

PEP – $d=4$, $s \approx 0.790315$, $\lambda \approx 40.6$, $\hat{m} \approx -0.0000$, $J_{\text{val}} \approx 1.791117e+07$
RMSEtr = 12848.4803, RMSEvl = 4232.1585, RMSEts = 58533.3686, RMSEtv = 113
EWtr = 6245.0730, RMSEWvl = 5612.8857, RMSEWts = 72865.5958, RMSEWtv =

