

PFE – $d=1$, $s \approx 0.998816$, $\lambda \approx 1.29e+05$, $\hat{m} \approx 0.0005$, $J_val \approx 4.701074e-02$

RMSEtr = 0.1104, RMSEvl = 0.2168, RMSEts = 0.8085, RMSEtv = 0.1445

RMSEWtr = 0.1017, RMSEWvl = 0.1921, RMSEWts = 0.9344, RMSEWtv = 0.16

