

PFE – $d=2$, $s \approx 0.804872$, $\lambda \approx 12.2$, $m \approx 0.0000$, $J_val \approx 2.095988e-02$

RMSEtr = 1.4190, RMSEvl = 0.1448, RMSEts = 0.8860, RMSEtv = 1.2311

RMSEWtr = 0.8442, RMSEWvl = 0.1263, RMSEWts = 1.0562, RMSEWtv = 0.64

