NKE – d=2, s≈0.995775, λ≈3.38e+07, m̂≈-0.0000, J_val≈4.374593e-02
RMSEtr = 0.1347, RMSEvl = 0.2092, RMSEts = 0.5439, RMSEtv = 0.1567
RMSEWtr = 0.1235, RMSEWvl = 0.2308, RMSEWts = 0.6609, RMSEWtv = 0.168