PINS – d=2, s≈0.990143, λ≈1.13e+06, m̂≈0.0000, J_val≈1.266490e-02
RMSEtr = 0.8562, RMSEvl = 0.1125, RMSEts = 0.5468, RMSEtv = 0.7438
RMSEWtr = 0.7899, RMSEWvl = 0.0969, RMSEWts = 0.6220, RMSEWtv = 0.59