PFE – d=3, s≈0.993148, λ≈7.91e+09, m̂≈-0.0000, J_val≈2.907704e-02
RMSEtr = 14.7126, RMSEvl = 0.1705, RMSEts = 1.1579, RMSEtv = 12.7424
RMSEWtr = 7.7393, RMSEWvl = 0.1528, RMSEWts = 1.5185, RMSEWtv = 5.806