PFE − d=2, s≈0.805887, λ≈12.5, m̂≈0.0000, J_val≈2.048547e-02
RMSEtr = 1.4102, RMSEvl = 0.1431, RMSEts = 0.8123, RMSEtv = 1.2234
RMSEWtr = 0.8451, RMSEWvl = 0.1291, RMSEWts = 0.9707, RMSEWtv = 0.640