PFE – d=4, s≈0.936630, λ≈4.62e+05, m̂≈-0.0000, J_val≈6.429537e+05
RMSEtr = 1720.7568, RMSEvl = 801.8439, RMSEts = 10618.2429, RMSEtv = 1543
EWtr = 1173.6767, RMSEWvl = 1061.9621, RMSEWts = 13196.9337, RMSEWtv =