PEP – d=1, s≈0.987408, λ≈1.53e+03, m̂≈0.0004, J_val≈2.645523e-03
RMSEtr = 0.0625, RMSEvl = 0.0514, RMSEts = 0.2176, RMSEtv = 0.0599
RMSEWtr = 0.0633, RMSEWvl = 0.0511, RMSEWts = 0.2773, RMSEWtv = 0.05