

PFE – $d=2$, $s \approx 0.983117$, $\lambda \approx 1.75e+05$, $\hat{m} \approx 0.0000$, $J_val \approx 3.426041e-01$
RMSEtr = 0.8542, RMSEvl = 0.5853, RMSEts = 2.5006, RMSEtv = 0.7956
RMSEWtr = 0.4067, RMSEWvl = 0.6805, RMSEWts = 2.8821, RMSEWtv = 0.5000

