PINS – d=2, s≈0.978824, λ≈6.52e+04, m̂≈0.0000, J_val≈3.600666e-02
RMSEtr = 0.7553, RMSEvl = 0.1898, RMSEts = 1.0902, RMSEtv = 0.6611
RMSEWtr = 0.7492, RMSEWvl = 0.2042, RMSEWts = 1.2454, RMSEWtv = 0.576