

PFE – $d=2$, $s \approx 0.999900$, $\lambda \approx 2.75e+11$, $\hat{m} \approx -0.0000$, $J_val \approx 4.478648e-02$

RMSEtr = 0.0795, RMSEvl = 0.2116, RMSEts = 0.1556, RMSEtv = 0.1262

RMSEWtr = 0.0794, RMSEWvl = 0.2637, RMSEWts = 0.1238, RMSEWtv = 0.15

