PINS − d=1, s≈0.877655, λ≈16.3, m̂≈0.0000, J_val≈6.276144e-02
RMSEtr = 0.5096, RMSEvl = 0.2505, RMSEts = 0.1916, RMSEtv = 0.4588
RMSEWtr = 0.5030, RMSEWvl = 0.3056, RMSEWts = 0.2067, RMSEWtv = 0.41