PFE – d=2, s≈0.872559, λ≈62.4, m̂≈-0.0000, J_val≈1.772193e+00
RMSEtr = 1.0579, RMSEvl = 1.3312, RMSEts = 3.8397, RMSEtv = 1.1324
RMSEWtr = 1.0454, RMSEWvl = 1.6810, RMSEWts = 4.3027, RMSEWtv = 1.206