

PFE – $d=4$, $s \approx 0.721654$, $\lambda \approx 4.88$, $\hat{m} \approx 0.0000$, $J_{\text{val}} \approx 8.419507 \times 10^7$
SEtr = 20897.0514, RMSEvl = 9175.7874, RMSEts = 124815.5053, RMSEtv = 180000.0000
tr = 15592.1944, RMSEWvl = 12165.1506, RMSEWts = 155258.7560, RMSEWtv = 180000.0000

