

PFE – $d=4$, $s \approx 0.719664$, $\lambda \approx 4.63$, $\hat{m} \approx 0.0000$, $J_{\text{val}} \approx 7.526936e+07$
SEtr = 28519.2775, RMSEvl = 8675.7916, RMSEts = 119865.8905, RMSEtv = 250000.0000
SEtr = 12709.4341, RMSEWvl = 11505.2170, RMSEWts = 149216.8665, RMSEWtv = 250000.0000

