

PEP – $d=3$, $s \approx 0.975991$, $\lambda \approx 6.2e+06$, $\hat{m} \approx -0.0000$, $J_{\text{val}} \approx 5.614991e+01$
RMSEtr = 8.8641, RMSEvl = 7.4933, RMSEts = 52.2427, RMSEtv = 8.5421
RMSEWtr = 6.3096, RMSEWvl = 9.7403, RMSEWts = 62.6823, RMSEWtv = 7.02

