

PFE –  $d=4$ ,  $s \approx 0.948349$ ,  $\lambda \approx 2.3e+06$ ,  $\hat{m} \approx -0.0000$ ,  $J_{\text{val}} \approx 5.153731e+05$   
RMSEtr = 2722.8600, RMSEvl = 717.8949, RMSEts = 9770.4794, RMSEtv = 2385.1537  
EWtr = 1060.7748, RMSEWvl = 951.3736, RMSEWts = 12158.2713, RMSEWtv = 2385.1537

