PFE – d=2, s≈0.979592, λ≈8.35e+04, m̂≈0.0000, J_val≈3.698639e-01
RMSEtr = 0.7942, RMSEvl = 0.6082, RMSEts = 2.5542, RMSEtv = 0.7520
RMSEWtr = 0.3763, RMSEWvl = 0.7081, RMSEWts = 2.9408, RMSEWtv = 0.499