

PFE – $d=1$, $s \approx 0.651026$, $\lambda \approx 1.8$, $\hat{m} \approx 0.0005$, $J_{\text{val}} \approx 3.464269 \times 10^{-2}$

RMSEtr = 0.1037, RMSEvl = 0.1861, RMSEts = 0.7285, RMSEtv = 0.1293

RMSEWtr = 0.0858, RMSEWvl = 0.1607, RMSEWts = 0.8460, RMSEWtv = 0.13

