PLTR – d=2, s≈0.998904, λ≈4.89e+08, m̂≈0.0000, J_val≈1.526428e-01
RMSEtr = 0.5306, RMSEvl = 0.3907, RMSEts = 1.0797, RMSEtv = 0.4994
RMSEWtr = 0.4133, RMSEWvl = 0.4354, RMSEWts = 1.1018, RMSEWtv = 0.400