1.2042, RMSEvl = 0.1401, RMSEts = 0.3750, RMSEtv = 1.0454
RMSEWtr = 0.6755, RMSEWvl = 0.1131, RMSEWts = 0.4632, RMSEWtv = 0.514