PFE – d=3, s≈0.979456, λ≈1.54e+07, m̂≈-0.0000, J_val≈3.182344e-01
RMSEtr = 0.6383, RMSEvl = 0.5641, RMSEts = 1.3994, RMSEtv = 0.6206
RMSEWtr = 0.5580, RMSEWvl = 0.6243, RMSEWts = 1.5073, RMSEWtv = 0.56